Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2021

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [X]

D Check box if filing under:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ [ ]

Part II Basic Plan Information—enter all requested information

1a Name of plan
HARLEY-DAVIDSON RETIREMENT PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 06/16/1981

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
HARLEY-DAVIDSON MOTOR COMPANY GROUP, LLC

P.O. BOX 653
3700 W JUNEAU AVE
MILWAUKEE, WI 53201-0653

2b Employer Identification Number (EIN) 39-1805420

2c Plan Sponsor's telephone number 414-342-4680

2d Business code (see instructions) 336100

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/12/2022	DAVID VINEY
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor

RETIREMENT PLANS COMMITTEE OF HARLEY-DAVIDSON MOTOR COMPANY GROUP

3700 W JUNEAU AVE
PO BOX 653
MILWAUKEE, WI 53201-0653

3b Administrator's EIN
39-1805420

3c Administrator's telephone number
414-342-4680

4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:
a Sponsor's name
c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	8530
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	1914
a(2) Total number of active participants at the end of the plan year	**6a(2)**	1744
b Retired or separated participants receiving benefits	**6b**	4425
c Other retired or separated participants entitled to future benefits	**6c**	1458
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	7627
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	671
f Total. Add lines **6d** and **6e**	**6f**	8298
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	3
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

1A 1E 3H 1B

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

(1)	☐	Insurance
(2)	☐	Code section 412(e)(3) insurance contracts
(3)	☒	Trust
(4)	☐	General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)	☐	Insurance
(2)	☐	Code section 412(e)(3) insurance contracts
(3)	☒	Trust
(4)	☐	General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

(1)	☒	**R** (Retirement Plan Information)
(2)	☐	**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	☒	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	☒		**H** (Financial Information)
(2)	☐		**I** (Financial Information – Small Plan)
(3)	☐	0	**A** (Insurance Information)
(4)	☒		**C** (Service Provider Information)
(5)	☐		**D** (DFE/Participating Plan Information)
(6)	☐		**G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
HARLEY-DAVIDSON RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
HARLEY-DAVIDSON MOTOR COMPANY GROUP, LLC

D Employer Identification Number (EIN)
39-1805420

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2021

2 Assets:

a Market value	**2a**	2433975783
b Actuarial value	**2b**	2190578205

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	5124	1031692125	1031692125
b For terminated vested participants	1723	152009641	152009641
c For active participants	1914	364593309	389466077
d Total	8761	1548295075	1573167843

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	

5 Effective interest rate	**5**	5.62 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	13586823
b Expected plan-related expenses	**6b**	2040000
c Total (line 6a + line 6b)	**6c**	15626823

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary

09/28/2022
Date

GREGORY P LYSTER
Type or print name of actuary

20-05908
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

262-780-3289
Telephone number (including area code)

400 N. EXECUTIVE DR.
SUITE 300
BROOKFIELD, WI 53005
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	40214319	33457620
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	40214319	33457620
10	Interest on line 9 using prior year's actual return of 16.98 %	6828391	5681104
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.44 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	47042710	39138724

Part III Funding Percentages

14	Funding target attainment percentage	14	133.76 %
15	Adjusted funding target attainment percentage	15	139.24 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	125.58 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:	1st segment: 4.75 %	2nd segment: 5.36 %	3rd segment: 6.11 %	☐ N/A, full yield curve used
b Applicable month (enter code)			**21b**	4
22 Weighted average retirement age			**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment		☒ Yes	☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment		☐ Yes	☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment		☒ Yes	☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**		

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	15626823
b Excess assets, if applicable, but not greater than line 31a	**31b**	15626823

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2021** **This Form is Open to Public Inspection.**

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan	**B** Three-digit plan number (PN) ▶	
HARLEY-DAVIDSON RETIREMENT PLAN		001
C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)	
HARLEY-DAVIDSON MOTOR COMPANY GROUP, LLC	39-1805420	

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . [X] Yes [ ] No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

BMO HARRIS BANK NA

36-2085229

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

TOWERS WATSON

23-1159360

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	1157670	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

HARDMAN JOHNSTON GLOBAL ADVISORS

13-3257590

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	728464	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PACIFIC INVESTMENT MNGMT

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	684640	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

LOOMIS SAYLES COGENEVA

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	425992	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

ROBERT W. BAIRD

39-6037917

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	411031	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WEATHERBIE CAPITAL LLC

02-0484484

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	406100	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

GENEVA CAPITAL MANAGEMENT LTD

39-1567956

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	402915	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

THOMPSON SIEGEL & WALMSLEY

54-0854396

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	384665	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

NISA INVESTMENT ADVISORS, LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	368102	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CAMBIAR INVESTORS LLC

200 COLUMBINE STREET, SUITE 800
DENVER, CO 80206

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	188033	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

EARNST PARTNERS

58-0286669

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	178661	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

MERCER HUMAN RESOURCE CONSULTING

PO BOX 730182
DALLAS, TX 75373-0182

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	155833	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

RHUMBLINE

04-3118582

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	118066	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BMO HARRIS BANK NA

36-2085229

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19	NONE	112497	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

Part III	**Termination Information on Accountants and Enrolled Actuaries (see instructions)** (complete as many entries as needed)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
HARLEY-DAVIDSON RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
HARLEY-DAVIDSON MOTOR COMPANY GROUP, LLC

D Employer Identification Number (EIN)
39-1805420

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	8287258	8395244
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	86084332	99036655
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	793373113	797463202
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	903239683	972023772
(5) Partnership/joint venture interests	1c(5)	11504342	7561467
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	582324106	550714324
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	24637012	21319329

			(a) Beginning of Year	**(b)** End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)	46740826	48001682
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e		
f	Total assets (add all amounts in lines 1a through 1e)	1f	2456190672	2504515675
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	15625631	10918943
k	Total liabilities (add all amounts in lines 1g through1j)	1k	15625631	10918943
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	2440565041	2493596732

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

			(a) Amount	**(b)** Total
	Income			
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		0
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
	(B) U.S. Government securities	2b(1)(B)	811439	
	(C) Corporate debt instruments	2b(1)(C)	28955799	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	1146717	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		30913955
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	74153	
	(B) Common stock	2b(2)(B)	11606887	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	13899949	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		25580989
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	940242797	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	902333532	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		37909265
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	100174449	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		100174449

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		2796770
c Other income	2c		187583
d Total income. Add all **income** amounts in column (b) and enter total	2d		197563011
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	137512694	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		137512694
f Corrective distributions (see instructions)	2f		27050
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	1161080	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	4452503	
(4) Other	2i(4)	1377993	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		6991576
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		144531320
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		53031691
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) [X] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [ ] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: BAKER TILLY US, LLP **(2)** EIN: 39-0859910

d The opinion of an independent qualified public accountant is **not attached** because:

(1) [ ] This form is filed for a CCT, PSA, or MTIA. **(2)** [ ] It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	

			Yes	No	Amount
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e	Was this plan covered by a fidelity bond?	**4e**	X		10000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l	Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**		X	
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 435534.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
HARLEY-DAVIDSON RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
HARLEY-DAVIDSON MOTOR COMPANY GROUP, LLC

D Employer Identification Number (EIN)
39-1805420

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 39-6436442

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 115

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☒ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☒ **Increase** ☐ **Decrease** ☐ **Both** ☐ **No**

Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 a Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: 38.7 % Investment-Grade Debt: 31.3 % High-Yield Debt: 0.7 % Real Estate: _____ % Other: 29.3 %

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☐ Effective duration ☐ Macaulay duration ☒ Modified duration ☐ Other (specify):

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation _____

Harley-Davidson Retirement Plan

Financial Statements and
Supplementary Information

December 31, 2021 and 2020

Harley-Davidson Retirement Plan

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December 31, 2021 and 2020

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Independent Auditors' Report

To the Participants and Plan Administrator of
Harley-Davidson Retirement Plan

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit of the 2021 Financial Statements

We have performed an audit of the financial statements of Harley-Davidson Retirement Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statement of net assets available for benefits as of December 31, 2021, and the related statement of changes in net assets available for benefits for the year then ended, and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audit of the Plan's 2021 financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audit need not extend to any statements or information related to assets held for investment of the Plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained a certification from a qualified institution as of and for the year ended December 31, 2021, stating that the certified investment information, as described in Note 4 to the financial statements, is complete and accurate.

Opinion on the 2021 Financial Statements

In our opinion, based on our audit and on the procedures performed as described in the Auditors' Responsibilities for the Audit of the 2021 Financial Statements section:

- the amounts and disclosures in the 2021 financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

- the information in the 2021 financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion on the 2021 Financial Statements

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the 2021 Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

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Responsibilities of Management for the 2021 Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for 12 months after the audit report date.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditors' Responsibilities for the Audit of the 2021 Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit of the 2021 Financial Statements section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audit did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the 2021 financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings and certain internal control-related matters that we identified during the audit.

Other Matter - 2021 Supplemental Schedules Required by ERISA

The supplemental schedules, Schedule H, Line 4(i) - Schedule of Assets (Held at End of Year) and Schedule H, Line 4(j) - Schedule of Reportable Transactions, as of and for the year ended December 31, 2021 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified investment information, including their form and content, are presented in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- the form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.
- the information in the supplemental schedules related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Other Matter - Auditors' Report on the 2020 Financial Statements

We were engaged to audit the 2020 financial statements of the Plan. As permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA, the plan administrator instructed us not to perform and we did not perform any auditing procedures with respect to the information certified by a qualified institution. In our report dated October 15, 2021, we indicated that (a) because of the significance of the information that we did not audit, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion and accordingly, we did not express an opinion on the 2020 financial statements, and (b) the form and content of the information included in the 2020 financial statements other than that derived from the certified information were presented in compliance with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

Baker Tilly US, LLP

Milwaukee, Wisconsin
October 4, 2022

Harley-Davidson Retirement Plan

Statements of Net Assets Available for Benefits
December 31, 2021 and 2020

	2021	2020
Assets		
Investments (*Notes 2 and 4*):		
Interest in Harley-Davidson Master Trust Fund, at fair value	$ 2,438,053,231	$ 2,387,209,254
Harley-Davidson, Inc. common stock, at fair value	48,001,682	46,740,826
BMO Government Money Market Fund, at fair value	411,423	25,702
Total investments	2,486,466,336	2,433,975,782
Income receivable	3	1
Total assets available for pension benefits	2,486,466,339	2,433,975,783
Net assets held in 401(h) Account, at fair value *(Note 5)*	7,130,393	6,589,258
Total assets	2,493,596,732	2,440,565,041
Liabilities		
Amounts related to obligation of 401(h) Account (*Note 5*)	7,130,393	6,589,258
Total liabilities	7,130,393	6,589,258
Net assets available for benefits	$ 2,486,466,339	$ 2,433,975,783

See notes to financial statements

Harley-Davidson Retirement Plan

Statements of Changes in Net Assets Available for Benefits
Years Ended December 31, 2021 and 2020

	2021	2020
Investment Income		
Equity in the investment income of Harley-Davidson:		
Master Trust Fund *(Note 4)*	$ 195,025,878	$ 368,858,464
Net appreciation (depreciation) in fair value of Harley-Davidson, Inc. common stock	1,260,856	(624,060)
Dividend income from Harley-Davidson, Inc.	764,155	560,380
Other interest and dividend income	50	1,622
Total investment income	197,050,939	368,796,406
Deductions		
Benefits paid	137,202,607	137,010,500
Administrative expenses	7,357,776	7,032,208
Total deductions	144,560,383	144,042,708
Net increase	52,490,556	224,753,698
Net Assets Available for Benefits		
Beginning of year	2,433,975,783	2,209,222,085
End of year	$ 2,486,466,339	$ 2,433,975,783

See notes to financial statements

1. Description of the Plan

The following brief description of the Harley-Davidson Retirement Plan (the Plan) is provided for general information purposes only. Participants should refer to the Summary Plan Description for a more complete description of the Plan's provisions.

General

The Plan is a defined benefit pension plan covering the eligible current and former salaried employees of Harley-Davidson, Inc. and Harley-Davidson Motor Company Group, LLC (collectively, the Company) who were hired prior to August 1, 2006 (Salaried Participants). The Plan covers eligible Milwaukee and Tomahawk hourly employees in job classifications represented by collective bargaining units of the Company who were hired prior to April 1, 2019 (Local 78) or April 15, 2019 (Local 02-209 and Local 460) (Wisconsin Hourly Participants), eligible Kansas City hourly employees in job classifications represented by collective bargaining units of the Company (Kansas City Participants), and eligible York hourly employees in job classifications represented by collective bargaining units of the Company who were hired prior to February 1, 2016 (York Participants). It is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

The Company Retirement Plans Committee (the Committee) has overall responsibility for the operation and administration of the Plan. The Committee determines the appropriateness of the Plan's investment offerings and monitors investment performance.

Pension Benefits and Vesting

Salaried Participants

On October 8, 2021, the Committee approved a proposal to cease benefit accruals for eligible Salaried Employees of the Plan with respect to service and compensation, effective after December 31, 2022.

Eligible Salaried Participants are entitled to a monthly pension benefit at the normal retirement age of 65. The monthly benefit is equal to 1.2% of final average earnings below Covered Compensation, as defined in the plan document, and 1.6% of final average earnings above Covered Compensation, multiplied by the years of credited service. Final average earnings are defined as the average of a Salaried Participant’s highest five consecutive years of annual earnings (including bonuses, incentive compensation and amounts deferred under the Company's retirement savings plan) occurring during a participant's last ten years of service. Effective January 1, 2019, the Plan was amended to limit Salaried Participants' credited service years to the greater of thirty years or the years of credited service recognized as of December 31, 2018.

Salaried Participant benefits are paid in either the form of a monthly annuity calculated according to the option that is elected by the Salaried Participant, or a lump-sum payment. Benefit payment annuity options include a life annuity, joint and survivor annuities, and a life annuity with guaranteed options. The lump sum payment option will be equal to the actuarial equivalent single sum value of the Salaried Participant’s vested benefit, when such benefit is expressed in the form of a life annuity without survivor benefits commencing on or after the Salaried Participant's normal retirement date.

The Plan permits Salaried Participants early retirement after completion of five years of service and within ten years of normal retirement age at specified benefit reduction rates, which range between 70% of normal retirement benefits at age 55 and 100% of normal retirement benefits at age 62 or later.

Wisconsin Hourly Participants

Wisconsin Hourly Participants become fully vested in the Plan's benefits upon the completion of five years of vesting service. Wisconsin Hourly Participants who terminate service before becoming fully vested forfeit all Company benefits under the Plan. Participants' contributions are fully vested immediately. Subsequent to April 1, 2012, participant contributions are no longer permitted.

Eligible Wisconsin Hourly Participants are entitled to a monthly pension benefit at the normal retirement age of 65. The monthly noncontributory benefit is based on a negotiated monthly benefit rate multiplied by years of service. The monthly contributory benefit, which is only available with respect to contributions made prior to April 1, 2012, is based on 1/12 of 65% of Wisconsin Hourly Participant contributions. The maximum annual benefit is $45,000.

Wisconsin Hourly Participant benefits are paid in the form of a monthly annuity calculated according to the option that is elected by the participant (with 120 payments guaranteed unless a five or fifteen year guaranteed option is elected). Benefit payment options include a life annuity, joint and survivor annuities, a life annuity with guaranteed options period and, for certain participants, a lump sum. The monthly annuity payment under these options will be reduced if participants elect to receive a lump-sum distribution of their accumulated contributions and interest thereon.

The Plan permits Wisconsin Hourly Participants early retirement after completion of five years of service and within ten years of normal retirement age at specified benefit reduction rates which range between 75% of normal retirement benefits at age 55 and 100% of normal retirement benefits at age 62 or later. Effective April 1, 2001, the Plan was amended providing that employees who are members of Local 2-0209, United Steel Workers International Union, with at least 30 years of credited service, may retire with no reduction to their pension benefits.

Kansas City Participants

Eligible Kansas City Participants are entitled to a monthly pension benefit at the normal retirement age of 65. The monthly benefit is based on a negotiated monthly benefit rate multiplied by years of service.

Kansas City Participant benefits are paid in the form of a monthly annuity calculated according to the option that is elected by the Kansas City Participant (with 120 payments guaranteed unless a five or fifteen year guaranteed option is elected). Benefit payment options include a life annuity, joint and survivor annuities, a life annuity with guaranteed period options and, for certain participants, a lump sum.

The Plan permits Kansas City Participants early retirement after completion of five years of service and within ten years of normal retirement age at specified benefit reduction rates which range between 75% of normal retirement benefits at age 55 and 100% of normal retirement benefits at age 62 or later.

Effective January 1, 2019, the Plan was amended to allow for lump-sum and immediate annuity options for Kansas City Participants that have not yet commenced monthly retirement benefits, without regard to the normally applicable rules regarding timing of benefit commencement. Benefit payments may be paid as of any date following a Kansas City Participant's retirement or other termination of employment.

In 2019, the Company completed a multi-year manufacturing optimization plan which consolidated the motorcycle assembly plant in Kansas City, Missouri, into its plant in York, Pennsylvania. As a result, there are no remaining active Kansas City Participants in the Plan.

York Participants

York Participants become fully vested in the Plan's benefits upon the completion of five years of vesting service. York Participants who terminate service before becoming fully vested forfeit all Company benefits under the Plan. Participant contributions are fully vested immediately. Subsequent to February 28, 2010, participant contributions are no longer permitted.

Eligible York Participants are entitled to a monthly pension benefit at the normal retirement age of 65. The monthly noncontributory benefit is based on a negotiated monthly benefit rate multiplied by years of service. The monthly contributory benefit, which is only available with respect to contributions made prior to February 28, 2010, is based on 1/12 of 80% of York Participant contributions (for participants hired prior to February 2, 2007) and 1/12 of 60% of York Participant contributions (for participants hired on or after February 2, 2007).

York Participant benefits are paid in the form of a monthly annuity calculated according to the option that is elected by the York Participant. Benefit payment options include a life annuity, joint and survivor annuities, a life annuity with guaranteed period options, a level income option and, for certain participants, a lump sum. The monthly annuity payment under these options will be reduced if participants elect to receive a lump-sum distribution of their accumulated contributions and interest thereon.

The Plan permits York Participants early retirement after completion of five years of vesting service and within ten years of normal retirement age at specified benefit reduction rates which range between 75% of normal retirement benefits at age 55 and 100% of normal retirement benefits at age 62 or later. The Plan provides that employees who have at least 30 years of credited service may retire with no reduction to their pension benefits.

Death and Disability Benefits

Salaried Participants

The surviving spouse (married for at least 12 months) of an active vested Salaried Participant who, at the time of death, was at least age 55 with five or more years of vesting service, or at least age 50 with twenty or more years of service, or at least age 65, is entitled to pension benefits based on the 66-2/3% joint and survivor option. The surviving spouse of a vested Salaried Participant who was active, but did not meet the above requirements, or who was inactive and had not commenced benefits, is entitled to pension benefits based on the 50% joint and survivor option.

The beneficiary of an unmarried or married less than 12 months active vested Salaried Participant is entitled to a single sum death benefit based on the single sum present value of the 120 month survivor benefit.

Wisconsin Hourly Participants

The surviving spouse (married for at least 12 months) of an active vested Wisconsin Hourly Participant is entitled to pension benefits equal to 55% of the Wisconsin Hourly Participant's accrued monthly benefit. The surviving spouse of an inactive vested Wisconsin Hourly Participant who dies prior to benefit commencement is entitled to pension benefits based on the 50% joint and survivor option.

If an unmarried active Wisconsin Hourly Participant dies with contributions in the Plan, the beneficiary will receive the full amount of contributions and interest earned, but is not entitled to receive survivor benefits under the Plan.

Active Wisconsin Hourly Participants who have completed five years of vesting service and who become totally and permanently disabled prior to their normal retirement age may be eligible to receive disability retirement under the Plan.

Kansas City Participants

As of 2019, there are no remaining active Kansas City Participants in the Plan. The surviving spouse of an inactive vested participant who dies prior to benefit commencement is entitled to pension benefits based on the 50% joint and survivor option.

York Participants

The surviving spouse (married for at least 12 months) of an active vested participant or inactive vested participant that was eligible to commence benefits at the time of retirement but elected to defer commencement of benefit payments who, at the time of death, was at least age 55 with five or more years of vesting service, or had completed at least 30 years of Plan participation, or was at least age 65, is entitled to pension benefits based on the 66-2/3% joint and survivor option. The surviving spouse (married for at least 12 months) of a vested participant who was active, but did not meet the above requirements, or who was inactive with five or more years of vesting service and had not commenced benefits, is entitled to pension benefits based on the 50% joint and survivor option.

If an unmarried active York Participant dies with contributions in the Plan, the beneficiary will receive the full amount of contributions and interest earned, but is not entitled to receive survivor benefits under the Plan.

Active York Participants who have completed five years of vesting service and who become totally and permanently disabled prior to their normal retirement age may be eligible to receive disability retirement under the Plan.

Funding Policy

The Company contributes, at minimum, such amounts as are deemed necessary on an actuarial basis to provide the Plan with assets sufficient to meet the benefits to be paid to participants. The Company may also elect to contribute additional amounts to the Plan based on factors including, but not limited to, funded status, investment and tax strategies or other general economic conditions. No participant contributions are permitted. The Company met the minimum funding requirements of ERISA in both 2021 and 2020.

Although it has not expressed any intention to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA.

The Pension Protection Act of 2006 (PPA) as amended by the Worker, Retiree, and Employer Recovery Act of 2008 (WRERA) imposes certain benefit restrictions for qualified defined benefit plans that do not meet certain funding thresholds. The "At-Risk" status is referred to as the Funding Target Attainment Percentage (FTAP). A plan's funded percentage is referred to as the Adjusted Funding Target Attainment Percentage (AFTAP). The 2021 AFTAP for the Plan is 139.24%. Because the Plan's AFTAP equals or exceeds 80%, the Plan is not subject to any benefit restrictions.

Participant Contributions

Wisconsin Hourly Participants

Prior to April 1, 2012, eligible Wisconsin Hourly Participants generally could elect to participate in the contributory portion of the Plan during one of two open enrollment periods when they first became eligible. Contributions were equal to 3.5% of a Wisconsin Hourly Participant's earnings. Records are maintained for each Wisconsin Hourly Participant's contributions. Total accumulated contributions and interest thereon for active Wisconsin Hourly Participants were $21,948,193 and $24,174,797 as of December 31, 2021 and 2020, respectively. Interest is credited based on beginning-of-year balances of participant contributions for those Wisconsin Hourly Participants with balances at the end of the Plan year.

York Participants

Prior to February 28, 2010, York Participants could elect to participate in the contributory portion of the Plan no later than the first January 1 or July 1 following one year of service. Contributions were equal to 2.5% of monthly earnings in excess of $400. Records are maintained for each York Participant's contributions. Total accumulated contributions and interest thereon for active York Participants were $5,495,556 and $6,268,343 as of December 31, 2021 and 2020, respectively. Interest is credited based on beginning-of-year balances of participant contributions for those York Participants with balances at the end of the Plan year.

Retiree Medical Benefits Account

The Plan also contains a retiree medical benefits account established pursuant to Section 401(h) of the Internal Revenue Code of 1986, as amended, (the Code). The 401(h) Account (or Retiree Medical Benefits Account) was established as a separate account, effective January 1, 2005, for the purposes of accumulating funds for the payment or reimbursement of post-retirement sickness, accident, hospitalization or medical benefits to Salaried Participants (and, if applicable, the eligible spouses and dependents of Salaried Participants) who have retired under the terms of the Plan and who are eligible for post-retirement coverage in accordance with the terms of the Group Insurance Plan for Retired Salaried Employees of Harley-Davidson Motor Company Group, LLC (the Retiree Health Plan).

The benefits payable through the Retiree Medical Benefits Account shall be subordinate (as defined in Section 401(h) of the Code) to the retirement benefits provided by the Plan.

The Company shall make contributions to the Retiree Medical Benefits Account in such amounts and at such times as it, in its sole discretion, shall determine to fund the payment of such benefits. The amounts so contributed shall be reasonable and ascertainable, and the Company shall identify separately that portion of any contribution to the Plan that is allocable to the funding of the Retiree Medical Benefits Account and the portion of any contribution that is allocable to the funding of retiree pension benefits.

Amounts in the Retiree Medical Benefits Account are commingled with other assets of the Plan for investment purposes and appropriate records are maintained to record the portion of any such investment (including the earnings on any such investment) that is allocable to the Retiree Medical Benefits Account and the portion that is allocable to the funding of retirement benefits.

The net assets of the Retiree Medical Benefits Account may not be used for any purpose other than the providing for such benefits and the payment of administrative expenses. Any amounts that are contributed to the Retiree Medical Benefits Account, together with income thereon, that remain in such account upon satisfaction of all liabilities under the Plan to provide for the payment of benefits under the Retiree Health Plan are to be returned to the Company.

Nothing herein described shall give retired participants, their spouses and dependents any right to receive health benefits other than as specifically provided in the Retiree Health Plan, and the Company reserves the right at any time to amend, modify or discontinue the Retiree Health Plan. All payments or reimbursements from the Retiree Medical Benefits Account (including, as applicable, any reimbursements to the Company for benefit amounts paid directly by the Company, to the extent that such reimbursements are permissible) shall be made at the direction of the Company.

2. Summary of Significant Accounting Policies

Basis of Accounting and Use of Estimates

The accompanying financial statements have been prepared on the accrual basis of accounting. The preparation of the financial statements in conformity with accounting principles generally accepted in the United States of America requires the Plan's management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, disclosures of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements, and changes therein. Actual results could differ from those estimates.

Investments of the Harley-Davidson Retirement Plan

The Company, on behalf of the Plan, has a nondiscretionary trust agreement with BMO Harris Bank N.A. to maintain the Plan's assets. The Plan's investments consist of its interest in the net assets of the Harley-Davidson Master Trust Fund (Master Trust Fund), Harley-Davidson, Inc. common stock, and the BMO Government Money Market Fund.

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Committee determines the Plan's valuation policies utilizing information provided by investment advisors and trustee. See Note 6 for a discussion of fair value measurements.

Purchases and sales of specific Master Trust Fund investments are recorded on a trade-date basis. Net appreciation or depreciation includes the gains and losses on investments bought and sold as well as held during the year. Interest income is recorded on an accrual basis, and dividends are recorded on the ex-dividend date.

Actuarial Present Value of Accumulated Retirement (Pension) Plan Benefits

Accumulated plan benefits are those future benefit payments that are attributable under the Plan's provisions to employees' service rendered to the valuation date. Accumulated plan benefits include benefits expected to be paid to: (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. Benefits payable under all circumstances (retirement, death and termination of employment) are included to the extent they are deemed attributable to employees' service rendered to the valuation date.

Risks and Uncertainties

The Plan's investments are exposed to various risks such as interest rate, currency exchange rate, market and credit risks. Market risks include global events which could impact the value of investment securities, such as pandemic or international conflict. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements and accompanying notes.

Plan contributions are made and the actuarial present value of accumulated plan benefits is reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements and accompanying notes.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Administrative Expenses

The Plan's expenses are paid either by the Plan or the Company, as provided by the plan document. Expenses that are paid directly by the Company are excluded from these financial statements. Certain expenses incurred in connection with the general administration of the Plan that are paid by the Plan are recorded as deductions in the accompanying Statements of Changes in Net Assets Available for Benefits. In addition, certain investment related expenses are included in net appreciation or depreciation of fair value of investments presented in the accompanying Statements of Changes in Net Assets Available for Benefits.

Subsequent Events

Management has evaluated the impact of all subsequent events through October 4, 2022, the date the Plan's financial statements were available to be issued. Management believes that no events have occurred subsequent to December 31, 2021 and through October 4, 2022 that would further impact the Plan's financial statements and accompanying notes.

3. Accumulated Pension Plan Benefits

The Plan's actuary, Willis Towers Watson, estimated the present value of accumulated retirement (pension) plan benefits, which is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by participants to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment. The actuarial information does not include the obligations for retiree medical benefits (see Note 5).

Significant actuarial assumptions used in the valuations are as follows:

Discount rate	6.20% for 2021 and 6.70% for 2020
Long-term rate of return on assets	6.20% for 2021 and 6.70% for 2020
Mortality rate	Pri-2012 collar adjusted base mortality and modified MP-2020 with proxy SSA LTRMI projection for 2021 and Pri-2012 collar adjusted (+8.6% for union groups) base mortality table with modified MP-2019 projection for 2020.
Projected annual salary rate increase	2.5% - 6% based on participant age for 2021 and 2020
Average retirement age	62 for 2021 and 2020

In late 2021, the Society of Actuaries released the MP-2021 mortality improvement scale, which is an update to the mortality improvement scale. The MP-2021 mortality improvement scale updated mortality improvement scales to reflect changes in United States of America population mortality. The Plan's actuary estimates the effect of the changes on the plan obligation is an increase of approximately 0.25%. The Plan intends to adopt the new mortality improvement scale for years ending after December 31, 2021.

These actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated pension plan benefits.

The actuarial present value of accumulated pension plan benefits as of the most recent valuation date (January 1, 2021) is as follows:

Actuarial present value of accumulated pension plan benefits:	
Vested benefits:	
Active participants	$ 339,866,759
Retirees and beneficiaries currently receiving benefits	954,116,480
Terminated vested participants	142,738,065
Total	1,436,721,304
Nonvested benefits	21,117,111
Total actuarial present value of accumulated plan benefits	$ 1,457,838,415

The changes in accumulated plan benefits between the valuation dates (January 1, 2020 and 2021) are as follows:

Actuarial present value of accumulated pension plan benefits, January 1, 2020	$ 1,399,306,325
Increase (decrease) during the period attributable to:	
Benefits accumulated	14,388,120
Interest due to decrease in discount period	90,205,043
Benefits paid	(137,010,500)
Change in actuarial assumptions	90,949,427
Actuarial present value of accumulated pension plan benefits, January 1, 2021	$ 1,457,838,415

4. Investments - Prepared and Certified by Trustee - Unaudited

The plan administrator has elected the method of compliance as permitted by 29 CFR 2520.103-8 of the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under ERISA for 2021 and 2020. Accordingly, BMO Harris Bank N.A., the trustee of the Plan has certified to the completeness and accuracy of all investments reported in the accompanying Statements of Net Assets Available for Benefits as of December 31, 2021 and 2020 and the supplementary Schedule H, Line 4(i) - Schedule of Assets (Held at End of Year) as of December 31, 2021, and the related investment activity reported in the Statements of Changes in Net Assets Available for Benefits for the years ended December 31, 2021 and 2020 and the supplementary Schedule H, Line 4(j) - Schedule of Reportable Transactions for the year ended December 31, 2021.

Undivided Interest in Harley-Davidson, Inc. Master Trust Fund

A portion of the Plan's investments are in the Master Trust Fund, which was established for the investment of assets of the Plan and other Harley-Davidson, Inc. sponsored retirement plans. Each participating retirement plan has an undivided interest in the Master Trust Fund. The assets of the Master Trust Fund are held by the trustee.

The value of the Plan's interest in the Master Trust Fund is based on the beginning of year value of the Plan's interest in the Master Trust Fund plus actual contributions and allocated investment income less actual distributions and allocated administrative expenses. At December 31, 2021 and 2020, the Plan's undivided interest in the net assets of the Master Trust Fund was 99.71% and 99.72%, respectively. Total investment income (including net appreciation and depreciation in the value of investments) and administrative expenses of the Master Trust Fund are allocated to the individual plans based upon the amount of the time the Plan's assets were invested in the Master Trust Fund.

The following table presents the investments and other assets and liabilities of the Master Trust Fund and the Plan's undivided interest as of December 31, 2021 and 2020:

	2021	
	Master Trust Fund Balances	**Plan's Interest in Master Trust Fund Balances**
Investments, at fair value		
Debt securities	$ 917,093,963	$ 914,419,628
Fixed income mutual funds	144,000,068	143,580,150
Common stocks	963,978,122	961,167,068
Exchange traded funds	1,135,451	1,132,140
Limited partnership interests	510,051	508,564
Money market fund	54,912,388	54,752,258
Equity mutual funds	350,228,200	349,206,900
Real estate investment trust	6,987,934	6,967,557
Other	8,834,354	8,808,592
Total investments, at fair value	2,447,680,531	2,440,542,857
Accrued investment income	8,395,241	8,370,759
Due to broker and other	(10,892,149)	(10,860,385)
Total	$ 2,445,183,623	$ 2,438,053,231

	2020	
	Master Trust Fund Balances	Plan's Interest in Master Trust Fund Balances
Investments, at fair value		
Debt securities	$ 892,078,259	$ 889,622,692
Fixed income mutual funds	144,271,034	143,873,908
Common stocks	903,305,247	900,818,776
Exchange traded funds	1,158,837	1,155,646
Limited partnership interests	537,401	535,922
Money market fund	58,177,118	58,016,977
Equity mutual funds	380,741,104	379,693,062
Real estate investment trust	10,901,375	10,871,367
Other	9,966,510	9,939,076
Total investments, at fair value	2,401,136,885	2,394,527,426
Accrued investment income	8,287,258	8,264,446
Due to broker and other	(15,625,631)	(15,582,618)
Total	$ 2,393,798,512	$ 2,387,209,254

The following are net appreciation in the fair value of investments and investment income for the Master Trust Fund for the years ended December 31, 2021 and 2020:

	2021	2020
Net realized and unrealized appreciation in fair value of investments	$ 140,131,688	$ 317,609,462
Interest and dividend income	55,451,435	52,262,114
Total	$ 195,583,123	$ 369,871,576

See Note 6 for descriptions of the valuation methodologies used.

5. 401(h) Account - Prepared and Certified by Trustee - Unaudited

The Plan includes a medical-benefit component in addition to the normal retirement benefits to fund a portion of the postretirement obligations for retirees and their beneficiaries in accordance with the Code. A separate account has been established and maintained in the trust for the net assets related to the medical-benefit component (401(h) Account). In accordance with the Code, the investments in the 401(h) Account may not be used for, or diverted to, any purpose other than providing health benefits for retirees and their beneficiaries. The related obligations for health benefits are not liabilities of the Plan and therefore have not been included in the Plan's Statements of Net Assets Available for Benefits or in the actuarial information presented at Note 3 to the financial statements, but are reported as obligations in the financial statements of the Retiree Health Plan. The financial statements of the Plan reflect a liability equal to the value of net assets held in the 401(h) Account representing the Plan's obligation to use these assets to fund benefits under the Retiree Health Plan. Plan participants do not contribute to the 401(h) Account. Employer contributions or qualified transfers to the 401(h) Account are determined annually and are at the discretion of the plan sponsor.

6. Fair Value Measurements

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (exit price). The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The three levels of the fair value hierarchy are described below:

Level 1 - Unadjusted quoted prices in active markets that are accessible to the reporting entity at the measurement date for identical assets and liabilities.

Level 2 - Inputs other than quoted prices in active markets for identical assets and liabilities that are observable either directly or indirectly for substantially the full term of the asset or liability. Level 2 inputs include the following:

- Quoted prices for similar assets or liabilities in active markets;
- Quoted prices for identical or similar assets or liabilities in markets that are not active;
- Observable inputs other than quoted prices that are used in the valuation of the assets or liabilities (e.g., interest rate and yield curve quotes at commonly quoted intervals); and
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

Level 3 - Unobservable inputs for assets or liabilities (i.e., supported by little or no market activity). Level 3 inputs include management's own assumption about the assumptions that market participants would use in pricing the asset or liability (including assumption about risk).

The level in the fair value hierarchy within which the fair value measurement is classified is determined based on the lowest level input that is significant to the fair value measure in its entirety.

There were no changes to the Plan's valuation techniques in 2021 and 2020. The following is a description of the valuation methodologies used at December 31, 2021 and 2020 for the Plan's investments measured at fair value:

Debt securities are U.S. government and agency, corporate, and foreign securities, and state and municipal obligations, are valued at the average between the high and low price at bid and asked price for listed securities, or using a matrix pricing system for similar or identical assets in inactive markets at year-end.

Fixed income mutual funds are valued at the net asset value (NAV) of shares held by the Master Trust Fund at year-end. The Plan has no unfunded commitments related to these investments. These investments are considered liquid with no redemption notice period.

Common stocks and exchange traded funds are valued at the closing price reported on the active market on which the individual securities are traded for shares held by the Master Trust Fund at year-end.

Money market funds are valued at cost, which approximates the fair value of shares held by the Plan at year-end. The investment objectives are to preserve the value of the investment and provide a high level of liquidity and interest income.

Harley-Davidson, Inc. common stock is valued at the closing price in an active market on which the securities are traded at year-end.

Equity mutual funds and other are valued at the NAV of shares held by the Master Trust Fund at year-end. The Plan has no unfunded commitments related to these investments. These investments are considered liquid with no redemption notice period.

Limited partnership interests are valued at estimated fair value, as determined by the respective general partners of each partnership, based on the NAV of the investment units held by the Master Trust Fund at year-end, which is subject to judgment. The NAV is used as a practical expedient to estimate fair value. The investment objective of the Century Capital Partners IV L.P. is to generate capital returns through investing primarily in risk management and financial services industries. The investment objective of the Ziegler Meditech Equity Partners, L.P., is to generate capital returns through equity investments in companies that develop, market or use medical devices. While no direct benchmark exists to measure performance, it is expected returns would equal or exceed the returns of the S&P 500 over a similar time frame. The limited partnership interests are illiquid. As of December 31, 2021 and 2020, the Master Trust Fund had no unfunded commitments to certain limited partnership interests.

Real estate investment trust is valued at the estimated fair value, as determined by the respective investment trust, based on the NAV of the investment units held by the Master Trust Fund at year-end, which is subject to judgment. The NAV is used as a practical expedient to estimate fair value. The investment objective of the Hutensky Capital Partners II, L.P., is to generate capital returns through equity investments through acquiring, owning, managing, selling and exchanging real estate. The investment objective of Townsquare Real Estate Alpha Fund is to identify, acquire, hold, manage and dispose of investments in real estate private equity funds for income and capital appreciation. The investment objective of the Crow Holdings Realty Partners VIII-A, L.P., is to acquire and invest in a diversified portfolio of real estate investments. While no direct benchmark exists to measure performance, it is expected returns would equal or exceed the returns of the S&P 500 over a similar time frame. The real estate investment trust is illiquid. As of December 31, 2021 and 2020, the Master Trust Fund had approximately $3,200,000 and $3,400,000, respectively, in unfunded commitments to the real estate investment trusts.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following tables set forth by level, within the fair value hierarchy, the Master Trust Fund's assets measured at fair value on a recurring basis as of December 31, 2021 and 2020:

	Master Trust Fund's Investments at Fair Value as of December 31, 2021			
	Level 1	**Level 2**	**Level 3**	**Total**
Debt securities	$ 76,962,357	$ 840,131,606	$ -	$ 917,093,963
Fixed income mutual funds	54,402,227	89,597,841	-	144,000,068
Common stocks and exchange traded funds	960,823,293	4,290,280	-	965,113,573
Money market funds	-	54,912,388	-	54,912,388
Equity mutual funds and other	359,062,554	-	-	359,062,554
Total assets in the fair value hierarchy	$1,451,250,431	$ 988,932,115	$ -	2,440,182,546
Investments measured at net asset value as a practical expedient: (a)				
Limited partnership interests				510,051
Real estate investment trust				6,987,934
Total investments at fair value				$ 2,447,680,531

	Master Trust Fund's Investments at Fair Value as of December 31, 2020			
	Level 1	**Level 2**	**Level 3**	**Total**
Debt securities	$ 59,115,835	$ 832,962,424	$ -	$ 892,078,259
Fixed income mutual funds	51,455,718	92,815,316	-	144,271,034
Common stocks and exchange traded funds	882,279,444	22,184,640	-	904,464,084
Money market funds	-	58,177,118	-	58,177,118
Equity mutual funds and other	390,707,614	-	-	390,707,614
Total assets in the fair value hierarchy	$1,383,558,611	$1,006,139,498	$ -	2,389,698,109
Investments measured at net asset value as a practical expedient: (a)				
Limited partnership interests				537,401
Real estate investment trust				10,901,375
Total investments at fair value				$ 2,401,136,885

	Non-Master Trust Fund Investments at Fair Value as of December 31, 2021			
	Level 1	**Level 2**	**Level 3**	**Total**
Harley-Davidson, Inc. Common Stock	$ 48,001,682	$ -	$ -	$ 48,001,682
Money market fund	-	411,423	-	411,423
Total non-master trust fund investments at fair value	$ 48,001,682	$ 411,423	$ -	$ 48,413,105

	Non-Master Trust Fund Investments at Fair Value as of December 31, 2020			
	Level 1	**Level 2**	**Level 3**	**Total**
Harley-Davidson, Inc. Common Stock	$ 46,740,826	$ -	$ -	$ 46,740,826
Money market fund	-	25,702	-	25,702
Total non-master trust fund investments at fair value	$ 46,740,826	$ 25,702	$ -	$ 46,766,528

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period.

We evaluate the significance of transfers between levels based upon the nature of the financial instrument and size of the transfer relative to total net assets available for benefits. For the year ended December 31, 2021, there were no significant transfers in or out of Levels 1, 2 or 3.

7. Reconciliation of Financial Statements to Form 5500, Schedule H

The following is a reconciliation of the net assets available for benefits as reported in the financial statements to the net assets as reported on line 1(l) of Form 5500, Schedule H, Part I:

	2021	**2020**
Net assets available for benefits as reported in the financial statements	$ 2,486,466,339	$ 2,433,975,783
Assets held in the 401(h) Account included as investment assets and excluded from liabilities on Form 5500	7,130,393	6,589,258
Net assets as reported on Form 5500	$ 2,493,596,732	$ 2,440,565,041

The net assets of the 401(h) Account included in Form 5500 are not available to pay pension benefits and can only be used to pay retiree health benefits.

The following is a reconciliation of the differences in the components of the changes in the net assets available for benefits as reported in the financial statements for the year ended December 31, 2021 to the amounts as reported on Form 5500, Schedule H, Part II:

	Amount Reported in the Financial Statements	401(h) Account	Amount Reported on Form 5500
Net increase	$ 52,490,556	$ 541,135	$ 53,031,691

The components of the changes in the net assets held in the 401(h) Account are not included in the Statements of Changes in Net Assets Available for Benefits for financial reporting purposes and are included in the applicable income and expense statement of Form 5500, Schedule H, Part II for reporting purposes.

8. Termination Provisions

In the event the Plan terminates, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

a. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under plan provisions in effect at any time during the five years preceding plan termination.

b. Other vested benefits insured by the Pension Benefit Guaranty Corporation (PBGC) (a U.S. government agency) up to the applicable limitations.

c. All other vested benefits (that is, vested benefits not insured by the PBGC).

d. All nonvested benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Company and the level of benefits guaranteed by the PBGC.

9. Related-Party and Party In Interest Transactions

The Plan holds investments in Harley-Davidson, Inc. common stock and received dividends thereon. Under ERISA, the Plan's investment in Harley-Davidson, Inc. common stock cannot exceed 10% of the value of the total Plan's assets. The Plan's investments are administered under a contract with BMO Harris Bank N.A., the trustee of the Plan. Contributions are held and managed by the trustee, who invests cash received, interest, and dividend income and makes distributions to participants. These transactions qualify as party in interest transactions that are exempt from prohibited transactions rules of ERISA.

As described in Note 2, the Plan paid certain expenses related to plan operations and investment activity to various service providers. Additionally, certain administrative functions of the Plan are performed by officers or employees of the Company. No such officer or employee receives compensation from the Plan.

10. Income Tax Status

The Plan has received a determination letter from the Internal Revenue Service (IRS) dated March 21, 2017, stating that the Plan is qualified under Section 401(a) of the Code and, therefore, the related trust is exempt from taxation. The Plan has been amended since receiving the determination letter. The plan administrator and the Company believe the Plan is being operated in compliance with the applicable requirements of the Code and, therefore, the Plan is qualified and the related trust is tax-exempt.

Accounting principles generally accepted in the United States of America require management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	10X GENOMICS INC CL A COM	1,521.00	Shares/par value	$ 178,766	$ 226,568
	1-800-FLOWERS COM INC CL A	393.00	Shares/par value	6,962	9,184
	1LIFE HEALTHCARE INC COM	1,720.00	Shares/par value	50,455	30,220
	1ST SOURCE CORP COM	685.00	Shares/par value	22,648	33,976
	1STDIBS COM INC COM	475.00	Shares/par value	6,432	5,942
	22ND CENTY GROUP INC COM	2,227.00	Shares/par value	10,625	6,881
	2SEVENTY BIO INC COMMON STOCK	901.00	Shares/par value	45,835	23,093
	2U INC COM	1,339.00	Shares/par value	54,338	26,874
	3D SYS CORP DEL COM NEW	2,062.00	Shares/par value	70,067	44,415
	3M CO COM	5,900.00	Shares/par value	1,088,509	1,048,017
	3M CO SR NT	105,000.00	3.70% DTD 03/27/2020 DUE 04/15/2050	104,639	123,069
	4D MOLECULAR THERAPEUTICS INC COM	766.00	Shares/par value	24,073	16,806
	89BIO INC COM	390.00	Shares/par value	8,491	5,097
	8X8 INC COM	1,570.00	Shares/par value	21,528	26,313
	9 METERS BIOPHARMA INC COM	3,135.00	Shares/par value	3,765	3,068
	908 DEVICES INC COM	272.00	Shares/par value	9,607	7,037
	A K A BRANDS HLDG CORP COM	622.00	Shares/par value	5,377	5,754
	A MARK PRECIOUS METALS INC COM	350.00	Shares/par value	10,914	21,385
	A10 NETWORKS INC COM	1,139.00	Shares/par value	9,577	18,885
	AADVANTAGE LOYALTY IP AME SR SEC	200,000.00	GLBL 5.75% DTD 03/24/2021 DUE	200,000	213,744
	AAON INC COM	619.00	Shares/par value	20,603	49,167
	AAR CORP COM	1,362.00	Shares/par value	39,067	53,159
	ABBOTT LABORATORIES COM	19,802.00	Shares/par value	1,443,221	2,786,933
	ABBOTT LABS SR NT	865,000.00	4.90% DTD 11/22/2016 DUE 11/30/2046	867,584	1,182,628
	ABBOTT LABS SR NT	470,000.00	4.75% DTD 10/15/2016 DUE 04/15/2043	575,027	611,334
	ABBOTT LABS SR NT	425,000.00	4.90% DTD 11/22/2016 DUE 11/30/2046	592,646	581,060
	ABBVIE INC COM	22,950.00	Shares/par value	1,691,197	3,107,430
	ABBVIE INC SR GLBL NT	380,000.00	4.25% DTD 05/21/2020 DUE 11/21/2049	435,506	456,825
	ABBVIE INC SR GLBL NT	960,000.00	4.45% DTD 05/12/2016 DUE 05/14/2046	933,158	1,160,957
	ABBVIE INC SR GLBL NT	360,000.00	4.75% DTD 09/15/2020 DUE 03/15/2045	358,117	449,021
	ABBVIE INC SR GLBL NT	875,000.00	4.05% DTD 05/21/2020 DUE 11/21/2039	960,692	1,003,914
	ABBVIE INC SR GLBL NT	85,000.00	4.45% DTD 05/12/2016 DUE 05/14/2046	104,275	102,793
	ABBVIE INC SR GLBL NT	100,000.00	4.75% DTD 09/15/2020 DUE 03/15/2045	108,179	124,728
	ABBVIE INC SR GLBL NT	135,000.00	4.85% DTD 06/15/2020 DUE 06/15/2044	136,693	169,179
	ABBVIE INC SR NT	120,000.00	4.70% DTD 05/14/2015 DUE 05/14/2045	125,479	148,876
	ABBVIE INC SR NT	330,000.00	4.875% DTD 09/18/2018 DUE 11/14/2048	326,512	426,423
	ABBVIE INC SR NT	1,400,000.00	4.40% DTD 05/06/2013 DUE 11/06/2042	1,434,662	1,670,494
	ABBVIE INC SR NT	110,000.00	4.875% DTD 09/18/2018 DUE 11/14/2048	146,620	142,141
	ABBVIE INC SR SEC GLBL NT	25,000.00	4.625% DTD 10/01/2020 DUE 10/01/2042	23,058	30,581
	ABERCROMBIE & FITCH CO CL A	2,327.00	Shares/par value	56,309	81,049
	ABIOMED INC COM	5,311.00	Shares/par value	826,369	1,907,552
	ABM INDUSTRIES INC COM	2,699.00	Shares/par value	83,721	110,254
	ABN AMRO BANK SNR NPF COCO	300,000.00	VAR RATE DTD 12/13/2021 DUE	299,808	300,000
	ABSCI CORPORATION COM	280.00	Shares/par value	3,395	2,296
	ACACIA RESH CORP AR ACACIA	1,963.00	Shares/par value	15,088	10,070
	ACADEMY SPORTS & OUTDOORS INC COM	3,076.00	Shares/par value	108,762	135,036
	ACADIA HEALTHCARE COMPANY INC COM	1,345.00	Shares/par value	75,020	81,642
	ACADIA PHARMACEUTICALS INC COM	21,224.00	Shares/par value	789,787	495,368
	ACADIA RLTY TR COM	3,394.00	Shares/par value	103,973	74,091
	ACCEL ENTMT INC COM CL A	831.00	Shares/par value	7,749	10,820
	ACCELERATE DIAGNOSTICS INC COM	486.00	Shares/par value	10,119	2,537
	ACCENTURE PLC CLASS A ORDINARY	7,854.00	Shares/par value	1,118,157	3,255,876
	ACCO BRANDS CORP COM	3,732.00	Shares/par value	27,824	30,826
	ACCOLADE INC COM	743.00	Shares/par value	33,835	19,585
	ACCURAY INC DEL COM	747.00	Shares/par value	3,673	3,563
	ACE INA HLDG INC SR NT	60,000.00	4.15% DTD 03/13/2013 DUE 03/13/2043	76,815	71,870
	ACHILLION PHARMACE CONTRA	5,900.00	Shares/par value	-	-
	ACI WORLDWIDE INC COM	1,741.00	Shares/par value	38,584	60,413
	ACLARIS THERAPEUTICS INC COM	640.00	Shares/par value	11,386	9,306
	ACTIVISION BLIZZARD INC COM	7,473.00	Shares/par value	493,689	497,179
	ACTIVISION BLIZZARD INC SR NT	1,185,000.00	2.50% DTD 08/10/2020 DUE 09/15/2050	1,171,617	1,037,811
	ACUITY BRANDS INC COM	528.00	Shares/par value	72,213	111,788
	ACUMEN PHARMACEUTICALS INC COM	430.00	Shares/par value	6,411	2,907
	ACUSHNET HOLDINGS CORP COM	1,114.00	Shares/par value	25,284	59,131
	ACUTUS MED INC COM	229.00	Shares/par value	6,003	781
	ADAGIO THERAPEUTICS INC COM	525.00	Shares/par value	27,019	3,812
	ADAPTHEALTH CORP COM CL A	2,831.00	Shares/par value	84,650	69,246
	ADAPTIVE BIOTECHNOLOGIES CORP COM	1,910.00	Shares/par value	67,434	53,595
	ADDUS HOMECARE CORP COM	451.00	Shares/par value	38,080	42,173
	ADICET BIO INC COM	837.00	Shares/par value	8,120	14,639
	ADIENT PLC ORD SHS	3,509.00	Shares/par value	91,835	168,011
	ADOBE INC.	6,223.00	Shares/par value	884,992	3,528,814
	ADT INC COM	2,299.00	Shares/par value	20,207	19,335
	ADTALEM GLOBAL ED INC COM	1,983.00	Shares/par value	48,965	58,617
	ADTRAN INC COM	1,847.00	Shares/par value	35,015	42,167
	ADVANCE AUTO PTS INC COM	976.00	Shares/par value	128,764	234,123
	ADVANCED DRAIN SYS INC DEL COM	22,041.00	Shares/par value	1,926,382	3,000,441
	ADVANCED ENERGY INDS INC COM	568.00	Shares/par value	30,075	51,722
	ADVANCED MICRO DEVICES INC COM	15,721.00	Shares/par value	448,355	2,262,252
	ADVANSIX INC COM	1,093.00	Shares/par value	35,821	51,644
	ADVANTAGE SOLUTIONS INC COM CL A	3,059.00	Shares/par value	34,662	24,533
	ADVENT TECHNOLOGIES HOLDNG INC COM	355.00	Shares/par value	3,316	2,489
	ADVENTIST HEALTH SYS SUNBELT SR	90,000.00	2021E BD 2.795% DTD 11/04/2021 DUE	89,933	87,732

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party		(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	ADVENTIST HEALTH SYS WEST	100,000.00	2.952% DTD 10/31/2019 DUE 03/01/2029	99,060	104,524
	ADVENTIST HEALTH SYS WEST 2019 BD	1,200,000.00	3.63% DTD 10/31/2019 DUE 03/01/2049	1,200,000	1,325,376
	ADVERUM BIOTECHNOLOGIES INC COM	3,478.00	Shares/par value	20,027	6,121
	ADVOCATE HEALTH & HOSPS CORP 2020A	40,000.00	3.008% DTD 05/05/2020 DUE 06/15/2050	43,028	41,227
	ADVOCATE HEALTH & HOSPS CORP SR BD	40,000.00	4.272% DTD 08/16/2018 DUE 08/15/2048	40,000	49,477
	AECOM TECHNOLOGY CORPORATION	2,040.00	Shares/par value	66,728	157,794
	AEGLEA BIOTHERAPEUTICS INC COM	1,618.00	Shares/par value	12,452	7,686
	AEMETIS INC COM NEW	929.00	Shares/par value	11,233	11,427
	AENA SME S A UNSPONSORED ADR	17,326.00	Shares/par value	303,783	273,474
	AEP TEX INC G	35,000.00	4.15% DTD 05/01/2019 DUE 05/01/2049	40,005	39,787
	AEP TEX INC SR J NT	65,000.00	3.45% DTD 05/06/2021 DUE 05/15/2051	64,806	65,473
	AEP TRANSMISSION CO LLC I	125,000.00	3.75% DTD 09/28/2017 DUE 12/01/2047	116,857	140,354
	AEP TRANSMISSION CO LLC SR J NT	400,000.00	4.25% DTD 09/07/2018 DUE 09/15/2048	399,928	479,924
	AEP TRANSMISSION CO LLC SR M NT	120,000.00	3.65% DTD 04/01/2020 DUE 04/01/2050	119,957	132,468
	AEP TRANSMISSION CO LLC SR N NT	110,000.00	2.75% DTD 08/04/2021 DUE 08/15/2051	109,575	104,643
	AERCAP HOLDINGS NV	7,238.00	Shares/par value	294,616	473,510
	AERCAP IRELAND CAPITAL LIMITED SR NT	700,000.00	2.45% DTD 10/29/2021 DUE 10/29/2026	698,824	705,740
	AERCAP IRELAND CAPITAL LIMITED SR NT	550,000.00	3.30% DTD 10/29/2021 DUE 01/30/2032	549,944	560,324
	AERCAP IRELAND CAPITAL LIMITED SR NT	295,000.00	3.40% DTD 10/29/2021 DUE 10/29/2033	295,884	300,342
	AERCAP IRELAND CAPITAL LIMITED SR NT	165,000.00	3.85% DTD 10/29/2021 DUE 10/29/2041	165,583	171,871
	AERIE PHARMACEUTICALS INC COM	5,696.00	Shares/par value	117,770	39,986
	AEROJET ROCKETDYNE HLDGS INC COM	1,491.00	Shares/par value	54,990	69,719
	AEROVATE THERAPEUTICS INC COM	343.00	Shares/par value	6,804	4,044
	AEROVIRONMENT INC COM	332.00	Shares/par value	20,928	20,594
	AERSALE CORPORATION COM	361.00	Shares/par value	4,329	6,404
	AES CORP COM	9,811.00	Shares/par value	133,158	238,407
	AETNA INC NEW SR NT	1,245,000.00	4.125% DTD 11/07/2012 DUE 11/15/2042	1,265,112	1,404,198
	AETNA INC NEW SR NT	110,000.00	4.75% DTD 03/07/2014 DUE 03/15/2044	110,296	134,366
	AETNA INC NEW SR NT	25,000.00	6.75% DTD 12/04/2007 DUE 12/15/2037	34,968	36,146
	AEVA TECHNOLOGIES INC COM	4,255.00	Shares/par value	40,656	32,168
	AFC GAMMA INC COM	290.00	Shares/par value	5,910	6,600
	AFFILIATED MANAGERS GROUP INC COM	615.00	Shares/par value	105,463	101,174
	AFFIMED N V COM	1,181.00	Shares/par value	5,736	6,519
	AFLAC INC	400,000.00	4.75% DTD 10/31/2018 DUE 01/15/2049	545,171	529,900
	AFLAC INC	200,000.00	6.90% DTD 12/17/2009 DUE 12/17/2039	262,742	295,880
	AFLAC INC COM	9,857.00	Shares/par value	388,787	575,550
	AGCO CORP DEL COM	955.00	Shares/par value	52,187	110,799
	AGEAGLE AERIAL SYS INC NEW COM	1,595.00	Shares/par value	8,503	2,504
	AGENUS INC COM NEW	2,908.00	Shares/par value	11,697	9,364
	AGILENT TECHNOLOGIES INC COM	5,449.00	Shares/par value	587,915	869,933
	AGILITI INC COM	333.00	Shares/par value	7,230	7,712
	AGILON HEALTH INC COM	2,950.00	Shares/par value	82,269	79,650
	AGILYSYS INC COM	401.00	Shares/par value	13,309	17,828
	AGIOS PHARMACEUTICALS INC COM	2,188.00	Shares/par value	124,106	71,920
	AGL CAP CORP SR NT	260,000.00	4.40% DTD 05/16/2013 DUE 06/01/2043	293,504	296,241
	AGNC INVT CORP COM	7,730.00	Shares/par value	159,149	116,259
	AGREE REALTY CORP COM	2,719.00	Shares/par value	148,879	194,028
	AHS HOSP CORP 2021 BD	465,000.00	ZERO CPN DTD 01/27/2021 DUE	465,000	460,941
	AIA GROUP LTD	203,000.00	Shares/par value	1,327,027	2,046,733
	AIA GROUP LTD HONG KONG	200,000.00	3.60% DTD 04/09/2019 DUE 04/09/2029	198,986	218,242
	AIA GROUP LTD HONG KONG FR	650,000.00	4.875% DTD 03/11/2014 DUE 03/11/2044	647,746	845,722
	AIA GROUP LTD SPONSORED ADR	8,009.00	Shares/par value	294,924	322,979
	AIR LEASE CORP CL A	1,533.00	Shares/par value	57,666	67,805
	AIR LIQUIDE ADR	9,172.00	Shares/par value	278,587	319,837
	AIR PRODS & CHEMS INC COM	2,149.00	Shares/par value	360,396	653,855
	AIR TRANS SVCS GROUP INC COM	2,363.00	Shares/par value	54,777	69,425
	AIRBUS GROUP NV	40,140.00	Shares/par value	4,524,587	5,124,566
	AIRBUS SE ADR	10,937.00	Shares/par value	224,683	349,372
	AIRSCULPT TECHNOLOGIES INC COM	480.00	Shares/par value	5,762	8,251
	AKAMAI TECHNOLOGIES INC COM	2,400.00	Shares/par value	224,988	280,896
	AKEBIA THERAPEUTICS INC COM	4,676.00	Shares/par value	26,640	10,568
	AKER BP ASA SR 144A NT	400,000.00	3.75% DTD 01/15/2020 DUE 01/15/2030	402,760	423,556
	AKERO THERAPEUTICS INC COM	539.00	Shares/par value	14,383	11,400
	AKOUOS INC COM	961.00	Shares/par value	15,949	8,169
	AKOUSTIS TECHNOLOGIES INC COM	641.00	Shares/par value	5,100	4,282
	AKOYA BIOSCIENCES INC COM	112.00	Shares/par value	2,111	1,715
	ALABAMA PWR CO SR 2015A NT	80,000.00	3.75% DTD 03/11/2015 DUE 03/01/2045	89,845	88,522
	ALABAMA PWR CO SR 2019A NT	400,000.00	3.45% DTD 09/17/2019 DUE 10/01/2049	398,660	423,824
	ALABAMA PWR CO SR GLBL 2016A	460,000.00	4.30% DTD 01/13/2016 DUE 01/02/2046	498,732	550,703
	ALABAMA PWR CO SR NT	460,000.00	3.00% DTD 11/18/2021 DUE 03/15/2052	459,608	458,836
	ALABAMA PWR CO SR NT	40,000.00	4.15% DTD 08/26/2014 DUE 08/15/2044	39,682	46,750
	ALABAMA PWR CO SR NT C	1,120,000.00	3.85% DTD 12/05/2012 DUE 12/01/2042	1,030,532	1,245,238
	ALAMO GROUP INC COM	177.00	Shares/par value	15,453	26,051
	ALARM COM HLDGS INC COM	718.00	Shares/par value	35,922	60,894
	ALASKA AIR GROUP INC COM	1,859.00	Shares/par value	103,388	96,854
	ALBANY INTL CORP NEW CL A	1,077.00	Shares/par value	87,715	95,261
	ALBEMARLE CORP COM	1,735.00	Shares/par value	123,522	405,591
	ALBERTSONS COS INC COMMON STOCK	2,271.00	Shares/par value	40,834	68,561
	ALBIREO PHARMA INC COM	336.00	Shares/par value	11,208	7,825
	ALCOA CORP COM	2,765.00	Shares/par value	98,990	164,739
	ALCOA NEDERLAND HLDG B V SR 144A NT	215,000.00	6.125% DTD 05/17/2018 DUE 05/15/2028	215,000	231,394
	ALCON FIN CORP SR 144A	1,000,000.00	3.80% DTD 09/23/2019 DUE 09/23/2049	998,220	1,113,500
	ALDER BIOPHARMACEUTICALS INC	1,050.00	Shares/par value	-	-
	ALDEYRA THERAPEUTICS INC COM	293.00	Shares/par value	3,361	1,172

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	ALECTOR INC COM	850.00	Shares/par value	18,924	17,553
	ALERUS FINL CORP COM	604.00	Shares/par value	12,122	17,685
	ALEXANDER & BALDWIN INC NEW COM	2,902.00	Shares/par value	98,037	72,811
	ALEXANDERS INC COM	32.00	Shares/par value	12,508	8,330
	ALEXANDRIA REAL EST EQUITIES INC COM	2,307.00	Shares/par value	280,336	514,369
	ALEXANDRIA REAL ESTATE EQ INC SR	345,000.00	GLBL NT 2.00% DTD 02/18/2021 DUE	343,438	329,478
	ALEXANDRIA REAL ESTATE EQ INC SR NT	380,000.00	1.875% DTD 08/05/2020 DUE 02/01/2033	364,189	357,067
	ALIBABA GROUP HLDG LTD SR GLBL	335,000.00	4.40% DTD 12/06/2017 DUE 12/06/2057	391,390	380,449
	ALIBABA GROUP HLDG LTD SR GLBL NT	190,000.00	4.00% DTD 12/06/2017 DUE 12/06/2037	210,348	205,954
	ALIBABA GROUP HLDG LTD SR NT	360,000.00	3.15% DTD 02/09/2021 DUE 02/09/2051	358,766	336,971
	ALIBABA GROUP HOLDING	700,000.00	3.15% DTD 02/09/2021 DUE 02/09/2051	699,867	659,300
	ALIBABA HEALTH INF	1,204,000.00	Shares/par value	3,391,539	1,017,781
	ALIGN TECHNOLOGY INC COM	3,347.00	Shares/par value	236,403	2,199,581
	ALIGNMENT HEALTHCARE INC COM	1,154.00	Shares/par value	19,562	16,225
	ALIGOS THERAPEUTICS INC COM	276.00	Shares/par value	7,255	3,276
	ALIMENTATION COUCHE TARD INC SR 144A	700,000.00	NT 3.625% DTD 05/13/2021 DUE	699,615	736,218
	ALKAMI TECHNOLOGY INC COM	404.00	Shares/par value	9,533	8,104
	ALKERMES PLC SHS	63,740.00	Shares/par value	1,871,702	1,482,592
	ALLAKOS INC COM	516.00	Shares/par value	35,317	5,052
	ALLEGHANY CORP DEL COM	2,808.00	Shares/par value	1,549,619	1,874,593
	ALLEGHANY CORP MD SR NT	50,000.00	3.25% DTD 08/13/2021 DUE 08/15/2051	49,320	49,259
	ALLEGHENY TECHNOLOGIES INC COM	3,138.00	Shares/par value	54,121	49,988
	ALLEGIANCE BANCSHARES INC COM	763.00	Shares/par value	26,413	32,206
	ALLEGIANT TRAVEL CO COM	224.00	Shares/par value	41,532	41,897
	ALLEGION PUB LTD CO ORD SHS	1,564.00	Shares/par value	107,839	207,136
	ALLEGRO MICROSYSTEMS INC COM	850.00	Shares/par value	22,545	30,753
	ALLETE INC COM NEW	2,117.00	Shares/par value	124,499	140,463
	ALLIANCE DATA SYSTEMS CORP COM	762.00	Shares/par value	103,250	50,726
	ALLIANT ENERGY CORP COM	3,732.00	Shares/par value	128,148	229,406
	ALLIED MOTION TECHNOLOGIES INC COM	190.00	Shares/par value	3,564	6,933
	ALLINA HEALTH SYS 2021 BD	50,000.00	2.902% DTD 11/10/2021 DUE	50,000	50,301
	ALLISON TRANSMISSION HLDGS INC COM	1,920.00	Shares/par value	68,131	69,792
	ALLOGENE THERAPEUTICS INC COM	2,029.00	Shares/par value	52,089	30,273
	ALLOVIR INC COM	435.00	Shares/par value	11,778	5,629
	ALLSCRIPTS-MISYS HEALTHCARE	4,904.00	Shares/par value	61,818	90,479
	ALLSTATE CORP COM	15,166.00	Shares/par value	1,464,664	1,784,280
	ALLSTATE CORP SR NT	745,000.00	4.20% DTD 12/08/2016 DUE 12/15/2046	926,729	894,238
	ALLSTATE CORP SR NT	150,000.00	4.50% DTD 06/07/2013 DUE 06/15/2043	194,745	182,349
	ALLY FINL INC COM	30,081.00	Shares/par value	868,624	1,432,156
	ALNYLAM PHARMACEUTICALS INC COM	2,133.00	Shares/par value	227,356	361,714
	ALPHA & OMEGA SEMICONDUCTOR LT SHS	408.00	Shares/par value	9,356	24,708
	ALPHA TEKNOVA INC COM	270.00	Shares/par value	6,482	5,530
	ALPHABET INC CAP STK CL A	3,787.00	Shares/par value	3,441,910	10,971,090
	ALPHABET INC CAP STK CL C	3,532.00	Shares/par value	3,042,979	10,220,160
	ALPHABET INC SR NT	160,000.00	1.90% DTD 08/05/2020 DUE 08/15/2040	145,285	145,696
	ALPHABET INC SR NT	345,000.00	2.05% DTD 08/05/2020 DUE 08/15/2050	325,813	307,888
	ALPHABET INC SR NT	245,000.00	2.25% DTD 08/05/2020 DUE 08/15/2060	232,616	218,322
	ALPHATEC HOLDINGS INC COM NEW	1,154.00	Shares/par value	8,449	13,190
	ALPINE IMMUNE SCIENCES INC COM	171.00	Shares/par value	1,664	2,368
	ALROSA FIN S A SR GLBL 144A	300,000.00	4.65% DTD 04/09/2019 DUE 04/09/2024	300,000	314,151
	ALTA EQUIPMENT GROUP INC COMMON	669.00	Shares/par value	5,640	9,794
	ALTAIR ENGR INC COM CL A	670.00	Shares/par value	25,449	51,804
	ALTERYX INC COM CL A	1,065.00	Shares/par value	125,411	64,433
	ALTICE USA INC CL A	86,274.00	Shares/par value	1,533,757	1,395,913
	ALTIMMUNE INC COM NEW	1,301.00	Shares/par value	20,921	11,917
	ALTO INGREDIENTS INC COM	2,863.00	Shares/par value	17,582	13,771
	ALTRA INDUSTRIAL MOTION CORP	2,612.00	Shares/par value	100,647	134,701
	ALTRIA GROUP INC	200,000.00	5.80% DTD 02/14/2019 DUE 02/14/2039	199,530	240,396
	ALTRIA GROUP INC	900,000.00	5.95% DTD 02/14/2019 DUE 02/14/2049	897,498	1,123,137
	ALTRIA GROUP INC	40,000.00	6.20% DTD 02/14/2019 DUE 02/14/2059	39,882	52,138
	ALTRIA GROUP INC	275,000.00	5.80% DTD 02/14/2019 DUE 02/14/2039	334,906	330,545
	ALTRIA GROUP INC	75,000.00	5.95% DTD 02/14/2019 DUE 02/14/2049	94,082	93,595
	ALTRIA GROUP INC COM	21,364.00	Shares/par value	1,067,149	1,012,440
	ALTRIA GROUP INC GTD SR NT	120,000.00	4.50% DTD 05/02/2013 DUE 05/02/2043	107,579	124,369
	ALTRIA GROUP INC NT	1,305,000.00	4.25% DTD 08/09/2012 DUE 08/09/2042	1,212,950	1,324,901
	ALTRIA GROUP INC NT	40,000.00	5.375% DTD 10/31/2013 DUE 01/31/2044	45,336	46,170
	ALTRIA GROUP INC SR GLBL NT	130,000.00	3.875% DTD 09/16/2016 DUE 09/16/2046	131,101	125,743
	ALTRIA GROUP INC SR NT	770,000.00	3.70% DTD 02/04/2021 DUE 02/04/2051	764,341	717,732
	ALTRIA GROUP INC SR NT	155,000.00	4.45% DTD 05/06/2020 DUE 05/06/2050	153,757	159,893
	ALTRIA GROUP INC SR NT	210,000.00	2.45% DTD 02/04/2021 DUE 02/04/2032	207,435	199,378
	ALTRIA GROUP INC SR NT	485,000.00	3.40% DTD 02/04/2021 DUE 02/04/2041	471,684	447,383
	ALTRIA GROUP INC SR NT	90,000.00	3.70% DTD 02/04/2021 DUE 02/04/2051	84,397	83,891
	ALTRIA GROUP INC SR NT	40,000.00	4.45% DTD 05/06/2020 DUE 05/06/2050	41,294	41,263
	ALTUS MIDSTREAM CO COM NEW CL A	124.00	Shares/par value	8,764	7,602
	ALX ONCOLOGY HLDGS INC COM	262.00	Shares/par value	12,938	5,630
	AMADEUS IT GROUP, S.A.	6,235.00	Shares/par value	419,299	422,876
	AMALGAMATED FINANCIAL CORP COM	545.00	Shares/par value	9,693	9,140
	AMAZON COM INC	960,000.00	3.875% DTD 02/22/2018 DUE 08/22/2037	976,607	1,128,317
	AMAZON COM INC	190,000.00	4.05% DTD 02/22/2018 DUE 08/22/2047	230,739	230,366
	AMAZON COM INC	315,000.00	4.25% DTD 02/22/2018 DUE 08/22/2057	402,265	403,326
	AMAZON COM INC NT	330,000.00	2.70% DTD 06/03/2020 DUE 06/03/2060	336,150	317,991
	AMAZON COM INC SR NT	395,000.00	2.50% DTD 06/03/2020 DUE 06/03/2050	390,959	376,095
	AMAZON COM INC SR NT	295,000.00	4.95% DTD 12/05/2014 DUE 12/05/2044	299,991	402,643
	AMAZON COM INC SR NT	400,000.00	2.50% DTD 06/03/2020 DUE 06/03/2050	395,908	380,856

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	AMAZON COM INC SR NT	900,000.00	3.25% DTD 05/12/2021 DUE 05/12/2061	892,620	968,805
	AMAZON COM INC SR NT	430,000.00	2.50% DTD 06/03/2020 DUE 06/03/2050	429,357	409,420
	AMAZON COM INC SR NT	140,000.00	3.10% DTD 05/12/2021 DUE 05/12/2051	149,171	149,467
	AMAZON COM INC SR NT	415,000.00	3.25% DTD 05/12/2021 DUE 05/12/2061	430,025	446,727
	AMAZON.COM INC COM	5,657.00	Shares/par value	5,444,939	18,862,361
	AMBAC FINL GROUP INC COM NEW	1,822.00	Shares/par value	31,016	29,243
	AMBARELLA INC SHS	505.00	Shares/par value	44,312	102,459
	AMC ENTMT HLDGS INC CL A COM	20,877.00	Shares/par value	499,573	567,854
	AMC NETWORKS INC CL A	790.00	Shares/par value	20,059	27,208
	AMCOR PLC ORD	22,925.00	Shares/par value	225,414	275,329
	AMDOCS LTD COM	1,984.00	Shares/par value	100,364	148,483
	AMEDISYS INC COM	571.00	Shares/par value	119,003	92,433
	AMERANT BANCORP INC CL A	1,092.00	Shares/par value	23,554	37,729
	AMERCO COM	134.00	Shares/par value	45,591	97,315
	AMEREN CORP COM	3,875.00	Shares/par value	179,541	344,914
	AMEREN ILL CO	70,000.00	4.50% DTD 11/15/2018 DUE 03/15/2049	89,538	89,040
	AMEREN ILL CO SR SEC GLBL NT	155,000.00	4.15% DTD 12/14/2015 DUE 03/15/2046	167,549	184,455
	AMEREN UN ELEC SR SECD	90,000.00	5.30% DTD 07/21/2005 DUE 08/01/2037	103,990	114,994
	AMERESCO INC CL A	15,526.00	Shares/par value	1,060,916	1,264,437
	AMERICA MOVIL S A B DE C V	94,000.00	6.125% DTD 10/30/2007 DUE 11/15/2037	129,759	127,641
	AMERICA MOVIL S A DE C V SR NT	90,000.00	6.375% DTD 02/25/2005 DUE 03/01/2035	129,356	124,527
	AMERICA MOVIL SAB DE CV GTD SR	555,000.00	6.125% DTD 03/30/2010 DUE 03/30/2040	728,660	778,687
	AMERICAN AIRLS GROUP INC COM	9,487.00	Shares/par value	247,831	170,387
	AMERICAN ASSETS TR INC COM	2,000.00	Shares/par value	56,023	75,060
	AMERICAN AXLE & MFG HOLDINGS COM	2,777.00	Shares/par value	40,284	25,909
	AMERICAN CAMPUS CMNTYS INC COM	1,985.00	Shares/par value	80,142	113,721
	AMERICAN EAGLE OUTFITTERS INC NEW	2,189.00	Shares/par value	82,219	55,425
	AMERICAN ELEC PWR CO INC SR L NT	650,000.00	3.25% DTD 03/05/2020 DUE 03/01/2050	648,889	638,196
	AMERICAN ELEC PWR INC COM	4,870.00	Shares/par value	298,601	433,284
	AMERICAN EQUITY INVT LIFE HLDG COM	3,269.00	Shares/par value	64,987	127,229
	AMERICAN EXPRESS CO COM	7,490.00	Shares/par value	1,089,077	1,225,364
	AMERICAN EXPRESS CO SR NT	725,000.00	4.05% DTD 12/03/2012 DUE 12/03/2042	898,650	860,590
	AMERICAN FIN TR INC COM CLASS A	4,234.00	Shares/par value	45,733	38,656
	AMERICAN FINL GROUP HLDGS INC OHIO	1,012.00	Shares/par value	66,638	138,968
	AMERICAN HOMES 4 RENT CL A	4,138.00	Shares/par value	90,578	180,458
	AMERICAN HOMES 4 RENT L P SR NT	100,000.00	3.375% DTD 07/08/2021 DUE 07/15/2051	97,962	100,388
	AMERICAN INTL GROUP INC COM NEW	21,752.00	Shares/par value	1,038,232	1,236,819
	AMERICAN INTL GROUP INC NT	540,000.00	6.25% DTD 04/20/2006 DUE 05/01/2036	671,933	749,461
	AMERICAN INTL GROUP INC SR NT	335,000.00	4.50% DTD 07/16/2014 DUE 07/16/2044	332,980	412,569
	AMERICAN INTL GROUP INC SR NT	645,000.00	4.75% DTD 03/26/2018 DUE 04/01/2048	636,417	821,530
	AMERICAN INTL GROUP INC SR NT	155,000.00	3.875% DTD 01/15/2015 DUE 01/15/2035	169,962	171,368
	AMERICAN INTL GROUP INC SR NT	225,000.00	6.82% DTD 05/15/2012 DUE 11/15/2037	316,389	318,978
	AMERICAN NATIONAL GROUP INC COM NEW	299.00	Shares/par value	43,807	56,463
	AMERICAN NATL BANKSHARES INC	425.00	Shares/par value	11,589	16,014
	AMERICAN OUTDOOR BRANDS INC COM	564.00	Shares/par value	6,383	11,241
	AMERICAN PUB ED INC COM	745.00	Shares/par value	16,667	16,576
	AMERICAN SOFTWARE CL A	627.00	Shares/par value	10,951	16,409
	AMERICAN STS WTR CO COM	992.00	Shares/par value	74,381	102,612
	AMERICAN SUPERCONDUCTOR CORP SHS NEW	1,076.00	Shares/par value	12,100	11,707
	AMERICAN TOWER CORP NEW SR GLBL	890,000.00	3.70% DTD 10/03/2019 DUE 10/15/2049	929,286	948,509
	AMERICAN TOWER CORP SR NT	800,000.00	2.30% DTD 09/27/2021 DUE 09/15/2031	795,552	776,984
	AMERICAN TOWER CORPORATION	5,863.00	Shares/par value	762,343	1,714,928
	AMERICAN TRANSMISSION SYS INC SR NT	55,000.00	144A 5.00% DTD 09/25/2014 DUE	63,399	70,444
	AMERICAN VANGUARD CORP COM	996.00	Shares/par value	13,449	16,324
	AMERICAN WELL CORP CL A	7,245.00	Shares/par value	99,481	43,760
	AMERICAN WOODMARK CORP COM	680.00	Shares/par value	48,291	44,336
	AMERICAN WTR CAP CORP SR GLBL NT	45,000.00	4.00% DTD 11/17/2016 DUE 12/01/2046	44,784	51,532
	AMERICAN WTR CAP CORP SR NT	700,000.00	4.30% DTD 12/17/2012 DUE 12/01/2042	813,593	831,264
	AMERICAN WTR WKS CO INC NEW COM	2,722.00	Shares/par value	165,074	514,077
	AMERICA'S CAR-MART INC COM	114.00	Shares/par value	8,988	11,674
	AMERICOLD RLTY TR COM	3,868.00	Shares/par value	137,469	126,832
	AMERIPRISE FINL INC COM	1,929.00	Shares/par value	355,636	581,902
	AMERIS BANCORP COM	2,681.00	Shares/par value	86,541	133,192
	AMERISAFE INC	768.00	Shares/par value	42,774	41,341
	AMERISOURCEBERGEN CORP COM	14,847.00	Shares/par value	1,354,361	1,973,018
	AMERISOURCEBERGEN CORP SR NT	775,000.00	4.261% DTD 02/20/2015 DUE 03/01/2045	773,551	882,888
	AMERISOURCEBERGEN CORP SR NT	80,000.00	4.30% DTD 12/04/2017 DUE 12/15/2047	93,332	94,258
	AMETEK INC NEW COM	3,457.00	Shares/par value	240,818	508,317
	AMFAM HOLDINGS INC SR 144A NT	1,100,000.00	3.833% DTD 03/11/2021 DUE 03/11/2051	1,100,000	1,214,114
	AMGEN INC COM	7,039.00	Shares/par value	1,378,758	1,583,564
	AMGEN INC SR GLBL NT	103,000.00	2.77% DTD 03/01/2021 DUE 09/01/2053	124,440	96,234
	AMGEN INC SR NT	1,020,000.00	3.375% DTD 02/21/2020 DUE 02/21/2050	1,065,859	1,060,933
	AMGEN INC SR NT	95,000.00	2.80% DTD 08/09/2021 DUE 08/15/2041	94,067	91,400
	AMGEN INC SR NT	335,000.00	3.00% DTD 08/09/2021 DUE 01/15/2052	332,744	325,051
	AMGEN INC SR NT	675,000.00	3.15% DTD 02/21/2020 DUE 02/21/2040	710,968	692,219
	AMGEN INC SR NT	65,000.00	4.40% DTD 05/01/2015 DUE 05/01/2045	74,842	77,563
	AMGEN INC SR NT	86,000.00	5.15% DTD 11/10/2011 DUE 11/15/2041	-	109,380
	AMICUS THERAPEUTICS INC COM	3,598.00	Shares/par value	41,317	41,557
	AMKOR TECHNOLOGY INC COM	3,553.00	Shares/par value	25,071	88,079
	AMMO INC COM	972.00	Shares/par value	8,749	5,297
	AMN HEALTHCARE SERVICES INC COM	681.00	Shares/par value	27,134	83,307
	AMNEAL PHARMACEUTICALS INC COM STK	746.00	Shares/par value	10,006	3,573
	AMPHASTAR PHARMACEUTICALS INC COM	1,198.00	Shares/par value	24,990	27,901
	AMPHENOL CORP CL A	38,456.00	Shares/par value	787,538	3,363,362

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	AMPIO PHARMACEUTICALS INC COM	2,806.00	Shares/par value	4,857	1,599
	AMYRIS INC COM NEW	6,225.00	Shares/par value	52,771	33,677
	ANALOG DEVICES INC COM	5,915.00	Shares/par value	641,232	1,039,680
	ANAPLAN INC COM	2,547.00	Shares/par value	123,677	116,780
	ANAPTYSBIO INC COM	772.00	Shares/par value	22,760	26,827
	ANAVEX LIFE SCIENCES CORP COM NEW	915.00	Shares/par value	4,405	15,866
	ANDERSONS INC COM	937.00	Shares/par value	29,362	36,271
	ANGEL OAK MTG INC COM	289.00	Shares/par value	4,912	4,734
	ANGIODYNAMICS INC COM	1,482.00	Shares/par value	21,628	40,874
	ANGION BIOMEDICA CORP COM	85.00	Shares/par value	1,467	247
	ANGLO AMERICAN CAPITAL PLC SR GLBL	300,000.00	144A 3.95% DTD 09/10/2020 DUE	295,689	318,267
	ANHEUSER BUSCH COS LLC ANHEU	2,365,000.00	4.70% DTD 02/01/2019 DUE 02/01/2036	2,473,314	2,854,106
	ANHEUSER BUSCH COS LLC ANHEU SR GLBL	4,610,000.00	4.90% DTD 02/01/2019 DUE 02/01/2046	4,614,549	5,826,763
	ANHEUSER BUSCH INBEV FIN INC SR NT	1,580,000.00	4.00% DTD 01/17/2013 DUE 01/17/2043	1,610,624	1,757,876
	ANHEUSER BUSCH INBEV SR NT	150,000.00	4.625% DTD 01/27/2014 DUE 02/01/2044	178,769	179,802
	ANHEUSER BUSCH INBEV WLDW INC FR	600,000.00	4.60% DTD 04/04/2018 DUE 04/15/2048	604,620	733,704
	ANHEUSER BUSCH INBEV WLDW INC FR	400,000.00	4.75% DTD 04/04/2018 DUE 04/15/2058	397,508	494,548
	ANHEUSER BUSCH INBEV WLDW INC FR	105,000.00	4.375% DTD 04/04/2018 DUE 04/15/2038	123,811	122,961
	ANHEUSER BUSCH INBEV WLDW INC FR	190,000.00	4.60% DTD 04/04/2018 DUE 04/15/2048	229,919	232,340
	ANHEUSER BUSCH INBEV WLDW INC FR	75,000.00	4.75% DTD 04/04/2018 DUE 04/15/2058	91,617	92,728
	ANHEUSER BUSCH INBEV WLDW INC SR	100,000.00	GLBL NT 5.875% DTD 12/15/2016 DUE	133,870	130,357
	ANHEUSER BUSCH INBEV WLDW INC SR NT	745,000.00	4.50% DTD 04/03/2020 DUE 06/01/2050	744,434	918,451
	ANHEUSER BUSCH INBEV WLDW INC SR NT	1,555,000.00	4.95% DTD 07/15/2016 DUE 01/15/2042	1,622,545	1,950,452
	ANHEUSER BUSCH INBEV WLDW INC SR NT	325,000.00	4.60% DTD 04/03/2020 DUE 06/01/2060	408,752	402,243
	ANHEUSER BUSCH INBEV WLDW INC SR NT	35,000.00	4.95% DTD 07/15/2016 DUE 01/15/2042	39,234	43,901
	ANHEUSER BUSCH INBEV WORLDWIDE	750,000.00	5.80% DTD 01/23/2019 DUE 01/23/2059	811,065	1,084,388
	ANHEUSER BUSCH INBEV WORLDWIDE GTD	40,000.00	NT 8.00% DTD 11/15/2010 DUE	62,368	64,628
	ANHEUSER BUSCH INBEV WORLDWIDE GTD	65,000.00	NT 8.20% DTD 01/15/2011 DUE	106,847	105,544
	ANHEUSER BUSCH INBEV WORLDWIDE GTD	105,000.00	SR 3.75% DTD 07/16/2012 DUE	109,727	114,451
	ANHEUSER BUSCH INBEV WORLDWIDE SR	606,000.00	GLBL NT 4.439% DTD 04/06/2017 DUE	490,782	724,303
	ANHEUSER-BUSCH INBEV FIN INC GTD NT	35,000.00	4.70% DTD 01/25/2016 DUE 02/01/2036	38,483	41,669
	ANHEUSER-BUSCH INBEV FIN INC GTD NT	80,000.00	4.90% DTD 01/25/2016 DUE 02/01/2046	94,946	100,431
	ANI PHARMACEUTICALS INC COM	391.00	Shares/par value	12,443	18,017
	ANIKA THERAPEUTICS INC COM	578.00	Shares/par value	19,304	20,710
	ANNALY CAPITAL MGMT INC COM	158,021.00	Shares/par value	1,330,184	1,235,724
	ANNEXON INC COM	1,248.00	Shares/par value	29,283	14,340
	ANSYS INC COM	7,449.00	Shares/par value	764,577	2,987,943
	ANTARES PHARMA INC COM	1,542.00	Shares/par value	4,809	5,505
	ANTERIX INC COM	361.00	Shares/par value	21,557	21,212
	ANTERO MIDSTREAM CORP COM	4,908.00	Shares/par value	51,522	47,509
	ANTERO RES CORP COM	10,474.00	Shares/par value	38,903	183,295
	ANTHEM INC COM	2,403.00	Shares/par value	512,316	1,113,887
	ANTHEM INC SR GLBL	250,000.00	3.70% DTD 09/09/2019 DUE 09/15/2049	265,515	278,185
	ANTHEM INC SR NT	500,000.00	4.375% DTD 11/21/2017 DUE 12/01/2047	499,995	609,130
	AON CORP AON GLOBAL HLDGS SR NT	140,000.00	2.60% DTD 12/02/2021 DUE 12/02/2031	139,889	142,435
	AON CORP AON GLOBAL HLDGS SR NT	175,000.00	2.90% DTD 08/23/2021 DUE 08/23/2051	172,909	168,453
	AON PLC SHS CL A	2,606.00	Shares/par value	402,824	783,259
	AON PLC SR NT	40,000.00	4.45% DTD 05/24/2013 DUE 05/24/2043	38,377	46,924
	APA CORPORATION COM	5,568.00	Shares/par value	270,428	149,724
	APACHE CORP SR NT	1,000,000.00	5.25% DTD 12/03/2010 DUE 02/01/2042	997,090	1,154,990
	APACHE CORP SR NT	300,000.00	5.10% DTD 08/20/2010 DUE 09/01/2040	338,121	339,000
	APACHE CORP SR NT	600,000.00	5.25% DTD 12/03/2010 DUE 02/01/2042	737,244	692,994
	APARTMENT INCOME REIT CORP COM	2,300.00	Shares/par value	84,944	125,741
	APARTMENT INVT & MGMT CO CL A	5,965.00	Shares/par value	43,908	46,050
	APELLIS PHARMACEUTICALS INC COM	1,040.00	Shares/par value	29,807	49,171
	API GROUP CORP COM STK	8,014.00	Shares/par value	120,935	206,521
	APOGEE ENTERPRISES INC COM	1,013.00	Shares/par value	28,826	48,776
	APOLLO COML REAL EST FIN INC COM	5,619.00	Shares/par value	96,954	73,946
	APOLLO GLOBAL MGMT INC COM CL A	4,324.00	Shares/par value	244,858	313,187
	APOLLO MEDICAL HLDGS INC COM NEW	577.00	Shares/par value	20,356	42,398
	APPALACHIAN PWR CO SR GLBL Z NT	285,000.00	3.70% DTD 05/14/2020 DUE 05/01/2050	283,316	306,640
	APPALACHIAN PWR CO SR NT	31,000.00	4.45% DTD 05/18/2015 DUE 06/01/2045	34,339	36,168
	APPALACHIAN PWR CO SR U NT	105,000.00	4.40% DTD 05/08/2014 DUE 05/15/2044	117,359	121,524
	APPALACHIAN PWR CO Y	80,000.00	4.50% DTD 03/06/2019 DUE 03/01/2049	107,209	96,118
	APPFOLIO INC COM CL A	277.00	Shares/par value	18,233	33,534
	APPHARVEST INC COM	707.00	Shares/par value	11,687	2,750
	APPIAN CORP CL A	581.00	Shares/par value	23,822	37,887
	APPLE HOSPITALITY REIT INC COM NEW	8,671.00	Shares/par value	134,736	140,037
	APPLE INC COM	201,165.00	Shares/par value	7,801,042	35,720,869
	APPLE INC NT	215,000.00	2.40% DTD 08/20/2020 DUE 08/20/2050	214,407	201,851
	APPLE INC NT	170,000.00	3.45% DTD 02/09/2015 DUE 02/09/2045	142,170	189,701
	APPLE INC NT	725,000.00	2.55% DTD 08/20/2020 DUE 08/20/2060	717,264	680,855
	APPLE INC NT	315,000.00	2.40% DTD 08/20/2020 DUE 08/20/2050	315,337	295,735
	APPLE INC NT	45,000.00	2.55% DTD 08/20/2020 DUE 08/20/2060	42,179	42,260
	APPLE INC NT	115,000.00	3.45% DTD 02/09/2015 DUE 02/09/2045	110,397	128,327
	APPLE INC SR GLBL	715,000.00	4.50% DTD 02/23/2016 DUE 02/23/2036	724,212	897,053
	APPLE INC SR GLBL	100,000.00	2.80% DTD 02/08/2021 DUE 02/08/2061	99,155	99,293
	APPLE INC SR GLBL NT	625,000.00	2.65% DTD 02/08/2021 DUE 02/08/2051	620,894	614,506
	APPLE INC SR GLBL NT	1,835,000.00	4.65% DTD 02/23/2016 DUE 02/23/2046	1,892,164	2,406,951
	APPLE INC SR GLBL NT	60,000.00	2.375% DTD 02/08/2021 DUE 02/08/2041	57,853	58,226
	APPLE INC SR GLBL NT	80,000.00	2.65% DTD 02/08/2021 DUE 02/08/2051	78,650	78,657
	APPLE INC SR GLBL NT	80,000.00	3.85% DTD 08/04/2016 DUE 08/04/2046	83,882	94,798
	APPLE INC SR GLBL NT	185,000.00	4.65% DTD 02/23/2016 DUE 02/23/2046	240,924	242,663
	APPLE INC SR NT	1,035,000.00	2.65% DTD 05/11/2020 DUE 05/11/2050	1,081,593	1,017,540

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	APPLE INC SR NT	295,000.00	2.85% DTD 08/05/2021 DUE 08/05/2061	294,595	295,581
	APPLE INC SR NT	270,000.00	2.95% DTD 09/11/2019 DUE 09/11/2049	277,529	278,141
	APPLE INC SR NT	325,000.00	3.75% DTD 09/12/2017 DUE 09/12/2047	395,976	379,967
	APPLIED INDL TECHNOLOGIES INC COM	559.00	Shares/par value	42,382	57,409
	APPLIED MATLS INC COM	11,739.00	Shares/par value	532,023	1,847,249
	APPLIED MATLS INC SR NT	425,000.00	5.10% DTD 09/24/2015 DUE 10/01/2035	430,636	549,903
	APPLIED MATLS INC SR NT	700,000.00	4.35% DTD 03/31/2017 DUE 04/01/2047	908,137	888,790
	APPLIED MATLS INC SR NT	85,000.00	2.75% DTD 05/29/2020 DUE 06/01/2050	87,990	85,122
	APPLIED MATLS INC SR NT	35,000.00	5.85% DTD 06/08/2011 DUE 06/15/2041	52,702	51,178
	APPLIED MOLECULAR TRANS INC COM	363.00	Shares/par value	16,578	5,075
	APPLIED THERAPEUTICS INC COM	371.00	Shares/par value	10,488	3,320
	APRIA INC COM	38,125.00	Shares/par value	1,146,886	1,242,875
	APTARGROUP INC COM	980.00	Shares/par value	80,501	120,030
	APTIV PLC COM NEW	34,160.00	Shares/par value	3,709,759	5,634,692
	APTIV PLC SR NT	525,000.00	3.10% DTD 11/23/2021 DUE 12/01/2051	513,524	500,078
	APYX MED CORP COM	460.00	Shares/par value	4,609	5,897
	AQUA AMERICA INC SR NT	750,000.00	4.276% DTD 04/26/2019 DUE 05/01/2049	912,863	889,823
	AQUABOUNTY TECHNOLOGIES INC COM NEW	1,657.00	Shares/par value	9,795	3,480
	ARAMARK HLDGS CORP COM	3,394.00	Shares/par value	115,326	125,069
	ARBOR RLTY TR INC COM	5,498.00	Shares/par value	61,635	100,723
	ARBUTUS BIOPHARMA CORP COM	2,925.00	Shares/par value	9,860	11,378
	ARCBEST CORP COM	1,014.00	Shares/par value	24,210	121,528
	ARCH CAP GROUP LTD SR GLBL NT	55,000.00	3.635% DTD 06/30/2020 DUE 06/30/2050	60,686	58,838
	ARCH CAPITAL GROUP LTD	47,961.00	Shares/par value	1,496,900	2,131,866
	ARCH RESOURCES INC CL A	530.00	Shares/par value	34,736	48,400
	ARCHER DANIELS MIDLAND CO COM	8,339.00	Shares/par value	399,781	563,633
	ARCHER DANIELS MIDLAND CO NT	240,000.00	2.70% DTD 09/10/2021 DUE 09/15/2051	236,885	241,159
	ARCHROCK INC COM	5,400.00	Shares/par value	56,397	40,392
	ARCIMOTO INC COM	404.00	Shares/par value	6,311	3,143
	ARCONIC ROLLED PRODUCTS CORPORATION	4,303.00	Shares/par value	71,290	142,042
	ARCOSA INC COM	1,941.00	Shares/par value	74,440	102,291
	ARCTURUS THERAPEUTICS HLDG INC COM	845.00	Shares/par value	29,356	31,273
	ARCUS BIOSCIENCES INC COM	1,814.00	Shares/par value	52,299	73,413
	ARCUTIS BIOTHERAPEUTICS INC COM	1,037.00	Shares/par value	28,508	21,507
	ARDAGH METAL PACKAGING S A SHS	2,814.00	Shares/par value	26,440	25,410
	ARDELYX INC COM	1,763.00	Shares/par value	12,638	1,939
	ARENA PHARMACEUTICALS INC COM NEW	2,315.00	Shares/par value	141,011	215,156
	ARES COML REAL ESTATE CORP COM	1,770.00	Shares/par value	20,263	25,736
	ARES FIN CO II LLC SR 144A NT	100,000.00	3.25% DTD 06/15/2020 DUE 06/15/2030	99,771	103,076
	ARES FINANCE CO III LLC SUB 144A NT	200,000.00	VAR RATE DTD 06/30/2021 DUE	200,000	200,736
	ARES MANAGEMENT CORPORATION CL A COM	2,461.00	Shares/par value	110,782	200,005
	ARGAN INC COM	597.00	Shares/par value	27,017	23,098
	ARGO GROUP INTL HLDGS LTD COM	1,270.00	Shares/par value	57,113	73,800
	ARIS WATER SOLUTIONS INC CLASS A COM	682.00	Shares/par value	7,246	8,832
	ARISTA NETWORKS INC COM	4,300.00	Shares/par value	159,481	618,125
	ARIZONA PUB SVC CO SR NT	680,000.00	3.35% DTD 05/22/2020 DUE 05/15/2050	677,168	692,281
	ARIZONA PUB SVC CO SR NT	295,000.00	2.20% DTD 08/16/2021 DUE 12/15/2031	294,950	286,283
	ARKO CORP COM	1,728.00	Shares/par value	17,115	15,155
	ARLO TECHNOLOGIES INC COM	1,201.00	Shares/par value	8,552	12,598
	ARMADA HOFFLER PPTYS INC COM	2,391.00	Shares/par value	32,595	36,391
	ARMOUR RESIDENTIAL REIT INC COM NEW	3,335.00	Shares/par value	63,667	32,716
	ARMSTRONG WORLD INDS INC NEW COM	807.00	Shares/par value	51,586	93,709
	ARRAY TECHNOLOGIES INC COM SHS	4,359.00	Shares/par value	68,789	68,393
	ARROW ELECTRS INC COM	1,077.00	Shares/par value	63,537	144,609
	ARROW FINANCIAL CORP COM	553.00	Shares/par value	12,827	19,482
	ARROWHEAD PHARMACEUTICALS INC	1,501.00	Shares/par value	34,296	99,516
	ARTERIS INC COM	244.00	Shares/par value	4,686	5,151
	ARTESIAN RES CORP CL A	326.00	Shares/par value	9,615	15,104
	ARTHUR J GALLAGHER & CO SR NT	900,000.00	3.05% DTD 11/09/2021 DUE 03/09/2052	890,694	870,408
	ARTISAN PARTNERS ASSET MGMT IN CL A	864.00	Shares/par value	36,732	41,161
	ARTIVION, INC.	675.00	Shares/par value	14,272	13,736
	ARVINAS INC COM	688.00	Shares/par value	29,350	56,512
	ASANA INC CL A	1,221.00	Shares/par value	76,705	91,026
	ASBURY AUTOMOTIVE GROUP INC COM	333.00	Shares/par value	44,858	57,519
	ASENSUS SURGICAL INC COM	7,546.00	Shares/par value	24,909	8,376
	ASGN INC COM	892.00	Shares/par value	45,817	110,073
	ASHFORD HOSPITALITY TR INC COM SHS	438.00	Shares/par value	22,780	4,205
	ASHLAND GLOBAL HLDGS INC COM	871.00	Shares/par value	53,788	93,772
	ASML HOLDING N V NYREGISTRY SHS	6,305.00	Shares/par value	360,702	5,019,663
	ASPEN AEROGELS INC COM	318.00	Shares/par value	7,385	15,833
	ASPEN TECHNOLOGY INC COM	1,235.00	Shares/par value	117,420	187,967
	ASPIRA WOMENS HEALTH INC COM	1,072.00	Shares/par value	4,589	1,897
	ASSETMARK FINL HLDGS INC COM	718.00	Shares/par value	19,191	18,819
	ASSOCIATED BANC CORP COM	6,063.00	Shares/par value	130,482	136,963
	ASSOCIATED CAP GROUP INC CL A	69.00	Shares/par value	2,441	2,967
	ASSURANT INC COM	885.00	Shares/par value	68,199	137,936
	ASSURED GTY US HLDGS INC SR NT	200,000.00	3.60% DTD 08/20/2021 DUE 09/15/2051	199,630	207,974
	ASSURED GUARANTY LTD COM	1,010.00	Shares/par value	25,691	50,702
	ASTEC INDS INC COM	908.00	Shares/par value	35,385	62,897
	ASTRAZANECA PLC	42,870.00	Shares/par value	3,854,000	5,021,473
	ASTRAZENECA PLC	335,000.00	6.45% DTD 09/12/2007 DUE 09/15/2037	489,928	492,484
	ASTRAZENECA PLC GLBL NT	45,000.00	4.375% DTD 08/17/2018 DUE 08/17/2048	57,469	58,074
	ASTRAZENECA PLC SR NT	150,000.00	4.00% DTD 09/18/2012 DUE 09/18/2042	180,957	179,166
	ASTRAZENECA PLC SR NT	45,000.00	4.375% DTD 11/16/2015 DUE 11/16/2045	54,231	57,627

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	ASTRONICS CORP COM	961.00	Shares/par value	10,099	11,532
	AT&T INC COM	70,077.00	Shares/par value	2,467,409	1,723,894
	AT&T INC GLBL NT	300,000.00	3.30% DTD 08/04/2020 DUE 02/01/2052	299,826	293,787
	AT&T INC GLBL NT	800,000.00	3.85% DTD 05/28/2020 DUE 06/01/2060	837,930	835,648
	AT&T INC GLBL NT	45,000.00	2.55% DTD 06/01/2021 DUE 12/01/2033	43,360	44,012
	AT&T INC GLBL NT	480,000.00	3.10% DTD 08/04/2020 DUE 02/01/2043	474,993	466,627
	AT&T INC GLBL NT	165,000.00	3.30% DTD 08/04/2020 DUE 02/01/2052	154,013	161,583
	AT&T INC GLBL NT	100,000.00	3.50% DTD 05/28/2020 DUE 06/01/2041	101,472	102,774
	AT&T INC GLBL NT	160,000.00	3.85% DTD 05/28/2020 DUE 06/01/2060	167,670	167,130
	AT&T INC GLBL NT	260,000.00	4.50% DTD 05/04/2015 DUE 05/15/2035	300,948	300,352
	AT&T INC SR GLBL	4,305,000.00	3.50% DTD 03/15/2021 DUE 09/15/2053	4,278,840	4,343,315
	AT&T INC SR GLBL	1,181,000.00	3.80% DTD 06/01/2021 DUE 12/01/2057	1,222,294	1,229,492
	AT&T INC SR GLBL	12,000.00	3.50% DTD 03/15/2021 DUE 09/15/2053	11,927	12,107
	AT&T INC SR GLBL	100,000.00	3.80% DTD 06/01/2021 DUE 12/01/2057	103,497	104,106
	AT&T INC SR GLBL	2,245,000.00	3.50% DTD 03/15/2021 DUE 09/15/2053	2,231,358	2,264,981
	AT&T INC SR GLBL	4,105,000.00	3.80% DTD 06/01/2021 DUE 12/01/2057	4,248,640	4,273,551
	AT&T INC SR GLBL	90,000.00	4.50% DTD 09/07/2016 DUE 03/09/2048	99,245	104,927
	AT&T INC SR GLBL NT	1,904,000.00	3.55% DTD 03/15/2021 DUE 09/15/2055	1,871,509	1,910,912
	AT&T INC SR GLBL NT	600,000.00	3.65% DTD 03/15/2021 DUE 09/15/2059	601,071	605,934
	AT&T INC SR GLBL NT	1,571,000.00	3.55% DTD 03/15/2021 DUE 09/15/2055	1,564,335	1,576,703
	AT&T INC SR GLBL NT	1,258,000.00	3.65% DTD 03/15/2021 DUE 09/15/2059	1,260,251	1,270,442
	AT&T INC SR GLBL NT	1,295,000.00	3.55% DTD 03/15/2021 DUE 09/15/2055	1,289,506	1,299,701
	AT&T INC SR GLBL NT	562,000.00	3.65% DTD 03/15/2021 DUE 09/15/2059	563,003	567,558
	AT&T INC SR GLBL NT	1,760,000.00	3.55% DTD 03/15/2021 DUE 09/15/2055	1,744,737	1,766,389
	AT&T INC SR GLBL NT	206,000.00	3.65% DTD 03/15/2021 DUE 09/15/2059	200,318	208,037
	AT&T INC SR GLBL NT	40,000.00	4.55% DTD 09/07/2016 DUE 03/09/2049	46,025	47,633
	AT&T INC SR GLBL NT	65,000.00	4.65% DTD 06/01/2019 DUE 06/01/2044	63,739	76,127
	AT&T INC SR GLBL NT	45,000.00	5.25% DTD 02/09/2017 DUE 03/01/2037	57,181	55,661
	AT&T INC SR GLBL NT	35,000.00	5.45% DTD 02/09/2017 DUE 03/01/2047	44,501	45,731
	AT&T INC SR NT	100,000.00	4.90% DTD 06/15/2019 DUE 06/15/2042	124,605	120,469
	ATARA BIOTHERAPEUTICS INC COM	3,133.00	Shares/par value	51,051	49,376
	ATEA PHARMACEUTICALS INC COM	2,438.00	Shares/par value	60,899	21,796
	ATERIAN INC COM	291.00	Shares/par value	4,744	1,196
	ATHENE HLDG LTD CL A	1,768.00	Shares/par value	88,366	147,327
	ATHENE HOLDING LTD SR NT	180,000.00	3.45% DTD 12/13/2021 DUE 05/15/2052	179,969	180,790
	ATHENEX INC COM	2,176.00	Shares/par value	19,764	2,959
	ATHERSYS INC COM	3,676.00	Shares/par value	7,157	3,318
	ATHIRA PHARMA INC COM	1,291.00	Shares/par value	16,006	16,822
	ATKORE INC.	669.00	Shares/par value	16,451	74,386
	ATLANTIC CAP BANCSHARES INC COM	788.00	Shares/par value	12,881	22,671
	ATLANTIC UN BANKSHARES CORP COM	3,031.00	Shares/par value	85,717	113,026
	ATLANTICUS HLDGS CORP COM	79.00	Shares/par value	1,070	5,634
	ATLAS AIR WORLDWIDE HLDGS INC COM	1,153.00	Shares/par value	51,451	108,520
	ATLAS TECHNICAL CONSULTANTS IN COM	479.00	Shares/par value	4,570	4,033
	ATLASSIAN CORP PLC CL A	14,682.00	Shares/par value	2,518,429	5,598,100
	ATMOS ENERGY CORP COM	1,921.00	Shares/par value	130,667	201,263
	ATMOS ENERGY CORP SR GLBL NT	100,000.00	2.85% DTD 10/01/2021 DUE 02/15/2052	99,357	97,175
	ATMOS ENERGY CORP SR GLBL NT	200,000.00	3.375% DTD 10/02/2019 DUE 09/15/2049	199,852	212,288
	ATN INTL INC COM	445.00	Shares/par value	30,699	17,778
	ATOMERA INC COM	299.00	Shares/par value	3,366	6,016
	ATOSSA THERAPEUTICS INC COM	4,476.00	Shares/par value	38,588	7,162
	ATRECA INC CL A COM	1,040.00	Shares/par value	9,872	3,151
	ATRICURE INC COM	661.00	Shares/par value	17,956	45,959
	ATRION CORP COM	21.00	Shares/par value	10,674	14,803
	AUDACY INC CL A	4,723.00	Shares/par value	38,377	12,138
	AURA BIOSCIENCES INC COM	330.00	Shares/par value	5,318	5,603
	AUTODESK INC COM	2,860.00	Shares/par value	411,850	804,203
	AUTODESK INC SR NT	100,000.00	2.40% DTD 10/07/2021 DUE 12/15/2031	99,700	99,708
	AUTOMATIC DATA PROCESSING INC COM	5,414.00	Shares/par value	534,239	1,334,984
	AUTONATION INC DEL COM	676.00	Shares/par value	34,193	78,991
	AUTOZONE INC COM	338.00	Shares/par value	320,872	708,580
	AVALARA INC COM	1,541.00	Shares/par value	164,135	198,959
	AVALO THERAPEUTICS INC COM	856.00	Shares/par value	3,318	1,455
	AVALONBAY CMNTYS INC COM	2,081.00	Shares/par value	341,267	525,640
	AVANGRID INC COM	877.00	Shares/par value	34,183	43,745
	AVANOS MED INC COM	1,927.00	Shares/par value	61,780	66,809
	AVANTOR INC COM	11,022.00	Shares/par value	223,273	464,467
	AVAYA HLDGS CORP CORP	1,217.00	Shares/par value	15,867	24,097
	AVEANNA HEALTHCARE HLDGS INC COM	569.00	Shares/par value	7,193	4,211
	AVERY DENNISON CORP COM	1,379.00	Shares/par value	119,023	298,650
	AVIAT NETWORKS INC COM NEW	386.00	Shares/par value	13,094	12,383
	AVID BIOSERVICES INC COM	979.00	Shares/par value	4,624	28,567
	AVID TECHNOLOGY INC COM	533.00	Shares/par value	5,245	17,360
	AVIDITY BIOSCIENCES INC COM	1,337.00	Shares/par value	37,790	31,780
	AVIDXCHANGE HOLDINGS INC COM	492.00	Shares/par value	7,874	7,410
	AVIENT CORPORATION COM	3,428.00	Shares/par value	93,417	191,797
	AVIS BUDGET GROUP COM	1,665.00	Shares/par value	137,847	345,271
	AVISTA CORP COM	2,777.00	Shares/par value	108,197	117,995
	AVITA MEDICAL, INC.	352.00	Shares/par value	7,751	4,217
	AVNET INC COM	1,403.00	Shares/par value	59,867	57,846
	AVOLON HLDGS FDG LTD	1,600,000.00	4.375% DTD 04/16/2019 DUE 05/01/2026	1,592,400	1,713,696
	AVROBIO INC COM	1,452.00	Shares/par value	14,362	5,590
	AXA EQUITABLE HLDGS INC SR GLBL NT	70,000.00	5.00% DTD 10/20/2018 DUE 04/20/2048	87,709	87,428
	AXALTA COATING SYS LTD COM	42,515.00	Shares/par value	1,148,340	1,408,097

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	AXCELIS TECHNOLOGIES INC COM NEW	491.00	Shares/par value	13,336	36,609
	AXIS CAPITAL HOLDINGS LTD	1,183.00	Shares/par value	60,955	64,438
	AXOGEN INC COM	562.00	Shares/par value	9,222	5,266
	AXON ENTERPRISE INC COM	15,191.00	Shares/par value	1,614,311	2,384,987
	AXONICS, INC	673.00	Shares/par value	28,201	37,688
	AXOS FINL INC COM	15,249.00	Shares/par value	530,519	852,572
	AXSOME THERAPEUTICS INC COM	410.00	Shares/par value	16,436	15,490
	AXT INC COM	1,598.00	Shares/par value	11,052	14,078
	AYTU BIOSCIENCE INC COM	1.00	Shares/par value	11	1
	AZEK CO INC CL A	1,819.00	Shares/par value	71,670	84,111
	AZENTA INC.	1,317.00	Shares/par value	124,000	135,796
	AZZ INC.	996.00	Shares/par value	41,629	55,069
	B & G FOODS INC NEW CL A	2,565.00	Shares/par value	85,561	78,822
	B RILEY FINL INC COM	799.00	Shares/par value	15,148	70,999
	BABCOCK & WILCOX ENTERPRIS INC COM	1,806.00	Shares/par value	14,341	16,290
	BACARDI LTD	800,000.00	5.15% DTD 04/30/2018 DUE 05/15/2038	797,104	988,200
	BADGER METER INC COM	431.00	Shares/par value	18,928	45,927
	BAE SYS PLC SPONSORED ADR	11,082.00	Shares/par value	360,913	330,100
	BAE SYSTEMS PLC SR 144A	200,000.00	1.90% DTD 09/15/2020 DUE 02/15/2031	198,464	189,764
	BAKER HUGHES A GE CO LLC BA SR GLBL	1,020,000.00	NT 4.08% DTD 12/11/2017 DUE	909,608	1,159,118
	BAKER HUGHES COMPANY	32,453.00	Shares/par value	794,880	780,819
	BALCHEM CORP COM	466.00	Shares/par value	37,649	78,568
	BALL CORP COM	5,159.00	Shares/par value	330,879	496,657
	BALLIE GIFFORD EMERGING MARKETS	677,239.68	EQUITIES FUND CLASS K	14,251,758	16,551,738
	BALLYS CORPORATION COM	482.00	Shares/par value	19,156	18,345
	BALTIMORE GAS & ELEC CO SR GLBL	615,000.00	3.50% DTD 08/18/2016 DUE 08/15/2046	571,550	663,893
	BANC CALIF INC COM	2,204.00	Shares/par value	41,967	43,242
	BANCFIRST CORP COM	688.00	Shares/par value	27,087	48,545
	BANCO DE CREDITO	800,000.00	4.65% DTD 09/17/2019 DUE 09/17/2024	239,335	196,315
	BANCO LATINOAMERICANO DE COMERCIO	1,241.00	Shares/par value	30,243	20,601
	BANCORP INC DEL COM	2,095.00	Shares/par value	14,354	53,024
	BANDWIDTH INC COM CL A	337.00	Shares/par value	33,010	24,183
	BANGKOK BK PUB CO LTD HONG KON LW	200,000.00	TIER II VAR RATE DTD 09/23/2021 DUE	200,000	200,074
	BANK AMER CORP FR	275,000.00	VAR RATE DTD 04/23/2019 DUE	298,208	315,931
	BANK AMER CORP NT	1,800,000.00	5.875% DTD 02/07/2012 DUE 02/07/2042	2,136,472	2,555,838
	BANK AMER CORP SR GLBL NT	720,000.00	VAR RATE DTD 12/20/2017 DUE	661,357	768,722
	BANK AMER CORP SR N	4,570,000.00	VAR RATE DTD 06/19/2020 DUE	4,679,114	4,398,945
	BANK AMER CORP SR NT	80,000.00	VAR RATE DTD 04/24/2017 DUE	93,870	93,867
	BANK AMER N A CHARLOTTE N C MEDIUM	40,000.00	TERM BK NTS TRANCHE # TR 00216 6.00%	54,294	54,820
	BANK FIRST CORPORATION	268.00	Shares/par value	18,858	19,360
	BANK HAWAII CORP COM	640.00	Shares/par value	41,083	53,606
	BANK MARIN BANCORP COM	644.00	Shares/par value	19,198	23,976
	BANK NEW YORK MELLON CORP COM	7,418.00	Shares/par value	297,765	430,837
	BANK OF AMERICA CORP COM	72,440.00	Shares/par value	1,297,004	3,222,856
	BANK OF NT BUTTERFIELD&SON LTD SHS	2,009.00	Shares/par value	63,573	76,563
	BANK OZK COM	1,768.00	Shares/par value	80,362	82,265
	BANKUNITED INC COM	3,585.00	Shares/par value	69,728	151,681
	BANNER CORP COM NEW	1,389.00	Shares/par value	61,646	84,271
	BANNER HEALTH 2020B	75,000.00	3.181% DTD 05/14/2020 DUE 01/01/2050	79,688	79,220
	BAPTIST HEALTH SOUTH FLA SR 2021 NT	35,000.00	3.115% DTD 08/10/2021 DUE 11/15/2071	35,000	33,465
	BAPTIST HEALTHCARE SYSTEM KY 2020B	40,000.00	3.54% DTD 10/21/2020 DUE 08/15/2050	40,000	43,608
	BAR HBR BANKSHARES COM	591.00	Shares/par value	13,859	17,098
	BARCLAYS PLC ADR	36,145.00	Shares/par value	366,280	374,101
	BARCLAYS PLC LW TIER II NT	400,000.00	VAR RATE DTD 09/23/2020 DUE	418,588	409,652
	BARCLAYS PLC SR NT	330,000.00	5.25% DTD 08/17/2015 DUE 08/17/2045	329,208	436,910
	BARCLAYS PLC SR NT	200,000.00	VAR RATE DTD 11/24/2021 DUE	200,000	203,524
	BARCLAYS PLC SR NT	1,100,000.00	4.95% DTD 01/10/2017 DUE 01/10/2047	1,103,913	1,424,258
	BARCLAYS PLC SR NT	475,000.00	VAR RATE DTD 11/24/2021 DUE	475,000	478,363
	BARCLAYS PLC SR NT	260,000.00	VAR RATE DTD 11/24/2021 DUE	260,000	264,581
	BARNES & NOBLE ED INC COM	1,538.00	Shares/par value	13,644	10,474
	BARNES GROUP INC COM	1,896.00	Shares/par value	70,114	88,335
	BARRETT BUSINESS SVCS INC COM	300.00	Shares/par value	15,901	20,718
	BARRICK AUSTRALIA FIN PTY LTD GTD NT	410,000.00	5.95% DTD 10/16/2009 DUE 10/15/2039	472,281	557,834
	BARRICK GOLD CORP SR NT	80,000.00	5.25% DTD 04/03/2012 DUE 04/01/2042	91,686	103,745
	BARRICK NORTH AMERICA FIN LLC GTD NT	755,000.00	5.70% DTD 06/01/2011 DUE 05/30/2041	860,400	1,026,075
	BARRICK NORTH AMERICA FIN LLC SR NT	55,000.00	5.75% DTD 05/02/2013 DUE 05/01/2043	67,867	74,724
	BASSETT FURNITURE INDS INC COM	372.00	Shares/par value	9,873	6,238
	BAT CAP CORP	1,015,000.00	4.39% DTD 08/15/2018 DUE 08/15/2037	986,475	1,069,455
	BAT CAP CORP SR GLBL NT	560,000.00	4.54% DTD 08/15/2018 DUE 08/15/2047	544,016	585,659
	BAT CAP CORP SR NT	485,000.00	5.282% DTD 04/02/2020 DUE 04/02/2050	530,050	548,632
	BAT CAPITAL CORP SR NT	190,000.00	3.734% DTD 09/25/2020 DUE 09/25/2040	180,833	182,503
	BATH & BODY WORKS INC COM	4,086.00	Shares/par value	236,426	285,162
	BAXTER INTL INC COM	4,928.00	Shares/par value	304,401	423,020
	BAXTER INTL INC SR 144A NT	305,000.00	ZERO CPN DTD 12/01/2021 DUE	305,837	308,117
	BAYCARE HEALTH SYS INC 2020A	35,000.00	3.831% DTD 04/16/2020 DUE 11/15/2050	39,041	41,475
	BAYER US FIN II LLC	40,000.00	4.625% DTD 06/25/2018 DUE 06/25/2038	42,312	46,706
	BAYER US FIN II LLC SR GLBL 144A	1,000,000.00	4.40% DTD 01/15/2018 DUE 07/15/2044	938,190	1,145,490
	BAYLOR SCOTT & WHITE HLDGS SR SEC	55,000.00	GLBL 1.777% DTD 01/21/2021 DUE	55,000	53,079
	BAYLOR SCOTT & WHITE HLDGS SR SEC	160,000.00	GLBL BD 2.839% DTD 01/21/2021 DUE	163,225	160,070
	BEACON ROOFING SUPPLY INC COM	1,178.00	Shares/par value	55,418	67,558
	BEAM GLOBAL COM	161.00	Shares/par value	6,113	2,995
	BEAM THERAPEUTICS INC COM	745.00	Shares/par value	30,111	59,369
	BEAZER HOMES USA INC COM NEW	1,172.00	Shares/par value	12,076	27,214
	BECLE SAB DE CV SR 144A	75,000.00	2.50% DTD 10/14/2021 DUE 10/14/2031	73,329	73,796

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	BECTON DICKINSON & CO COM	2,775.00	Shares/par value	661,059	697,857
	BECTON DICKINSON & CO SR GLBL NT	145,000.00	4.669% DTD 06/06/2017 DUE 06/06/2047	168,634	182,820
	BECTON DICKINSON & CO SR NT	500,000.00	4.875% DTD 11/15/2014 DUE 05/15/2044	496,575	597,615
	BECTON DICKINSON & CO SR NT	528,000.00	5.00% DTD 11/12/2010 DUE 11/12/2040	558,540	636,641
	BECTON DICKINSON & CO SR NT	15,000.00	4.875% DTD 11/15/2014 DUE 05/15/2044	17,040	17,928
	BED BATH BEYOND INC COM	3,884.00	Shares/par value	77,948	56,629
	BELDEN INC NEW COM	1,772.00	Shares/par value	129,821	116,474
	BELL TEL CO CDA BELL SR GLBL US2 NT	1,245,000.00	4.30% DTD 05/13/2019 DUE 07/29/2049	1,266,207	1,511,841
	BELL TEL CO CDA BELL SR GLBL US4 NT	50,000.00	3.65% DTD 03/17/2021 DUE 03/17/2051	55,291	54,895
	BELL TEL CO CDA BELL SR US	700,000.00	3.20% DTD 08/12/2021 DUE 02/15/2052	699,727	713,937
	BELL TEL CO CDA BELL SR US 1 NT	225,000.00	4.464% DTD 03/29/2018 DUE 04/01/2048	224,965	278,368
	BELLRING BRANDS INC COM CL A	931.00	Shares/par value	22,770	26,561
	BENCHMARK ELECTRS INC COM	1,433.00	Shares/par value	32,006	38,834
	BENEFITFOCUS INC COM	534.00	Shares/par value	12,468	5,692
	BENTLEY SYS INC COM CL B	2,449.00	Shares/par value	149,024	118,360
	BERKELEY LTS INC COM	707.00	Shares/par value	34,007	12,853
	BERKLEY W R CORP COM	2,122.00	Shares/par value	77,127	174,832
	BERKLEY W R CORP GLBL NT	40,000.00	3.15% DTD 09/15/2021 DUE 09/30/2061	37,823	37,962
	BERKLEY W R CORP SR NT	30,000.00	3.55% DTD 03/16/2021 DUE 03/30/2052	29,876	32,792
	BERKSHIRE HATHAWAY ENERGY CO SR BD	1,730,000.00	5.95% DTD 05/11/2007 DUE 05/15/2037	2,509,175	2,327,404
	BERKSHIRE HATHAWAY ENERGY CO SR GLBL	105,000.00	NT 4.25% DTD 10/15/2020 DUE	104,428	128,267
	BERKSHIRE HATHAWAY ENERGY CO SR GLBL	1,955,000.00	NT 4.45% DTD 07/25/2018 DUE	1,966,357	2,414,581
	BERKSHIRE HATHAWAY FIN CORP SR GLBL	595,000.00	NT 4.25% DTD 01/11/2019 DUE	598,052	730,595
	BERKSHIRE HATHAWAY FIN CORP SR GLBL	775,000.00	4.20% DTD 08/15/2018 DUE 08/15/2048	803,483	940,463
	BERKSHIRE HATHAWAY FIN CORP SR GLBL	150,000.00	NT 4.25% DTD 01/11/2019 DUE	174,588	184,184
	BERKSHIRE HATHAWAY FIN CORP SR NT	350,000.00	4.40% DTD 05/15/2012 DUE 05/15/2042	361,477	426,563
	BERKSHIRE HATHAWAY FIN CORP SR NT	530,000.00	2.50% DTD 01/15/2021 DUE 01/15/2051	517,373	492,015
	BERKSHIRE HATHAWAY FIN CORP SR NT	550,000.00	2.85% DTD 10/15/2020 DUE 10/15/2050	566,984	541,915
	BERKSHIRE HATHAWAY FIN CORP SR NT	85,000.00	4.40% DTD 05/15/2012 DUE 05/15/2042	86,462	103,594
	BERKSHIRE HATHAWAY INC DEL CL B NEW	17,995.00	Shares/par value	2,877,536	5,380,505
	BERKSHIRE HILLS BANCORP INC COM	2,041.00	Shares/par value	58,517	58,026
	BERRY CORPORATION	2,700.00	Shares/par value	31,345	22,734
	BERRY GLOBAL GROUP INC.	8,667.00	Shares/par value	456,232	639,451
	BEST BUY INC COM	3,938.00	Shares/par value	206,318	400,101
	BEYOND MEAT INC COM	1,020.00	Shares/par value	130,226	66,463
	BEYONDSPRING INC SHS	330.00	Shares/par value	5,805	1,495
	BG ENERGY CAPITAL PLC GTD NT 144A	675,000.00	5.125% DTD 10/12/2011 DUE 10/15/2041	757,783	864,257
	BGC PARTNERS INC CL A	13,281.00	Shares/par value	39,458	61,757
	BGC PARTNERS INC CR SEN SR GLBL	1,000,000.00	STEP CPN DTD 07/10/2020 DUE	1,002,794	1,070,530
	BHP BILLITON FIN USA LTD SR NT	240,000.00	5.00% DTD 09/30/2013 DUE 09/30/2043	309,486	317,383
	BIG 5 SPORTING GOODS CORP COM	833.00	Shares/par value	21,367	15,835
	BIG LOTS INC COM	1,297.00	Shares/par value	51,435	58,430
	BIGCOMMERCE HLDGS INC COM SER	693.00	Shares/par value	43,805	24,511
	BIGLARI HLDGS INC CL B	33.00	Shares/par value	3,198	4,705
	BIGLARI HLDGS INC COM STK CL A	0.20	Shares/par value	80	139
	BILL COM HLDGS INC COM	1,682.00	Shares/par value	217,705	419,070
	BIO TECHNE CORP COM	705.00	Shares/par value	91,812	364,725
	BIOATLA INC COM	180.00	Shares/par value	11,483	3,533
	BIOCRYST PHARMACEUTICALS INC COM	6,660.00	Shares/par value	92,973	92,241
	BIODELIVERY SCIENCES INTL IN COM	241.00	Shares/par value	1,094	747
	BIODESIX INC COM	181.00	Shares/par value	3,060	957
	BIOGEN INC SR NT	820,000.00	3.15% DTD 04/30/2020 DUE 05/01/2050	812,228	788,151
	BIOGEN, INC.	1,442.00	Shares/par value	388,223	345,965
	BIOHAVEN PHARMACTL HLDG CO LTD COM	1,247.00	Shares/par value	93,678	171,849
	BIOLIFE SOLUTIONS INC COM NEW	151.00	Shares/par value	4,585	5,628
	BIOMARIN PHARMACEUTICAL INC COM	2,751.00	Shares/par value	242,337	243,051
	BIOMEA FUSION INC COM	127.00	Shares/par value	1,734	946
	BIONANO GENOMICS INC COM	4,150.00	Shares/par value	31,212	12,409
	BIO-RAD LABORATORIES CL A	317.00	Shares/par value	43,515	239,516
	BIOVENTUS INC COM CL A	358.00	Shares/par value	4,283	5,187
	BIOXCEL THERAPEUTICS INC COM	225.00	Shares/par value	8,670	4,574
	BJS RESTAURANTS INC COM	375.00	Shares/par value	16,483	12,956
	BJS WHSL CLUB HLDGS INC COM	2,907.00	Shares/par value	118,680	194,682
	BK OF AMERICA CORP FR	695,000.00	VAR RATE DTD 04/22/2021 DUE	695,000	730,459
	BK OF AMERICA CORP FR	1,100,000.00	VAR RATE DTD 04/22/2021 DUE	1,100,000	1,116,313
	BK OF AMERICA CORP FR	800,000.00	VAR RATE DTD 04/22/2021 DUE	847,312	840,816
	BK OF AMERICA CORP FR	30,000.00	4.75% DTD 04/21/2015 DUE 04/21/2045	35,310	37,384
	BK OF AMERICA CORP SR NT	800,000.00	VAR RATE DTD 03/11/2021 DUE	851,761	882,768
	BLACK DIAMOND THERAPEUTICS INC COM	912.00	Shares/par value	11,729	4,861
	BLACK HILLS CORP COM	2,542.00	Shares/par value	149,941	179,389
	BLACK HILLS CORP SR GLBL NT	70,000.00	3.875% DTD 10/03/2019 DUE 10/15/2049	71,646	76,563
	BLACK KNIGHT INC COM	2,236.00	Shares/par value	141,717	185,342
	BLACKBAUD INC COM	714.00	Shares/par value	44,401	56,392
	BLACKLINE INC COM	16,079.00	Shares/par value	1,055,785	1,664,820
	BLACKROCK HIGH YIELD BOND	4,856,978.18	PORTFOLIO CLASS K #340	36,987,335	38,078,709
	BLACKROCK INC COM	1,403.00	Shares/par value	560,912	1,284,531
	BLACKSTONE HLDGS FIN L L C SR 144A	100,000.00	NT 2.85% DTD 08/05/2021 DUE	99,739	97,332
	BLACKSTONE HLDGS FIN L L C SR GLBL	200,000.00	144A 3.15% DTD 10/02/2017 DUE	199,184	210,920
	BLACKSTONE INC.	8,843.00	Shares/par value	871,486	1,144,196
	BLACKSTONE MTG TR INC COM CL A	6,363.00	Shares/par value	203,690	194,835
	BLINK CHARGING CO COM	539.00	Shares/par value	22,784	14,289
	BLOCK H & R INC COM	3,052.00	Shares/par value	67,768	71,905
	BLOCK,INC.	5,159.00	Shares/par value	321,731	833,230
	BLOOM ENERGY CORP COM CL A	2,054.00	Shares/par value	30,638	45,044

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	BLOOMIN BRANDS INC COM	1,307.00	Shares/par value	24,411	27,421
	BLUCORA INC COM	1,492.00	Shares/par value	18,613	25,841
	BLUE BIRD CORP COM	437.00	Shares/par value	8,241	6,835
	BLUE FOUNDRY BANCORP COM	1,048.00	Shares/par value	14,160	15,332
	BLUE RIDGE BANKSHARES INC VA COM	694.00	Shares/par value	11,729	12,423
	BLUEBIRD BIO INC COM	2,705.00	Shares/par value	37,745	27,023
	BLUEGREEN VACATIONS HLDG CORP CLASS	605.00	Shares/par value	22,615	21,236
	BLUELINX HLDGS INC COM NEW	132.00	Shares/par value	6,101	12,640
	BLUEPRINT MEDICINES CORP COM	943.00	Shares/par value	59,838	101,005
*	BMO GOVERNMENT MONEY MARKET PREMIER	55,350,605.00	Shares/par value	55,350,605	55,350,605
	BNP PARIBAS FR	200,000.00	VAR RATE DTD 11/19/2019 DUE	200,000	205,828
	BOARDWALK PIPELINES LP SR NT	100,000.00	3.40% DTD 08/11/2020 DUE 02/15/2031	99,886	103,223
	BOEING CO	275,000.00	3.825% DTD 02/15/2019 DUE 03/01/2059	262,837	276,177
	BOEING CO	70,000.00	3.50% DTD 02/15/2019 DUE 03/01/2039	58,661	71,025
	BOEING CO	35,000.00	3.825% DTD 02/15/2019 DUE 03/01/2059	35,422	35,150
	BOEING CO	130,000.00	3.85% DTD 10/31/2018 DUE 11/01/2048	122,298	134,926
	BOEING CO	160,000.00	3.90% DTD 05/02/2019 DUE 05/01/2049	159,457	167,749
	BOEING CO COM	5,254.00	Shares/par value	897,226	1,057,735
	BOEING CO CR SEN SR NT	1,295,000.00	STEP CPN DTD 05/04/2020 DUE	1,295,000	1,753,598
	BOEING CO CR SEN SR NT	700,000.00	STEP CPN DTD 02/04/2021 DUE	700,000	699,832
	BOEING CO CR SEN SR NT	400,000.00	STEP CPN DTD 05/04/2020 DUE	400,000	541,652
	BOEING CO DEB	163,000.00	6.875% DTD 10/19/1993 DUE 10/15/2043	228,815	228,679
	BOEING CO NT	120,000.00	3.55% DTD 02/23/2018 DUE 03/01/2038	119,287	122,030
	BOEING CO SR GLBL NT	70,000.00	3.65% DTD 02/16/2017 DUE 03/01/2047	62,697	70,216
	BOEING CO SR GLBL NT	125,000.00	6.875% DTD 03/13/2009 DUE 03/15/2039	174,455	173,103
	BOEING CO SR NT	1,050,000.00	3.95% DTD 07/31/2019 DUE 08/01/2059	1,040,183	1,090,646
	BOEING CO SR NT	55,000.00	3.30% DTD 02/20/2015 DUE 03/01/2035	49,331	55,146
	BOEING CO SR NT	50,000.00	3.625% DTD 02/23/2018 DUE 03/01/2048	46,704	49,514
	BOEING CO SR NT	175,000.00	5.875% DTD 07/28/2009 DUE 02/15/2040	187,894	224,026
	BOEING CO SR NT	900,000.00	5.93% DTD 05/04/2020 DUE 05/01/2060	1,209,246	1,248,912
	BOISE CASCADE CO DEL COM	1,363.00	Shares/par value	41,179	97,046
	BOK FINANCIAL CORPORATION COM	484.00	Shares/par value	34,801	51,057
	BOLT BIOTHERAPEUTICS INC COM	925.00	Shares/par value	14,662	4,533
	BON SECOURS MERCY HEALTH INC 2020 2	90,000.00	BD 3.205% DTD 10/15/2020 DUE	92,994	94,813
	BOOKING HLDGS INC COM	533.00	Shares/par value	696,478	1,278,790
	BOOT BARN HLDGS INC COM	424.00	Shares/par value	10,865	52,173
	BOOZ ALLEN HAMILTON HLDG CORP CL A	2,486.00	Shares/par value	85,796	210,788
	BORGWARNER INC COM	3,694.00	Shares/par value	150,924	166,489
	BOSTON BEER INC CL A	170.00	Shares/par value	98,591	85,867
	BOSTON OMAHA CORP COM	698.00	Shares/par value	14,540	20,054
	BOSTON PPTYS INC COM	2,329.00	Shares/par value	289,698	268,254
	BOSTON SCIENTIFIC CORP COM	13,763.00	Shares/par value	462,631	584,652
	BOSTON SCIENTIFIC CORP SR NT	30,000.00	4.55% DTD 02/25/2019 DUE 03/01/2039	29,832	35,883
	BOSTON SCIENTIFIC CORP SR NT	90,000.00	4.70% DTD 02/25/2019 DUE 03/01/2049	117,779	113,991
	BOTTOMLINE TECHNOLOGIES DEL INC COM	1,577.00	Shares/par value	61,016	89,053
	BOX INC CL A	2,047.00	Shares/par value	41,161	53,611
	BOYD GAMING CORP COM	1,315.00	Shares/par value	80,295	86,225
	BP CAP MKTS AMER INC GLBL NT	110,000.00	2.772% DTD 08/10/2020 DUE 11/10/2050	104,771	103,620
	BP CAP MKTS AMER INC GLBL NT	125,000.00	3.001% DTD 09/17/2021 DUE 03/17/2052	125,184	122,321
	BP CAP MKTS AMER INC NT	185,000.00	3.379% DTD 02/08/2021 DUE 02/08/2061	181,518	190,060
	BP CAP MKTS AMER INC SR GLBL NT	160,000.00	3.00% DTD 02/24/2020 DUE 02/24/2050	154,122	157,507
	BP CAP MKTS AMER INC SR NT	100,000.00	2.939% DTD 12/04/2020 DUE 06/04/2051	95,020	95,987
	BPCE S A SUB 144A NT	300,000.00	VAR RATE DTD 10/19/2021 DUE	300,000	306,477
	BPCE S A SUB 144A NT	55,000.00	VAR RATE DTD 10/19/2021 DUE	54,850	55,176
	BPCE S A SUB 144A NT	95,000.00	VAR RATE DTD 10/19/2021 DUE	95,000	97,051
	BRADY CORP CL A	1,889.00	Shares/par value	100,479	101,817
	BRAEMAR HOTELS & RESORTS INC COM	1,781.00	Shares/par value	10,545	9,083
	BRANDYWINE RLTY TR SH BEN INT NEW	6,796.00	Shares/par value	96,170	91,202
	BRF SA SR 144A NT	200,000.00	5.75% DTD 09/21/2020 DUE 09/21/2050	196,494	199,000
	BRIDGEBIO PHARMA INC COM	2,484.00	Shares/par value	125,827	41,433
	BRIDGEWATER BANCSHARES INC COM ACCD	725.00	Shares/par value	8,257	12,825
	BRIGHAM MINERALS INC CL A COM	1,747.00	Shares/par value	22,433	36,844
	BRIGHT HEALTH GROUP INC COM	1,158.00	Shares/par value	9,524	3,984
	BRIGHT HORIZONS FAM SOL IN DEL COM	1,065.00	Shares/par value	103,654	134,062
	BRIGHTCOVE INC COM	291.00	Shares/par value	2,233	2,974
	BRIGHTHOUSE FINL INC COM	1,221.00	Shares/par value	63,610	63,248
	BRIGHTSPHERE INVT GROUP INC COM	855.00	Shares/par value	10,158	21,888
	BRIGHTSPIRE CAPITAL INC COM CL A	3,380.00	Shares/par value	67,077	34,679
	BRIGHTVIEW HLDGS INC COM	1,639.00	Shares/par value	26,473	23,077
	BRINKER INTL INC COM	670.00	Shares/par value	28,803	24,515
	BRINKS CO COM	718.00	Shares/par value	37,329	47,079
	BRISTOL MYERS SQUIBB CO COM	21,915.00	Shares/par value	1,300,136	1,366,400
	BRISTOL MYERS SQUIBB CO NT	55,000.00	3.25% DTD 07/31/2012 DUE 08/01/2042	54,574	58,537
	BRISTOL MYERS SQUIBB CO SR GLBL NT	750,000.00	4.35% DTD 05/15/2020 DUE 11/15/2047	738,686	923,813
	BRISTOL MYERS SQUIBB CO SR GLBL NT	900,000.00	5.25% DTD 02/15/2020 DUE 08/15/2043	962,235	1,206,441
	BRISTOL MYERS SQUIBB CO SR GLBL NT	115,000.00	4.25% DTD 04/26/2020 DUE 10/26/2049	142,077	142,114
	BRISTOL MYERS SQUIBB CO SR GLBL NT	165,000.00	4.35% DTD 05/15/2020 DUE 11/15/2047	170,119	203,239
	BRISTOL MYERS SQUIBB CO SR GLBL NT	160,000.00	4.55% DTD 02/20/2020 DUE 02/20/2048	195,587	204,336
	BRISTOL MYERS SQUIBB CO SR GLBL NT	360,000.00	4.625% DTD 05/15/2020 DUE 05/15/2044	385,237	459,515
	BRISTOL MYERS SQUIBB CO SR GLBL NT	55,000.00	5.00% DTD 02/15/2020 DUE 08/15/2045	73,355	73,063
	BRISTOL MYERS SQUIBB CO SR NT	225,000.00	2.35% DTD 11/13/2020 DUE 11/13/2040	211,364	213,370
	BRISTOL MYERS SQUIBB CO SR NT	135,000.00	2.55% DTD 11/13/2020 DUE 11/13/2050	134,950	127,706
	BRISTOW GROUP INC COM	934.00	Shares/par value	30,918	29,580
	BRITISH POUND STERLING	73,943.99	Shares/par value	99,202	100,142

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	BRIXMOR PPTY GROUP INC COM	4,320.00	Shares/par value	93,296	109,771
	BROADCOM INC COM	5,186.00	Shares/par value	1,125,629	3,450,816
	BROADCOM INC SR 144A	70,000.00	2.60% DTD 01/19/2021 DUE 02/15/2033	69,619	68,243
	BROADCOM INC SR 144A	235,000.00	3.50% DTD 01/19/2021 DUE 02/15/2041	235,665	241,115
	BROADCOM INC SR 144A NT	1,175,000.00	3.75% DTD 01/19/2021 DUE 02/15/2051	1,172,065	1,228,463
	BROADCOM INC SR 144A NT	100,000.00	3.419% DTD 03/31/2021 DUE 04/15/2033	104,832	104,830
	BROADCOM INC SR 144A NT	200,000.00	3.469% DTD 03/31/2021 DUE 04/15/2034	208,930	209,334
	BROADCOM INC SR 144A NT	550,000.00	3.75% DTD 01/19/2021 DUE 02/15/2051	547,624	575,025
	BROADCOM INC SR 144A NT	125,000.00	2.45% DTD 01/19/2021 DUE 02/15/2031	124,738	122,564
	BROADCOM INC SR 144A NT	90,000.00	3.469% DTD 03/31/2021 DUE 04/15/2034	96,174	94,200
	BROADCOM INC SR GLBL	380,000.00	4.30% DTD 05/08/2020 DUE 11/15/2032	403,694	427,036
	BROADCOM INC SR GLBL 144A	100,000.00	3.137% DTD 09/30/2021 DUE 11/15/2035	97,095	100,596
	BROADCOM INC SR GLBL 144A	25,000.00	3.187% DTD 09/30/2021 DUE 11/15/2036	24,324	24,957
	BROADCOM INC SR GLBL 144A	130,000.00	3.137% DTD 09/30/2021 DUE 11/15/2035	128,687	130,775
	BROADCOM INC SR GLBL 144A	70,000.00	3.187% DTD 09/30/2021 DUE 11/15/2036	68,544	69,878
	BROADCOM INC SR GLBL NT	475,000.00	4.15% DTD 05/08/2020 DUE 11/15/2030	522,695	526,804
	BROADCOM INC SR GLBL NT	400,000.00	4.75% DTD 04/15/2020 DUE 04/15/2029	398,100	455,320
	BROADMARK RLTY CAP INC COM	5,144.00	Shares/par value	46,995	48,508
	BROADRIDGE FINL SOLUTIONS INC COM	11,245.00	Shares/par value	727,433	2,055,811
	BROADSTONE NET LEASE INC COM	6,136.00	Shares/par value	140,227	152,296
	BROADSTONE NET LEASE INC SR NT	400,000.00	2.60% DTD 09/15/2021 DUE 09/15/2031	399,264	388,184
	BROOKDALE SR LIVING INC COM	7,411.00	Shares/par value	69,041	38,241
	BROOKFIELD FIN INC SR NT	70,000.00	3.50% DTD 09/28/2020 DUE 03/30/2051	73,213	73,356
	BROOKFIELD INFRASTRUCTURE CORP COM	2,483.00	Shares/par value	152,449	169,490
	BROOKFIELD RENEWABLE CORP CL A SUB	1,885.00	Shares/par value	76,024	69,425
	BROOKLINE BANCORP INC DEL COM	3,075.00	Shares/par value	35,286	49,784
	BROOKLYN IMMUNOTHERAPEUTICS COM	427.00	Shares/par value	8,152	1,781
	BROWN & BROWN INC COM	3,544.00	Shares/par value	64,377	249,072
	BROWN FORMAN CORP CL A	810.00	Shares/par value	41,752	54,910
	BROWN FORMAN CORP CL B	3,077.00	Shares/par value	158,049	224,190
	BROWN FORMAN CORP SR NT	275,000.00	4.00% DTD 03/26/2018 DUE 04/15/2038	271,851	318,357
	BRP GROUP INC COM CL A	681.00	Shares/par value	15,604	24,591
	BRT RLTY TR SH BEN INT NEW	440.00	Shares/par value	5,880	10,556
	BRUKER CORP COM	1,877.00	Shares/par value	90,600	157,499
	BRUNSWICK CORP COM	1,252.00	Shares/par value	76,889	126,114
	BRYN MAWR BK CORP COM	792.00	Shares/par value	24,868	35,648
	BTRS HOLDINGS INC COM CL	19,392.00	Shares/par value	277,805	151,645
	BUCKLE INC COM	479.00	Shares/par value	20,667	20,266
	BUILDERS FIRSTSOURCE INC COM	2,976.00	Shares/par value	134,548	255,073
	BULOVA TECHNOLOGIES GROUP, INC.	350.00	Shares/par value	13,147	5,530
	BUNGE LIMITED	2,052.00	Shares/par value	175,495	191,575
	BUNZL PLC SPONSORED ADR NEW	11,200.00	Shares/par value	393,430	437,651
	BURLINGTON NORTHN SANTA FE CORP DEB	60,000.00	6.20% DTD 08/17/2006 DUE 08/15/2036	85,325	85,180
	BURLINGTON NORTHN SANTA FE CP GLBL	95,000.00	DEB 3.30% DTD 04/06/2021 DUE	99,905	103,134
	BURLINGTON NORTHN SANTA FE CP SR DEB	455,000.00	2.875% DTD 12/08/2021 DUE 06/15/2052	452,429	455,086
	BURLINGTON NORTHN SANTA FE CP SR DEB	1,155,000.00	4.95% DTD 08/22/2011 DUE 09/15/2041	1,273,946	1,477,880
	BURLINGTON NORTHN SANTA FE CP SR DEB	780,000.00	3.55% DTD 07/24/2019 DUE 02/15/2050	842,104	873,647
	BURLINGTON NORTHN SANTA FE CP SR DEB	90,000.00	2.875% DTD 12/08/2021 DUE 06/15/2052	90,504	90,017
	BURLINGTON NORTHN SANTA FE CP SR DEB	35,000.00	4.05% DTD 03/05/2018 DUE 06/15/2048	42,531	42,090
	BURLINGTON NORTHN SANTA FE CP SR DEB	150,000.00	4.15% DTD 08/02/2018 DUE 12/15/2048	171,860	184,527
	BURLINGTON NORTHN SANTA FE CP SR DEB	70,000.00	4.70% DTD 08/20/2015 DUE 09/01/2045	91,375	89,636
	BURLINGTON NORTHN SANTA FE CP SR DEB	305,000.00	4.95% DTD 08/22/2011 DUE 09/15/2041	397,302	390,263
	BURLINGTON NORTHN SANTA FE CP SR DEB	40,000.00	5.40% DTD 05/19/2011 DUE 06/01/2041	45,772	53,997
	BURLINGTON NORTHN SANTA FE CP SR DEB	240,000.00	4.375% DTD 08/23/2012 DUE 09/01/2042	279,583	291,638
	BURLINGTON NORTHN SANTA FE CP SR DEB	110,000.00	4.55% DTD 08/18/2014 DUE 09/01/2044	140,996	138,728
	BURLINGTON NORTHN SANTA FE LLC DEB	945,000.00	3.90% DTD 05/16/2016 DUE 08/01/2046	929,784	1,096,455
	BURLINGTON STORES INC COM	9,045.00	Shares/par value	1,533,853	2,636,708
	BUSINESS FIRST BANCSHARES INC COM	776.00	Shares/par value	17,111	21,969
	BUTTERFLY NETWORK INC COM CL A	1,817.00	Shares/par value	23,399	12,156
	BWX TECHNOLOGIES INC COM	1,655.00	Shares/par value	64,181	79,241
	BYLINE BANCORP INC COM	1,022.00	Shares/par value	21,769	27,952
	BYRNA TECHNOLOGIES INC COM	156.00	Shares/par value	3,544	2,083
	C H ROBINSON WORLDWIDE INC COM NEW	2,143.00	Shares/par value	169,153	230,651
	C3 AI INC CL A	636.00	Shares/par value	34,697	19,875
	C4 THERAPEUTICS INC COM STK	607.00	Shares/par value	21,588	19,545
	CABLE ONE INC COM	93.00	Shares/par value	98,505	164,001
	CABOT CORP COM	828.00	Shares/par value	46,982	46,534
	CACI INTL INC CL A	347.00	Shares/par value	72,427	93,416
	CACTUS INC CL A	805.00	Shares/par value	28,952	30,695
	CADENCE BK	6,761.00	Shares/par value	176,424	201,410
	CADENCE DESIGN SYS INC COM	5,014.00	Shares/par value	148,513	934,359
	CADIZ INC COM NEW	763.00	Shares/par value	10,066	2,945
	CADRE HLDGS INC COM	298.00	Shares/par value	6,140	7,575
	CAESARS ENTERTAINMENT INC COM	3,430.00	Shares/par value	351,022	320,808
	CAESARSTONE LTD	905.00	Shares/par value	20,264	10,263
	CAL MAINE FOODS INC COM NEW	1,429.00	Shares/par value	55,780	52,859
	CALAMP CORP COM	514.00	Shares/par value	5,003	3,629
	CALAVO GROWERS INC COM	253.00	Shares/par value	15,555	10,727
	CALERES INC COM	543.00	Shares/par value	15,161	12,315
	CALIFORNIA ENDOWMENT 2021 BD	200,000.00	2.498% DTD 01/27/2021 DUE	200,000	196,224
	CALIFORNIA MUN FIN AUTH REV TAXABLE	1,200,000.00	BDS 2021 B TAXABLE 3.28% DTD	1,200,000	1,199,112
	CALIFORNIA RES CORP COM STOCK	3,267.00	Shares/par value	108,566	139,534
	CALIFORNIA STATEWIDE CMNTYS DE	775,000.00	STUDENT HSG BDS 2010A TAXABLE 7.55%	1,043,476	1,118,806
	CALIFORNIA WTR SVC CO GTD 1MTG PPP	785,000.00	5.50% DTD 11/22/2010 DUE 12/01/2040	961,182	1,039,693

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	CALIFORNIA WTR SVC GROUP COM	2,048.00	Shares/par value	112,930	147,169
	CALIX INC COM	1,043.00	Shares/par value	26,515	83,409
	CALLAWAY GOLF CO COM	4,665.00	Shares/par value	89,665	128,008
	CALLON PETE CO DEL COM	813.00	Shares/par value	46,970	38,414
	CAMBIUM NETWORKS CORP SHS	132.00	Shares/par value	3,331	3,383
	CAMBRIDGE BANCORP COM	274.00	Shares/par value	21,833	25,644
	CAMDEN NATL CORP COM	590.00	Shares/par value	16,838	28,414
	CAMDEN PPTY TR COM	1,458.00	Shares/par value	119,875	260,515
	CAMDEN PPTY TR SR GLBL NT	40,000.00	3.35% DTD 10/07/2019 DUE 11/01/2049	43,894	43,837
	CAMERON LNG LLC SR SEC 144A NT	100,000.00	3.302% DTD 12/13/2019 DUE 01/15/2035	100,000	104,380
	CAMERON LNG LLC SR SEC 144A NT	200,000.00	3.701% DTD 12/13/2019 DUE 01/15/2038	199,736	206,254
	CAMERON LNG LLC SR SEC 144A NT	120,000.00	3.302% DTD 12/13/2019 DUE 01/15/2035	120,000	125,256
	CAMERON LNG LLC SR SEC 144A NT	105,000.00	3.402% DTD 12/13/2019 DUE 01/15/2039	105,706	113,090
	CAMPBELL SOUP CO COM	2,875.00	Shares/par value	137,522	124,948
	CAMPBELL SOUP CO SR NT	535,000.00	3.125% DTD 04/24/2020 DUE 04/24/2050	533,550	526,584
	CAMPBELL SOUP CO SR NT	500,000.00	4.80% DTD 03/16/2018 DUE 03/15/2048	497,635	622,950
	CAMPBELL SOUP CO SR NT	100,000.00	3.125% DTD 04/24/2020 DUE 04/24/2050	98,064	98,427
	CAMPING WORLD HLDGS INC CL A	630.00	Shares/par value	21,213	25,452
	CANADA GOOSE HOLDINGS INC SHS SUB	11,618.00	Shares/par value	544,413	430,563
	CANADIAN DOLLAR	697.05	Shares/par value	557	552
	CANADIAN DOLLAR CONTRACT	514,009.03	Shares/par value	(410,445)	(406,738)
	CANADIAN NAT RES LTD NT	160,000.00	4.95% DTD 05/30/2017 DUE 06/01/2047	159,875	196,333
	CANADIAN NAT RES LTD NT	350,000.00	6.75% DTD 01/17/2008 DUE 02/01/2039	466,503	482,857
	CANADIAN NAT RES LTD NT	900,000.00	6.50% DTD 08/17/2006 DUE 02/15/2037	1,182,168	1,172,394
	CANADIAN NAT RES LTD NT	325,000.00	6.25% DTD 03/19/2007 DUE 03/15/2038	409,912	427,606
	CANADIAN NAT RES LTD NT	115,000.00	6.45% DTD 09/16/2002 DUE 06/30/2033	141,743	147,829
	CANADIAN NAT RES LTD NT	85,000.00	6.50% DTD 08/17/2006 DUE 02/15/2037	113,540	110,726
	CANADIAN NAT RES LTD NT	15,000.00	6.75% DTD 01/17/2008 DUE 02/01/2039	20,915	20,694
	CANADIAN NATL RY CO	110,000.00	3.65% DTD 02/06/2018 DUE 02/03/2048	132,308	125,498
	CANADIAN NATL RY CO SR GLBL NT	700,000.00	4.45% DTD 11/07/2018 DUE 01/20/2049	909,374	885,738
	CANADIAN NATL RY CO SR NT	355,000.00	2.45% DTD 05/01/2020 DUE 05/01/2050	347,442	330,288
	CANADIAN PAC RY CO NEW DEB	55,000.00	7.125% DTD 10/30/2001 DUE 10/15/2031	77,265	76,394
	CANADIAN PAC RY CO NEW NT	60,000.00	5.95% DTD 05/08/2007 DUE 05/15/2037	69,608	82,258
	CANADIAN PAC RY CO NEW SR NT	1,195,000.00	3.10% DTD 12/02/2021 DUE 12/02/2051	1,186,444	1,228,842
	CANADIAN PAC RY CO NEW SR NT	500,000.00	4.80% DTD 08/03/2015 DUE 08/01/2045	689,120	639,925
	CANADIAN PAC RY CO NEW SR NT	750,000.00	6.125% DTD 09/11/2015 DUE 09/15/2115	750,000	1,116,173
	CANADIAN PAC RY CO NEW SR NT	150,000.00	3.00% DTD 12/02/2021 DUE 12/02/2041	149,712	153,386
	CANADIAN PAC RY CO NEW SR NT	150,000.00	3.10% DTD 12/02/2021 DUE 12/02/2051	151,025	154,248
	CANNAE HLDGS INC COM	3,348.00	Shares/par value	60,327	117,682
	CANOO INC COM CL A	2,880.00	Shares/par value	28,659	22,234
	CANTALOUPE INC COM	502.00	Shares/par value	5,899	4,458
	CAPGEMINI S E UNSPONSORED ADR	8,404.00	Shares/par value	196,645	411,914
	CAPITAL BANCORP INC MD COM	310.00	Shares/par value	3,809	8,122
	CAPITAL CITY BK GROUP INC COM	539.00	Shares/par value	9,088	14,230
	CAPITAL ONE FINL CORP COM	4,145.00	Shares/par value	339,613	601,398
	CAPITOL FED FINL INC COM	5,204.00	Shares/par value	65,137	58,961
	CAPRI HOLDINGS LIMITED SHS	2,169.00	Shares/par value	98,567	140,790
	CAPSTAR FINL HLDGS INC COM	819.00	Shares/par value	14,160	17,224
	CARA THERAPEUTICS INC COM	1,779.00	Shares/par value	26,118	21,668
	CARDIFF ONCOLOGY INC COM	1,447.00	Shares/par value	11,085	8,696
	CARDINAL HEALTH INC COM	4,830.00	Shares/par value	291,898	248,697
	CARDINAL HEALTH INC SR NT	110,000.00	4.368% DTD 06/12/2017 DUE 06/15/2047	123,403	123,961
	CARDINAL HEALTH INC SR NT	45,000.00	4.50% DTD 11/19/2014 DUE 11/15/2044	47,831	50,969
	CARDIOVASCULAR SYS INC DEL COM	580.00	Shares/par value	16,698	10,892
	CARDLYTICS INC COM	472.00	Shares/par value	29,390	31,194
	CAREDX INC COM	739.00	Shares/par value	18,594	33,610
	CARETRUST REIT INC COM	3,865.00	Shares/par value	71,101	88,238
	CARGILL INC SR 144A	230,000.00	1.70% DTD 02/02/2021 DUE 02/02/2031	229,668	219,857
	CARGILL INC SR 144A NT	85,000.00	2.125% DTD 11/10/2021 DUE 11/10/2031	85,180	83,806
	CARGURUS INC COM CL A	1,370.00	Shares/par value	44,535	46,087
	CARIBOU BIOSCIENCES INC COM	494.00	Shares/par value	11,826	7,454
	CARLISLE COS INC COM	843.00	Shares/par value	109,674	209,165
	CARLOTZ INC COM CL A	1,740.00	Shares/par value	9,781	3,950
	CARLSBERG AS SPONSORED ADR	11,081.00	Shares/par value	228,436	382,738
	CARLYLE GROUP INC COM	2,392.00	Shares/par value	80,812	131,321
	CARMAX INC COM	2,488.00	Shares/par value	182,988	324,012
	CARNIVAL CORP PAIRED CTF	12,649.00	Shares/par value	385,601	254,498
	CAROLINA PWR & LT CO 1MTG BD	145,000.00	4.10% DTD 05/18/2012 DUE 05/15/2042	144,880	169,296
	CARPARTS COM INC COM	699.00	Shares/par value	8,763	7,829
	CARPENTER TECHNOLOGY CORP COM	1,908.00	Shares/par value	64,987	55,695
	CARRIAGE SVCS INC COM	587.00	Shares/par value	14,048	37,826
	CARRIER GLOBAL CORPORATION COM	14,405.00	Shares/par value	327,142	781,327
	CARRIER GLOBAL CORPORATION GLBL NT	2,050,000.00	3.577% DTD 10/05/2020 DUE 04/05/2050	2,080,355	2,179,622
	CARRIER GLOBAL CORPORATION GLBL NT	90,000.00	3.377% DTD 10/05/2020 DUE 04/05/2040	92,699	94,034
	CARRIER GLOBAL CORPORATION GLBL NT	75,000.00	3.577% DTD 10/05/2020 DUE 04/05/2050	78,980	79,742
	CARROLS RESTAURANT GROUP INC COM	1,338.00	Shares/par value	12,630	3,960
	CARS COM INC	2,512.00	Shares/par value	65,155	40,418
	CARTER BANKSHARES, INC	1,037.00	Shares/par value	19,400	15,959
	CARTER INC COM	659.00	Shares/par value	58,905	66,704
	CARVANA CO CL A	1,403.00	Shares/par value	195,972	325,201
	CASA SYS INC COM	462.00	Shares/par value	6,525	2,620
	CASELLA WASTE SYS INC CL A	31,263.00	Shares/par value	1,763,228	2,670,485
	CASEYS GEN STORES INC COM	550.00	Shares/par value	64,016	108,543
	CASH	-	Shares/par value	(26,795)	(26,795)

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	CASH COLLATERAL DOM MSF UBS USD	891,000.00	Shares/par value	891,000	891,000
	CASH COLLATERAL FUT BOS	262,000.00	Shares/par value	262,000	262,000
	CASH COLLATERAL HELD AT JP MORGAN	300,000.00	Shares/par value	(300,000)	(300,000)
	CASH COLLATERAL HELD AT MERRILL	3,879,000.00	Shares/par value	3,879,000	3,879,000
	CASPER SLEEP INC COM	428.00	Shares/par value	3,687	2,859
	CASS INFORMATION SYS INC COM	512.00	Shares/par value	21,016	20,132
	CASSAVA SCIENCES INC COM	565.00	Shares/par value	34,458	24,691
	CASTLE BIOSCIENCES INC COM	358.00	Shares/par value	18,221	15,347
	CASTLIGHT HEALTH INC CL B	4,782.00	Shares/par value	10,716	7,364
	CATALENT INC COM	18,259.00	Shares/par value	1,757,804	2,337,700
	CATALYST PHARMACEUTICALS INC COM	3,888.00	Shares/par value	23,526	26,322
	CATCHMARK TIMBER TR INC CL A	688.00	Shares/par value	7,704	5,992
	CATERPILLAR INC COM	6,872.00	Shares/par value	1,425,140	1,420,717
	CATERPILLAR INC DEL DEB	95,000.00	3.803% DTD 08/15/2012 DUE 08/15/2042	110,789	110,841
	CATERPILLAR INC DEL SR NT	155,000.00	3.25% DTD 04/09/2020 DUE 04/09/2050	154,382	171,247
	CATERPILLAR INC DEL SR NT	460,000.00	5.20% DTD 05/27/2011 DUE 05/27/2041	495,642	632,831
	CATERPILLAR INC DEL SR NT	255,000.00	4.75% DTD 05/08/2014 DUE 05/15/2064	271,562	366,198
	CATERPILLAR INC DEL SR NT	85,000.00	5.20% DTD 05/27/2011 DUE 05/27/2041	118,431	116,936
	CATHAY GEN BANCORP COM	2,988.00	Shares/par value	86,210	128,454
	CATO CORP NEW CL A	792.00	Shares/par value	22,909	13,591
	CAVCO INDS INC DEL COM	206.00	Shares/par value	35,759	65,436
	CBIZ INC COM	2,004.00	Shares/par value	30,169	78,396
	CBOE GLOBAL MARKETS, INC	7,587.00	Shares/par value	704,956	989,345
	CBRE GROUP INC CL A	5,147.00	Shares/par value	215,198	558,501
	CBTX INC COM	737.00	Shares/par value	24,202	21,373
	CDK GLOBAL INC COM	35,223.00	Shares/par value	1,676,428	1,470,208
	CDW CORP COM	2,545.00	Shares/par value	114,699	521,165
	CDX HY31 5Y 25-35% SP BPS	100,000.00	SWPCNC790	(12,428)	-
	CDX HY31 5Y 25-35% SP GST	200,000.00	SWPCNC782	(25,123)	-
	CDX HY31 5Y 25-35% SP JPM	1,100,000.00	SWPC1HH01	(146,612)	-
	CECO ENVIRONMENTAL CORP COM	1,245.00	Shares/par value	11,005	7,756
	CEL SCI CORP COM PAR NEW	602.00	Shares/par value	6,176	4,274
	CELANESE CORP COM	1,806.00	Shares/par value	180,985	303,516
	CELCUITY INC COM	117.00	Shares/par value	3,491	1,543
	CELLDEX THERAPEUTICS INC NEW COM NEW	869.00	Shares/par value	28,744	33,578
	CELSIUS HOLDINGS INC COM NEW	796.00	Shares/par value	25,332	59,358
	CENOVUS ENERGY INC SR GLBL	120,000.00	5.40% DTD 04/07/2017 DUE 06/15/2047	148,939	149,392
	CENOVUS ENERGY INC SR NT	200,000.00	3.75% DTD 09/13/2021 DUE 02/15/2052	199,002	200,488
	CENOVUS ENERGY INC SR NT	70,000.00	6.75% DTD 05/15/2010 DUE 11/15/2039	96,515	94,977
	CENTENE CORP DEL COM	22,608.00	Shares/par value	1,380,596	1,862,899
	CENTENE CORP DEL SR GLBL	635,000.00	2.50% DTD 02/17/2021 DUE 03/01/2031	635,000	618,185
	CENTENE CORP DEL SR GLBL NT	280,000.00	3.375% DTD 02/13/2020 DUE 02/15/2030	280,000	285,149
	CENTENE CORP DEL SR GLBL NT	100,000.00	4.625% DTD 12/06/2019 DUE 12/15/2029	100,000	107,846
	CENTENNIAL RESOURCE DEV INC CL A	6,669.00	Shares/par value	48,890	39,881
	CENTERPOINT ENERGY HOUSTON ELE 1M	115,000.00	AF 3.35% DTD 03/11/2021 DUE	114,593	126,395
	CENTERPOINT ENERGY INC COM	58,573.00	Shares/par value	1,360,400	1,634,772
	CENTERPOINT ENERGY RES CORP SR NT B	40,000.00	5.85% DTD 07/15/2011 DUE 01/15/2041	49,713	54,084
	CENTERSPACE COM	569.00	Shares/par value	39,572	63,102
	CENTRAL GARDEN & PET CO CL A NON VTG	1,227.00	Shares/par value	30,980	58,712
	CENTRAL GARDEN & PET CO COM	299.00	Shares/par value	8,433	15,736
	CENTRAL PAC FINL CORP COM NEW	1,107.00	Shares/par value	24,213	31,184
	CENTRUS ENERGY CORP CL A	378.00	Shares/par value	9,964	18,866
	CENTURY ALUM CO COM	1,984.00	Shares/par value	22,301	32,855
	CENTURY CAPITAL PARTNERS IV L.P	10.00	Shares/par value	4,497	52,767
	CENTURY CASINOS INC COM	401.00	Shares/par value	5,618	4,884
	CENTURY CMNTYS INC COM	712.00	Shares/par value	29,395	58,234
	CENTURY THERAPEUTICS INC COM	347.00	Shares/par value	7,994	5,503
	CERENCE INC COM	13,896.00	Shares/par value	999,650	1,064,989
	CEREVEL THERAPEUTICS HLDNG INC COM	618.00	Shares/par value	9,836	20,036
	CERIDIAN HCM HLDG INC COM	1,929.00	Shares/par value	154,675	201,503
	CERNER CORP COM	4,390.00	Shares/par value	322,981	407,699
	CERTARA INC COM	1,698.00	Shares/par value	51,506	48,257
	CERUS CORP COM	2,020.00	Shares/par value	11,152	13,756
	CEVA INC COM	332.00	Shares/par value	10,382	14,356
	CF FINANCE ACQUISITION CORP II COM	5,618.00	Shares/par value	36,947	21,966
	CF INDS HLDGS INC COM	3,169.00	Shares/par value	112,737	224,302
	CGI INC 144A NT	300,000.00	2.30% DTD 09/14/2021 DUE 09/14/2031	297,537	288,903
	CHAMPIONX CORPORATION COM	7,107.00	Shares/par value	76,622	143,632
	CHANGE HEALTHCARE INC COM	3,671.00	Shares/par value	58,555	78,486
	CHANNELADVISOR CORP COM	648.00	Shares/par value	12,810	15,993
	CHARGEPOINT HOLDINGS INC COM CL A	3,375.00	Shares/par value	84,663	64,294
	CHARLES RIV LABORATORIES INTL INC	897.00	Shares/par value	92,055	337,972
	CHART INDUSTRIES INC	908.00	Shares/par value	71,819	144,817
	CHARTER COMMUNICATIONS INC NEW CL A	1,608.00	Shares/par value	533,630	1,048,368
	CHARTER COMMUNICATIONS OPER SR 144A	500,000.00	NT 5.375% DTD 11/01/2017 DUE	71,463	596,805
	CHARTER COMMUNICATIONS OPER SR NT	700,000.00	5.75% DTD 04/17/2018 DUE 04/01/2048	761,125	872,942
	CHARTER COMMUNICATIONS OPER SR NT	170,000.00	5.471% DTD 04/17/2018 DUE 04/01/2038	196,462	202,866
	CHARTER COMMUNICATIONS OPER SR NT	295,000.00	5.75% DTD 04/17/2018 DUE 04/01/2048	344,312	367,883
	CHARTER COMMUNICATIONS OPER SR SEC	230,000.00	NT 3.50% DTD 10/12/2021 DUE	228,282	223,075
	CHARTER COMMUNICATIONS OPER SR SEC	1,825,000.00	NT 3.70% DTD 04/17/2020 DUE	1,782,495	1,764,392
	CHARTER COMMUNICATIONS OPER SR SEC	960,000.00	NT 3.90% DTD 03/04/2021 DUE	917,549	962,659
	CHARTER COMMUNICATIONS OPER SR SEC	200,000.00	2.25% DTD 10/12/2021 DUE 01/15/2029	199,670	195,140
	CHARTER COMMUNICATIONS OPER SR SEC	200,000.00	NT 4.40% DTD 06/02/2021 DUE	199,812	206,902
	CHARTER COMMUNICATIONS OPER SR SEC	600,000.00	NT 4.80% DTD 10/24/2019 DUE	606,728	671,778

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	CHARTER COMMUNICATIONS OPER SR SEC	700,000.00	3.85% DTD 12/04/2020 DUE 04/01/2061	662,676	660,107
	CHARTER COMMUNICATIONS OPER SR SEC	1,700,000.00	NT 6.834% DTD 10/23/2016 DUE	2,385,151	2,431,221
	CHARTER COMMUNICATIONS OPER SR SEC	115,000.00	3.85% DTD 12/04/2020 DUE 04/01/2061	110,676	108,446
	CHARTER COMMUNICATIONS OPER SR SEC	570,000.00	3.95% DTD 10/12/2021 DUE 06/30/2062	563,692	549,127
	CHARTER COMMUNICATIONS OPER SR SEC	415,000.00	NT 3.50% DTD 10/12/2021 DUE	409,315	402,504
	CHARTER COMMUNICATIONS OPER SR SEC	65,000.00	NT 3.70% DTD 04/17/2020 DUE	62,026	62,841
	CHARTER COMMUNICATIONS OPER SR SEC	195,000.00	NT 3.90% DTD 03/04/2021 DUE	196,386	195,540
	CHARTER COMMUNICATIONS OPER SR SEC	40,000.00	NT 4.40% DTD 06/02/2021 DUE	41,237	41,380
	CHARTER COMMUNICATIONS OPER SR SEC	380,000.00	NT 5.125% DTD 07/10/2019 DUE	450,839	440,789
	CHARTER COMMUNICATIONS OPER SR SEC	210,000.00	NT 6.384% DTD 10/23/2016 DUE	274,360	271,268
	CHASE CORP COM	250.00	Shares/par value	25,591	24,890
	CHATHAM LODGING TR COM	1,914.00	Shares/par value	39,864	26,260
	CHEESECAKE FACTORY INC COM	716.00	Shares/par value	37,541	28,031
	CHEFS WHSE INC COM	1,203.00	Shares/par value	16,931	40,060
	CHEGG INC COM	48,894.00	Shares/par value	2,428,251	1,501,046
	CHEMED CORP NEW COM	248.00	Shares/par value	98,427	131,202
	CHEMOCENTRYX INC COM	2,070.00	Shares/par value	28,964	75,369
	CHEMOURS CO COM	2,618.00	Shares/par value	85,198	87,860
	CHENIERE ENERGY INC COM NEW	4,290.00	Shares/par value	234,582	435,092
	CHENIERE ENERGY PARTNERS L P SR 144A	200,000.00	NT 3.25% DTD 09/27/2021 DUE	200,000	202,000
	CHESAPEAKE ENERGY CORP COM	13,422.00	Shares/par value	831,921	865,987
	CHESAPEAKE UTILITIES CORP COM	691.00	Shares/par value	83,352	100,755
	CHEVRON CORP NEW COM	18,980.00	Shares/par value	2,179,037	2,227,303
	CHEVRON CORP NEW SR NT	225,000.00	3.078% DTD 05/11/2020 DUE 05/11/2050	228,406	238,851
	CHEVRON USA INC GLBL NT	50,000.00	2.343% DTD 08/12/2020 DUE 08/12/2050	44,673	46,128
	CHICKEN SOUP FOR THE SOUL ENTM CL A	258.00	Shares/par value	10,937	3,571
	CHICOS FAS INC COM	4,165.00	Shares/par value	36,830	22,408
	CHILDRENS HEALTH SYS TEX 2020 BD	120,000.00	2.511% DTD 08/04/2020 DUE	115,748	113,261
	CHILDRENS HOSP CORP SR GLBL 2017A	35,000.00	4.115% DTD 01/31/2017 DUE 01/01/2047	43,935	43,211
	CHILDRENS HOSP CORP SR GLBL 2020A	40,000.00	2.585% DTD 07/07/2020 DUE 02/01/2050	40,000	38,259
	CHILDRENS PL INC NEW COM	208.00	Shares/par value	17,159	16,492
	CHILE REP SR GLBL NT	200,000.00	2.55% DTD 01/27/2020 DUE 01/27/2032	199,568	199,500
	CHILEREP OF SNR EUR	100,000.00	1.25% DTD 01/29/2020 DUE 01/29/2040	109,369	110,699
	CHIMERA INVT CORP COM NEW	9,529.00	Shares/par value	101,520	143,697
	CHIMERIX INC COM	1,111.00	Shares/par value	6,225	7,144
	CHINOOK THERAPEUTICS INC COM	1,259.00	Shares/par value	19,228	20,534
	CHIPOTLE MEXICAN GRILL INC CL A	513.00	Shares/par value	367,911	896,852
	CHOICE HOTELS INTL INC COM	629.00	Shares/par value	64,549	98,118
	CHROMADEX CORP COM NEW	691.00	Shares/par value	2,839	2,584
	CHUBB CORP SR NT	25,000.00	6.50% DTD 05/06/2008 DUE 05/15/2038	37,513	37,256
	CHUBB INA HLDGS INC SR NT	1,750,000.00	3.05% DTD 11/18/2021 DUE 12/15/2061	1,740,684	1,785,368
	CHUBB INA HLDGS INC SR NT	65,000.00	6.00% DTD 05/11/2007 DUE 05/11/2037	93,100	92,274
	CHUBB LTD COM	4,246.00	Shares/par value	484,691	820,794
	CHURCH & DWIGHT INC COM	18,175.00	Shares/par value	593,883	1,862,938
	CHURCH & DWIGHT INC SR NT	35,000.00	3.95% DTD 07/25/2017 DUE 08/01/2047	32,333	40,735
	CHURCHILL DOWNS INC COM	671.00	Shares/par value	137,650	161,644
	CHUYS HLDGS INC COM	562.00	Shares/par value	14,727	16,927
	CI FINL CORP SR NT	855,000.00	4.10% DTD 06/07/2021 DUE 06/15/2051	854,555	926,632
	CI&T INC COM CL A	17,179.00	Shares/par value	282,470	204,258
	CIENA CORP COM NEW	2,260.00	Shares/par value	93,962	173,952
	CIGNA CORP NEW COM	3,247.00	Shares/par value	618,338	745,609
	CIGNA CORP NEW GLBL NT	965,000.00	4.80% DTD 01/15/2020 DUE 07/15/2046	1,058,057	1,217,907
	CIGNA CORP NEW GLBL NT	134,000.00	6.125% DTD 05/15/2020 DUE 11/15/2041	165,897	193,115
	CIGNA CORP NEW GLBL NT	425,000.00	3.875% DTD 04/15/2020 DUE 10/15/2047	432,684	474,521
	CIGNA CORP NEW SR GLBL	240,000.00	4.80% DTD 08/15/2019 DUE 08/15/2038	286,155	295,200
	CIGNA CORP NEW SR GLBL	145,000.00	4.90% DTD 06/15/2019 DUE 12/15/2048	192,280	187,359
	CIGNA CORP NEW SR NT	95,000.00	3.40% DTD 03/03/2021 DUE 03/15/2051	93,928	99,334
	CIGNA CORP NEW SR NT	335,000.00	3.40% DTD 03/16/2020 DUE 03/15/2050	344,712	347,713
	CIMPRESS PLC SHS EURO	259.00	Shares/par value	25,191	18,547
	CINCINNATI FINL CORP COM	2,236.00	Shares/par value	125,424	254,747
	CINEMARK HLDGS INC COM	2,064.00	Shares/par value	38,481	33,272
	CINTAS CORP COM	1,596.00	Shares/par value	176,363	707,299
	CIRCOR INTL INC COM	271.00	Shares/par value	8,913	7,366
	CIRRUS LOGIC INC COM	885.00	Shares/par value	52,381	81,438
	CISCO SYS INC	525,000.00	5.50% DTD 11/17/2009 DUE 01/15/2040	677,111	731,005
	CISCO SYS INC COM	41,459.00	Shares/par value	1,927,127	2,627,257
	CISCO SYS INC SR NT	165,000.00	5.90% DTD 02/17/2009 DUE 02/15/2039	239,955	236,892
	CIT GROUP INC NEW COM NEW	23,412.00	Shares/par value	531,107	1,201,972
	CITI TRENDS INC COM	132.00	Shares/par value	11,051	12,507
	CITIBANK CCIT SER 2007 A3	1,662,000.00	CL A3 6.15% DTD 06/15/2007 DUE	2,189,446	2,297,528
	CITIGROUP INC COM NEW	19,464.00	Shares/par value	1,035,045	1,175,431
	CITIGROUP INC FR	45,000.00	5.30% DTD 05/06/2014 DUE 05/06/2044	59,136	58,717
	CITIGROUP INC GLOBAL SUB NT	50,000.00	5.875% DTD 02/19/2003 DUE 02/22/2033	64,383	63,417
	CITIGROUP INC NT	20,000.00	6.875% DTD 02/15/1998 DUE 02/15/2098	26,735	35,136
	CITIGROUP INC SR GLBL NT	40,000.00	VAR RATE DTD 03/26/2020 DUE	52,961	52,867
	CITIGROUP INC SR NT	465,000.00	4.65% DTD 07/30/2015 DUE 07/30/2045	501,954	586,337
	CITIGROUP INC SR NT	360,000.00	VAR RATE DTD 04/25/2017 DUE	424,580	441,702
	CITIGROUP INC SR NT	700,000.00	VAR RATE DTD 11/03/2021 DUE	700,000	699,174
	CITIGROUP INC SR NT	2,000,000.00	4.65% DTD 07/30/2015 DUE 07/30/2045	2,041,100	2,521,880
	CITIGROUP INC SR NT	55,000.00	4.65% DTD 07/23/2018 DUE 07/23/2048	70,993	70,622
	CITIGROUP INC SR NT	295,000.00	4.65% DTD 07/30/2015 DUE 07/30/2045	371,774	371,977
	CITIGROUP INC SR NT	40,000.00	VAR RATE DTD 06/03/2020 DUE	41,104	40,346
	CITIGROUP INC SR NT	125,000.00	VAR RATE DTD 11/03/2021 DUE	125,000	123,766
	CITIGROUP INC SR SB NT	945,000.00	4.75% DTD 05/18/2016 DUE 05/18/2046	964,891	1,162,019

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	CITIGROUP INC SUB NT	50,000.00	6.625% DTD 06/06/2002 DUE 06/15/2032	66,828	66,330
	CITIGROUP INC SUB NT	350,000.00	6.675% DTD 09/13/2013 DUE 09/13/2043	533,212	526,215
	CITIUS PHARMACEUTICALS INC COM NEW	4,547.00	Shares/par value	17,374	7,002
	CITIZENS & NORTHERN CORP COM	621.00	Shares/par value	12,944	16,221
	CITIZENS FINL GROUP INC COM	6,491.00	Shares/par value	194,397	306,700
	CITIZENS INC CL A	1,998.00	Shares/par value	13,141	10,609
	CITRIX SYS INC COM	1,988.00	Shares/par value	180,811	188,045
	CITY HOLDING CO COM	620.00	Shares/par value	32,061	50,710
	CITY OF HOPE TAX NT S	355,000.00	5.623% DTD 07/25/2013 DUE 11/15/2043	355,000	505,612
	CITY OFFICE REIT INC COM	1,710.00	Shares/par value	21,412	33,721
	CIVISTA BANCSHARES INC COM NO PAR	622.00	Shares/par value	12,924	15,177
	CIVITAS RESOURCES INC COM NEW	1,598.00	Shares/par value	63,314	78,254
	CK HUTCHISON INTL 21 LTD SR 144A	200,000.00	2.50% DTD 04/15/2021 DUE 04/15/2031	197,814	202,180
	CLARIVATE PLC.	6,416.00	Shares/par value	171,812	150,904
	CLARUS CORP NEW COM	356.00	Shares/par value	8,343	9,868
	CLEAN ENERGY FUELS CORP COM	6,273.00	Shares/par value	25,934	38,453
	CLEAN HBRS INC COM	787.00	Shares/par value	42,408	78,519
	CLEANSPARK INC COM NEW	1,310.00	Shares/par value	21,223	12,471
	CLEAR CHANNEL OUTDOOR HLDGS IN COM	13,753.00	Shares/par value	38,660	45,522
	CLEARFIELD INC COM	168.00	Shares/par value	2,506	14,183
	CLEARPOINT NEURO INC COM	277.00	Shares/par value	5,615	3,108
	CLEARWATER PAPER CORP COM	660.00	Shares/par value	27,582	24,202
	CLEARWAY ENERGY INC CL A	1,174.00	Shares/par value	18,711	39,306
	CLEARWAY ENERGY INC CL C	2,764.00	Shares/par value	46,700	99,587
	CLENE INC COMMON STOCK	527.00	Shares/par value	5,824	2,161
	CLEVELAND CLIFFS INC COM	6,761.00	Shares/par value	143,340	147,187
	CLEVELAND CLINIC FNDTN TAX DEM	555,000.00	4.858% DTD 09/18/2014 DUE 01/01/2114	559,431	825,074
	CLEVELAND ELEC ILLUM CO SR 144A NT	100,000.00	4.55% DTD 11/02/2018 DUE 11/15/2030	99,925	114,774
	CLEVELAND ELEC ILLUM CO SR GLBL 144A	100,000.00	3.50% DTD 10/05/2017 DUE 04/01/2028	108,084	106,466
	CLIPPER RLTY INC COM	215.00	Shares/par value	1,929	2,137
	CLOROX CO COM	2,184.00	Shares/par value	254,015	380,802
	CLOUDFLARE INC CL A COM	4,658.00	Shares/par value	355,856	612,527
	CLOVIS ONCOLOGY INC COM	1,469.00	Shares/par value	39,089	3,981
	CMC MATERIALS INC COM	414.00	Shares/par value	37,184	79,360
	CME GROUP INC COM	3,485.00	Shares/par value	385,514	796,183
	CME GROUP INC NT	35,000.00	5.30% DTD 09/09/2013 DUE 09/15/2043	49,244	48,645
	CME GROUP INC SR GLBL NT	35,000.00	4.15% DTD 06/21/2018 DUE 06/15/2048	44,533	45,285
	CMS ENERGY CORP COM	4,274.00	Shares/par value	158,096	278,024
	CMS ENERGY CORP SR GLBL NT	55,000.00	4.875% DTD 02/27/2014 DUE 03/01/2044	56,499	69,213
	CNA FINL CORP COM	429.00	Shares/par value	17,348	18,910
	CNB FINL CORP PA COM	643.00	Shares/par value	12,311	17,040
	CNO FINL GROUP INC COM	5,059.00	Shares/par value	86,537	120,607
	CNX RESOURCES CORPORATION COM	8,448.00	Shares/par value	68,028	116,160
	COASTAL FINL CORP WA COM NEW	215.00	Shares/par value	4,276	10,883
	COCA COLA CO COM	46,748.00	Shares/par value	2,151,849	2,767,949
	COCA COLA CO NT	1,000,000.00	3.00% DTD 03/05/2021 DUE 03/05/2051	984,020	1,058,310
	COCA COLA CO NT	390,000.00	2.25% DTD 05/05/2021 DUE 01/05/2032	390,223	396,361
	COCA COLA CO NT	40,000.00	3.00% DTD 03/05/2021 DUE 03/05/2051	41,040	42,332
	COCA COLA CO SR NT	625,000.00	2.60% DTD 05/01/2020 DUE 06/01/2050	624,600	610,244
	COCA COLA CO SR NT	210,000.00	2.50% DTD 05/01/2020 DUE 06/01/2040	206,362	210,790
	COCA COLA CO SR NT	65,000.00	2.50% DTD 09/18/2020 DUE 03/15/2051	65,567	62,372
	COCA COLA CO SR NT	275,000.00	2.875% DTD 05/05/2021 DUE 05/05/2041	274,346	286,239
	COCA-COLA CONSOLIDATED, INC.	70.00	Shares/par value	10,644	43,343
	CODEX DNA INC COM	574.00	Shares/par value	6,316	6,199
	CODEXIS INC COM	888.00	Shares/par value	8,836	27,768
	CODIAK BIOSCIENCES INC COM	231.00	Shares/par value	5,257	2,573
	COEUR MINING INC	5,525.00	Shares/par value	41,993	27,846
	COGENT BIOSCIENCES INC COM	1,219.00	Shares/par value	10,485	10,459
	COGENT COMMUNICATIONS HLDGS INC COM	630.00	Shares/par value	28,810	46,103
	COGNEX CORP COM	11,956.00	Shares/par value	510,317	929,699
	COGNIZANT TECH SOLUTIONS CRP COM	5,175.00	Shares/par value	338,460	459,126
	COGNYTE SOFTWARE LTD ORD SHS	-	Shares/par value	1,434	-
	COHEN & STEERS INC COM	367.00	Shares/par value	17,603	33,951
	COHERENT INC COM	438.00	Shares/par value	73,412	116,745
	COHERUS BIOSCIENCES INC COM	946.00	Shares/par value	18,449	15,098
	COHU INC COM	867.00	Shares/par value	25,091	33,024
	COLFAX CORP COM	1,733.00	Shares/par value	76,287	79,666
	COLGATE PALMOLIVE CO COM	9,562.00	Shares/par value	736,311	816,021
	COLGATE PALMOLIVE CO MTNS FR	430,000.00	4.00% DTD 08/07/2015 DUE 08/15/2045	431,643	537,401
	COLLEGIUM PHARMACEUTICAL INC COM	519.00	Shares/par value	11,740	9,695
	COLUMBIA BKG SYS INC COM	3,149.00	Shares/par value	96,760	103,035
	COLUMBIA FINL INC COM	1,237.00	Shares/par value	20,200	25,804
	COLUMBIA PIPELINE GROUP INC SR GLBL	850,000.00	5.80% DTD 12/01/2015 DUE 06/01/2045	1,039,397	1,123,683
	COLUMBIA SPORTSWEAR CO COM	620.00	Shares/par value	55,654	60,413
	COLUMBUS MCKINNON CORP	1,115.00	Shares/par value	35,249	51,580
	COMCAST CORP CL A	44,683.00	Shares/par value	1,615,153	2,248,895
	COMCAST CORP NEW	740,000.00	3.90% DTD 02/08/2018 DUE 03/01/2038	736,168	837,458
	COMCAST CORP NEW	625,000.00	3.969% DTD 10/19/2017 DUE 11/01/2047	716,006	719,594
	COMCAST CORP NEW	136,000.00	4.049% DTD 10/19/2017 DUE 11/01/2052	157,296	158,840
	COMCAST CORP NEW NT	3,007,000.00	3.999% DTD 10/19/2017 DUE	2,993,088	3,484,331
	COMCAST CORP NEW NT	63,000.00	6.50% DTD 11/14/2005 DUE 11/15/2035	-	90,442
	COMCAST CORP NEW NT	571,000.00	3.999% DTD 10/19/2017 DUE	629,683	661,641
	COMCAST CORP NEW NT	95,000.00	5.65% DTD 06/09/2005 DUE 06/15/2035	132,244	125,617
	COMCAST CORP NEW SR GLBL 144A	311,000.00	2.887% DTD 08/19/2021 DUE 11/01/2051	307,970	301,045

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	COMCAST CORP NEW SR GLBL 144A	585,000.00	2.987% DTD 08/19/2021 DUE 11/01/2063	399,059	555,183
	COMCAST CORP NEW SR GLBL 144A	-	2.887% DTD 08/19/2021 DUE 11/01/2051	-	-
	COMCAST CORP NEW SR GLBL 144A	501,000.00	2.937% DTD 08/19/2021 DUE 11/01/2056	463,741	477,218
	COMCAST CORP NEW SR GLBL 144A	524,000.00	2.987% DTD 08/19/2021 DUE 11/01/2063	504,652	497,292
	COMCAST CORP NEW SR NT	540,000.00	2.80% DTD 05/28/2020 DUE 01/15/2051	535,939	520,236
	COMCAST CORP NEW SR NT	525,000.00	4.25% DTD 01/14/2013 DUE 01/15/2033	520,595	614,381
	COMCAST CORP NEW SR NT	55,000.00	2.80% DTD 05/28/2020 DUE 01/15/2051	53,067	52,987
	COMCAST CORP NEW SR NT	160,000.00	3.25% DTD 11/05/2019 DUE 11/01/2039	167,889	168,806
	COMCAST CORP NEW SR NT	715,000.00	3.75% DTD 03/27/2020 DUE 04/01/2040	807,556	800,464
	COMCAST CORP NEW SR NT	85,000.00	4.00% DTD 02/08/2018 DUE 03/01/2048	103,603	97,910
	COMCAST CORP NEW SR NT	65,000.00	4.40% DTD 05/27/2015 DUE 08/15/2035	77,644	77,891
	COMCAST CORP NEW SR NT	35,000.00	4.60% DTD 10/05/2018 DUE 10/15/2038	42,042	42,468
	COMCAST CORP NEW SR NT	65,000.00	4.70% DTD 10/05/2018 DUE 10/15/2048	82,188	82,768
	COMERICA INC COM	2,037.00	Shares/par value	101,260	177,219
	COMFORT SYS USA INC COM	526.00	Shares/par value	34,222	52,042
	COMMERCE BANCSHARES INC COM	1,720.00	Shares/par value	57,253	118,233
	COMMERCIAL METALS CO COM	4,841.00	Shares/par value	77,657	175,680
	COMMERCIAL VEH GROUP INC COM	982.00	Shares/par value	10,499	7,915
	COMMONSPIRIT HEALTH BD	1,200,000.00	4.187% DTD 08/21/2019 DUE 10/01/2049	1,200,000	1,396,224
	COMMONSPIRIT HEALTH BD	100,000.00	3.91% DTD 10/28/2020 DUE 10/01/2050	106,903	111,254
	COMMONWEALTH BANK OF AUSTRALIA LW	210,000.00	TIER II 2.688% DTD 03/11/2021 DUE	210,000	206,516
	COMMONWEALTH BANK OF AUSTRALIA SUB	1,200,000.00	GLBL 144A 4.316% DTD 01/10/2018 DUE	1,200,000	1,399,608
	COMMONWEALTH EDISON CO	750,000.00	4.00% DTD 02/19/2019 DUE 03/01/2049	914,243	889,928
	COMMONWEALTH EDISON CO	360,000.00	3.75% DTD 08/23/2017 DUE 08/15/2047	401,544	405,932
	COMMONWEALTH EDISON CO 1M	60,000.00	3.20% DTD 11/12/2019 DUE 11/15/2049	59,530	62,947
	COMMONWEALTH EDISON CO 1M 129 BD	240,000.00	3.00% DTD 02/25/2020 DUE 03/01/2050	239,669	243,482
	COMMONWEALTH EDISON CO 1M BD	420,000.00	3.125% DTD 03/09/2021 DUE 03/15/2051	419,429	435,414
	COMMONWEALTH EDISON CO 1M BD	70,000.00	4.35% DTD 11/19/2015 DUE 11/15/2045	78,282	84,834
	COMMONWEALTH EDISON CO 1M GLBL 131	35,000.00	BD 2.75% DTD 08/12/2021 DUE	34,061	33,836
	COMMONWEALTH EDISON CO 1MTG BD	20,000.00	3.70% DTD 03/02/2015 DUE 03/01/2045	19,254	22,308
	COMMONWEALTH EDISON CO 1ST MTG BD	85,000.00	4.60% DTD 08/19/2013 DUE 08/15/2043	91,832	105,381
	COMMSCOPE HLDG CO INC COM	3,559.00	Shares/par value	83,048	39,291
	COMMUNITY BK SYS INC COM	2,120.00	Shares/par value	92,527	157,898
	COMMUNITY HEALTH NETWORK INC	110,000.00	TAXABLE BD SER 2020A 3.09% DTD	111,207	109,784
	COMMUNITY HEALTH SYS INC NEW COM	2,241.00	Shares/par value	33,426	29,828
	COMMUNITY HEALTHCARE TR INC COM	557.00	Shares/par value	25,086	26,329
	COMMUNITY TR BANCORP INC COM	623.00	Shares/par value	22,602	27,169
	COMMVAULT SYS INC COM	668.00	Shares/par value	34,161	46,039
	COMPAGNIE DE ST GOBAIN ADR	22,366.00	Shares/par value	183,934	314,734
	COMPASS GROUP PLC SPONSORED ADR	18,404.00	Shares/par value	399,779	411,550
	COMPASS MINERALS INTL INC COM	505.00	Shares/par value	31,122	25,795
	COMPUTER PROGRAMS & SYSTEMS COM	564.00	Shares/par value	17,143	16,525
	COMPX INTERNATIONAL INC CL A	64.00	Shares/par value	820	1,438
	COMSCORE INC COM	2,753.00	Shares/par value	13,408	9,195
	COMSTOCK RES INC COM	3,667.00	Shares/par value	22,635	29,666
	COMTECH TELECOMMUNICATIONS COM	1,021.00	Shares/par value	22,370	24,187
	CONAGRA BRANDS INC	415,000.00	5.30% DTD 10/22/2018 DUE 11/01/2038	446,800	524,390
	CONAGRA BRANDS INC SR GLBL	35,000.00	5.40% DTD 10/22/2018 DUE 11/01/2048	44,455	47,136
	CONAGRA BRANDS, INC	6,982.00	Shares/par value	231,207	238,435
	CONCENTRIX CORP COM	629.00	Shares/par value	35,036	112,352
	CONCRETE PUMPING HLDGS INC COM	1,033.00	Shares/par value	4,684	8,471
	CONDUENT INC COM	6,709.00	Shares/par value	63,181	35,826
	CONMED CORP COM	429.00	Shares/par value	34,954	60,815
	CONNECTONE BANCORP INC NEW COM	1,494.00	Shares/par value	31,106	48,869
	CONNS INC COM	715.00	Shares/par value	14,904	16,817
	CONOCOPHILLIPS	895,000.00	5.90% DTD 05/08/2008 DUE 05/15/2038	1,132,250	1,231,457
	CONOCOPHILLIPS CDA FDG CO II GTD NT	900,000.00	5.95% DTD 10/13/2006 DUE 10/15/2036	1,166,316	1,224,243
	CONOCOPHILLIPS CO SR GLBL	35,000.00	4.30% DTD 11/12/2014 DUE 11/15/2044	40,195	41,941
	CONOCOPHILLIPS CO SR GLBL NT	280,000.00	5.95% DTD 03/08/2016 DUE 03/15/2046	321,831	414,812
	CONOCOPHILLIPS COM	12,944.00	Shares/par value	861,484	934,298
	CONOCOPHILLIPS GLBL 144A NT	40,000.00	4.85% DTD 08/15/2020 DUE 08/15/2048	52,002	52,347
	CONOCOPHILLIPS GTD NT	65,000.00	6.50% DTD 02/03/2009 DUE 02/01/2039	96,344	94,422
	CONOCOPHILLIPS SR 144A NT	310,000.00	4.875% DTD 10/01/2020 DUE 10/01/2047	337,590	408,236
	CONOCOPHILLIPS SR GLBL 144A	70,000.00	2.40% DTD 08/15/2020 DUE 02/15/2031	71,693	70,223
	CONSENSUS CLOUD SOLUTIONS INC COM	262.00	Shares/par value	9,306	15,162
	CONSOL ENERGY INC NEW COM	1,371.00	Shares/par value	40,995	31,135
	CONSOLIDATED COMMUNICATIONS HLDGS	2,919.00	Shares/par value	43,099	21,834
	CONSOLIDATED EDISON CO N Y INC	220,000.00	4.625% DTD 11/24/2014 DUE 12/01/2054	219,439	274,617
	CONSOLIDATED EDISON CO N Y INC	360,000.00	6.75% DTD 04/04/2008 DUE 04/01/2038	517,095	520,243
	CONSOLIDATED EDISON CO N Y INC	840,000.00	4.625% DTD 11/24/2014 DUE 12/01/2054	838,153	1,048,538
	CONSOLIDATED EDISON CO N Y INC	85,000.00	5.50% DTD 12/04/2009 DUE 12/01/2039	108,754	109,251
	CONSOLIDATED EDISON CO N Y INC 2018	400,000.00	E 4.65% DTD 11/30/2018 DUE	398,460	494,812
	CONSOLIDATED EDISON CO N Y INC 2019	505,000.00	A 4.125% DTD 05/09/2019 DUE	504,823	578,068
	CONSOLIDATED EDISON CO N Y INC DB	300,000.00	2013A 3.95% DTD 02/28/2013 DUE	349,760	325,818
	CONSOLIDATED EDISON CO N Y INC DEB	165,000.00	SER 2016C 4.30% DTD 11/16/2016 DUE	203,798	196,063
	CONSOLIDATED EDISON CO N Y INC GLBL	190,000.00	2021 B DB 3.60% DTD 06/08/2021 DUE	191,699	200,528
	CONSOLIDATED EDISON CO N Y INC SR	265,000.00	2016 A DB 3.85% DTD 06/17/2016 DUE	304,894	287,557
	CONSOLIDATED EDISON CO N Y INC SR	45,000.00	2019B DEB 3.70% DTD 11/08/2019 DUE	51,170	48,026
	CONSOLIDATED EDISON CO N Y INC SR NT	540,000.00	3.20% DTD 12/02/2021 DUE 12/01/2051	540,000	541,123
	CONSOLIDATED EDISON CO N Y INC SR NT	130,000.00	4.50% DTD 11/17/2015 DUE 12/01/2045	129,870	153,465
	CONSOLIDATED EDISON CO N Y INC SR NT	100,000.00	4.50% DTD 05/10/2018 DUE 05/15/2058	101,703	122,310
	CONSOLIDATED EDISON CO N Y INC SR NT	145,000.00	3.20% DTD 12/02/2021 DUE 12/01/2051	145,000	145,302
	CONSOLIDATED EDISON CO N Y INC SR NT	60,000.00	3.875% DTD 06/08/2017 DUE 06/15/2047	65,029	65,525
	CONSOLIDATED EDISON INC COM	5,273.00	Shares/par value	360,920	449,892

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	CONSTELLATION BRANDS INC	55,000.00	5.25% DTD 10/29/2018 DUE 11/15/2048	70,719	72,083
	CONSTELLATION BRANDS INC CL A	1,554.00	Shares/par value	307,601	390,007
	CONSTELLATION BRANDS INC SR GLBL	45,000.00	4.10% DTD 02/07/2018 DUE 02/15/2048	51,394	51,015
	CONSTELLATION BRANDS INC SR GLBL	60,000.00	4.50% DTD 05/09/2017 DUE 05/09/2047	75,986	71,671
	CONSTELLATION BRANDS INC SR GLBL NT	155,000.00	3.75% DTD 04/27/2020 DUE 05/01/2050	158,148	169,297
	CONSTELLIUM SE CL A SHS	4,916.00	Shares/par value	95,228	88,046
	CONSTRUCTION PARTNERS INC COM CL A	420.00	Shares/par value	10,211	12,352
	CONSUMERS ENERGY CO 1M BD	180,000.00	4.05% DTD 05/14/2018 DUE 05/15/2048	221,132	214,693
	CONSUMERS ENERGY CO 1M GLBL	40,000.00	2.50% DTD 05/13/2020 DUE 05/01/2060	35,406	35,262
	CONSUMERS ENERGY CO 1M GLBL BD	65,000.00	3.95% DTD 02/22/2017 DUE 07/15/2047	79,180	76,237
	CONSUMERS ENERGY CO 1MTG BD	900,000.00	3.25% DTD 08/10/2016 DUE 08/15/2046	892,998	952,398
	CONSUMERS ENERGY CO 1ST MTG	65,000.00	3.10% DTD 09/03/2019 DUE 08/15/2050	64,539	67,680
	CONSUMERS ENERGY CO 1ST MTG	65,000.00	3.50% DTD 03/26/2020 DUE 08/01/2051	64,744	72,801
	CONSUMERS ENERGY CO 1ST MTG	40,000.00	3.95% DTD 05/17/2013 DUE 05/15/2043	46,232	45,808
	CONTAINER STORE GROUP INC COM	1,273.00	Shares/par value	12,861	12,705
	CONTINENTAL RESOURCES INC COM	1,005.00	Shares/par value	46,858	44,984
	CONTRA ADURO BIOTECH I	261.00	Shares/par value	-	-
	CONTRA FLEXION THERAPE NPV	710.00	Shares/par value	-	-
	CONTRA PFENEX INC	550.00	Shares/par value	-	-
	CONTRA PREVAIL THERAPE	230.00	Shares/par value	3,079	3,079
	CONTRA PROGENICS PHARMACEUTICALS	1,225.00	Shares/par value	-	-
	CONVEY HEALTH SOLUTIONS HOLDINGS INC	800.00	Shares/par value	6,405	6,688
	COOPER COS INC COM NEW	2,469.00	Shares/par value	517,730	1,034,363
	COOPER STD HLDGS INC COM	674.00	Shares/par value	67,973	15,104
	COOPERATIEVE CENTRALE RAIFFEI FR	800,000.00	5.25% DTD 05/24/2011 DUE 05/24/2041	923,921	1,121,680
	COOPERATIEVE CENTRALE RAIFFEIS FR	85,000.00	5.75% DTD 11/29/2013 DUE 12/01/2043	116,675	118,588
	COOPERATIEVE CENTRALE RAIFFEIS SUB	45,000.00	NT 5.25% DTD 08/04/2015 DUE	60,407	59,177
	COPA HOLDINGS SA-CLASS A	497.00	Shares/par value	44,557	41,082
	COPART INC COM	23,969.00	Shares/par value	531,356	3,634,180
	CORCEPT THERAPEUTICS INC COM	1,426.00	Shares/par value	14,247	28,235
	CORE & MAIN INC CL A	482.00	Shares/par value	12,119	14,624
	CORE LABORATORIES N V ORD	48,856.00	Shares/par value	1,343,387	1,089,977
	CORECARD CORP	108.00	Shares/par value	3,204	4,190
	CORECIVIC INC COM	4,803.00	Shares/par value	109,486	47,886
	COREPOINT LODGING INC COM	1,575.00	Shares/par value	8,498	24,728
	CORMEDIX INC COM	1,426.00	Shares/par value	11,085	6,488
	CORNERSTONE BLDG BRANDS INC COM	807.00	Shares/par value	11,489	14,074
	CORNING INC COM	12,263.00	Shares/par value	357,748	456,551
	CORNING INC NT	30,000.00	5.75% DTD 08/10/2010 DUE 08/15/2040	31,484	40,563
	CORNING INC SR NT	100,000.00	5.45% DTD 11/19/2019 DUE 11/15/2079	99,720	132,015
	CORNING INC SR NT	1,000,000.00	4.375% DTD 11/13/2017 DUE 11/15/2057	999,620	1,188,830
	CORNING INC SR NT	35,000.00	4.70% DTD 02/21/2012 DUE 03/15/2037	33,764	41,216
	CORNING INC SR NT	105,000.00	5.45% DTD 11/19/2019 DUE 11/15/2079	124,715	138,616
	CORPORATE OFFICE PPTYS TR COM	4,554.00	Shares/par value	125,906	127,375
	CORSAIR GAMING INC COM	396.00	Shares/par value	14,700	8,320
	CORTEVA INC COM	11,044.00	Shares/par value	332,505	522,160
	CORTEXYME INC COM	41.00	Shares/par value	2,219	517
	CORVEL CORP COM	130.00	Shares/par value	6,239	27,040
	COSTAMARE INC SHS	2,113.00	Shares/par value	18,039	26,729
	COSTAR GROUP INC COM	32,364.00	Shares/par value	746,896	2,557,727
	COSTCO WHSL CORP NEW COM	5,650.00	Shares/par value	975,385	3,207,505
	COTERRA ENERGY INC	12,295.00	Shares/par value	293,043	233,605
	COTY INC COM CL A	5,079.00	Shares/par value	105,317	53,330
	COUCHBASE INC COM	200.00	Shares/par value	6,625	4,992
	COUPA SOFTWARE INC COM	1,332.00	Shares/par value	210,336	210,523
	COURSERA INC COM	2,941.00	Shares/par value	103,711	71,878
	COUSINS PPTYS INC COM NEW	2,175.00	Shares/par value	78,278	87,609
	COVENANT LOGISTICS GROUP INC	491.00	Shares/par value	9,115	12,977
	COVETRUS INC COM	4,144.00	Shares/par value	80,100	82,756
	COWEN INC.	1,040.00	Shares/par value	24,144	37,544
	COX COMMUNICATIONS INC NEW NT 144A	56,000.00	4.70% DTD 11/29/2012 DUE 12/15/2042	55,823	67,403
	COX COMMUNICATIONS INC NEW SR 144A	200,000.00	NT 2.95% DTD 09/17/2020 DUE	198,380	186,718
	COX COMMUNICATIONS INC NEW SR 144A	400,000.00	3.60% DTD 06/02/2021 DUE 06/15/2051	397,740	418,896
	CRA INTL INC COM	134.00	Shares/par value	4,721	12,510
	CRACKER BARREL OLD CTRY STORE COM	350.00	Shares/par value	52,301	45,024
	CRANE CO COM	774.00	Shares/par value	49,694	78,739
	CRANE CO SR NT	305,000.00	4.20% DTD 02/05/2018 DUE 03/15/2048	301,491	337,440
	CRAWFORD & CO CL A	651.00	Shares/par value	5,463	4,876
	CREDIT ACCEP CORP MICH COM	132.00	Shares/par value	43,437	90,774
	CREDIT SUISSE AG NEW YORK SR NT	250,000.00	1.25% DTD 08/09/2021 DUE 08/07/2026	249,433	243,708
	CREDIT SUISSE GROUP SR COCO	300,000.00	VAR RATE DTD 09/11/2019 DUE	299,610	306,345
	CREDIT SUISSE GRP FDG GUERNSEY SR	1,265,000.00	GLBL NT 4.875% DTD 11/15/2015 DUE	1,341,878	1,601,642
	CRESCENT ENERGY COMPANY CL A COM	433.00	Shares/par value	9,359	5,490
	CRINETICS PHARMACEUTICALS INC COM	787.00	Shares/par value	16,633	22,359
	CROCS INC COM	849.00	Shares/par value	17,118	108,859
	CROSS CTRY HEALTHCARE INC COM	1,320.00	Shares/par value	16,404	36,643
	CROSSFIRST BANKSHARES INC COM	1,309.00	Shares/par value	14,399	20,433
	CROW HOLDINGS REALTY PARTNER VIII-A	1,000.00	Shares/par value	3,355,393	4,080,737
	CROWDSTRIKE HLDGS INC CL A	3,585.00	Shares/par value	581,530	734,029
	CROWN CASTLE INTL CORP NEW COM	5,596.00	Shares/par value	623,431	1,168,109
	CROWN CASTLE INTL CORP NEW SR NT	55,000.00	4.15% DTD 04/03/2020 DUE 07/01/2050	54,395	61,849
	CROWN CASTLE INTL CORP NEW SR NT	1,000,000.00	5.20% DTD 02/11/2019 DUE 02/15/2049	1,006,170	1,283,010
	CROWN CASTLE INTL CORP SR GLBL	710,000.00	2.90% DTD 02/16/2021 DUE 04/01/2041	706,862	690,496
	CROWN CASTLE INTL CORP SR GLBL	920,000.00	2.10% DTD 02/16/2021 DUE 04/01/2031	915,823	880,394

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	CROWN CASTLE INTL CORP SR GLBL	135,000.00	2.90% DTD 02/16/2021 DUE 04/01/2041	134,403	131,292
	CROWN HLDGS INC COM	1,967.00	Shares/par value	113,235	217,590
	CRYOPORT INC COM PAR	599.00	Shares/par value	13,250	35,443
	CS DISCO INC COM	272.00	Shares/par value	13,361	9,724
	CSG SYSTEMS INTL INC COM	919.00	Shares/par value	42,231	52,953
	CSW INDUSTRIALS INC COM	202.00	Shares/par value	10,595	24,414
	CSX CORP COM	21,989.00	Shares/par value	463,871	826,786
	CSX CORP NT	455,000.00	5.50% DTD 10/21/2010 DUE 04/15/2041	547,764	605,432
	CSX CORP NT	50,000.00	6.00% DTD 09/20/2006 DUE 10/01/2036	61,985	67,529
	CSX CORP NT	45,000.00	4.10% DTD 10/22/2012 DUE 03/15/2044	53,434	52,063
	CSX CORP NT	65,000.00	4.40% DTD 02/28/2012 DUE 03/01/2043	72,797	76,830
	CSX CORP SR GLBL	50,000.00	3.80% DTD 10/18/2016 DUE 11/01/2046	58,944	56,198
	CSX CORP SR GLBL	60,000.00	4.30% DTD 02/20/2018 DUE 03/01/2048	75,143	73,238
	CSX CORP SR GLBL NT	65,000.00	4.65% DTD 02/20/2018 DUE 03/01/2068	83,293	84,299
	CSX CORP SR GLBL NT	205,000.00	4.75% DTD 11/01/2011 DUE 05/30/2042	267,792	256,519
	CSX CORP SR NT	235,000.00	4.50% DTD 07/21/2014 DUE 08/01/2054	234,113	295,656
	CSX CORP SR NT	850,000.00	3.35% DTD 09/12/2019 DUE 09/15/2049	869,339	897,855
	CSX CORP SR NT	95,000.00	4.50% DTD 07/21/2014 DUE 08/01/2054	94,059	119,520
	CSX CORP SR NT	45,000.00	6.15% DTD 04/25/2007 DUE 05/01/2037	61,334	63,076
	CTO REALTY GROWTH INC COM	242.00	Shares/par value	13,278	14,864
	CTS CORP COM	1,098.00	Shares/par value	20,242	40,319
	CUBESMART COM	3,227.00	Shares/par value	106,612	183,649
	CUBESMART L P SR NT	200,000.00	2.25% DTD 11/30/2021 DUE 12/15/2028	199,030	200,026
	CUE BIOPHARMA INC COM	439.00	Shares/par value	8,069	4,965
	CUE HEALTH INC COM	552.00	Shares/par value	5,412	7,402
	CULLEN FROST BANKERS INC COM	853.00	Shares/par value	68,381	107,538
	CULLINAN MANAGEMENT INC COM	982.00	Shares/par value	28,020	15,152
	CUMMINS INC COM	2,176.00	Shares/par value	284,398	474,673
	CUMMINS INC SR NT	205,000.00	4.875% DTD 09/24/2013 DUE 10/01/2043	204,729	271,447
	CUMMINS INC SR NT	105,000.00	2.60% DTD 08/24/2020 DUE 09/01/2050	104,573	96,733
	CUREVAC N V COM	952.00	Shares/par value	60,224	32,663
	CURIOSITYSTREAM INC COM CL A	925.00	Shares/par value	13,358	5,485
	CURIS INC COM NEW	918.00	Shares/par value	7,070	4,370
	CURO GROUP HLDGS CORP COM	310.00	Shares/par value	5,170	4,963
	CURTISS WRIGHT CORP COM	608.00	Shares/par value	69,309	84,311
	CUSHMAN WAKEFIELD PLC SHS	2,034.00	Shares/par value	36,697	45,236
	CUSTOM TRUCK ONE SOURCE INC COM CL A	1,322.00	Shares/par value	11,854	10,576
	CUSTOMERS BANCORP INC COM	1,134.00	Shares/par value	28,155	74,130
	CUTERA INC COM	259.00	Shares/par value	4,737	10,702
	CVB FINL CORP COM	5,176.00	Shares/par value	90,552	110,818
	CVR ENERGY INC COM	1,185.00	Shares/par value	43,940	19,920
	CVRX INC COM	391.00	Shares/par value	6,325	4,782
	CVS CAREMARK CORPORATION SR NT	915,000.00	5.30% DTD 12/05/2013 DUE 12/05/2043	1,160,908	1,207,763
	CVS HEALTH CORP SR GLBL NT	935,000.00	5.125% DTD 07/20/2015 DUE 07/20/2045	962,565	1,215,369
	CVS HEALTH CORP SR NT	60,000.00	4.25% DTD 03/31/2020 DUE 04/01/2050	59,990	72,517
	CVS HEALTH CORP SR NT	1,255,000.00	4.78% DTD 03/09/2018 DUE 03/25/2038	1,229,118	1,527,649
	CVS HEALTH CORP SR NT	730,000.00	5.05% DTD 03/09/2018 DUE 03/25/2048	751,430	954,431
	CVS HEALTH CORP SR NT	500,000.00	2.70% DTD 08/21/2020 DUE 08/21/2040	499,770	481,580
	CVS HEALTH CORP SR NT	825,000.00	5.05% DTD 03/09/2018 DUE 03/25/2048	990,681	1,078,638
	CVS HEALTH CORP SR NT	340,000.00	2.70% DTD 08/21/2020 DUE 08/21/2040	330,351	327,474
	CVS HEALTH CORP SR NT	260,000.00	4.125% DTD 03/31/2020 DUE 04/01/2040	301,945	298,503
	CVS HEALTH CORP SR NT	40,000.00	4.78% DTD 03/09/2018 DUE 03/25/2038	48,813	48,690
	CVS HEALTH CORP SR NT	455,000.00	5.05% DTD 03/09/2018 DUE 03/25/2048	607,618	594,885
	CVS HEALTH CORPORATION	12,840.00	Shares/par value	969,027	1,324,574
	CVS LEASE BACKED PASS THRU TR	177,607.60	8.353% DTD 06/26/2009 DUE 07/10/2031	210,157	226,107
	CYMABAY THERAPEUTICS INC COM	2,775.00	Shares/par value	10,574	9,380
	CYRUSONE INC COM	1,829.00	Shares/par value	105,701	164,098
	CYTEIR THERAPEUTICS INC COM	344.00	Shares/par value	6,366	3,911
	CYTEK BIOSCIENCES INC COM	334.00	Shares/par value	7,433	5,451
	CYTOKINETICS INC COM NEW	1,296.00	Shares/par value	20,730	59,072
	CYTOMX THERAPEUTICS INC COM	750.00	Shares/par value	7,381	3,248
	CYTOSORBENTS CORP COM NEW	608.00	Shares/par value	6,058	2,548
	D R HORTON INC COM	5,432.00	Shares/par value	283,030	589,100
	DAIFUKU CO LTD NPV	40,000.00	Shares/par value	2,575,973	3,265,278
	DAILY JOURNAL CORP COM	49.00	Shares/par value	16,106	17,480
	DAKTRONICS INC COM	1,470.00	Shares/par value	12,259	7,424
	DANA INCORPORATED	3,847.00	Shares/par value	79,146	87,789
	DANAHER CORP COM	6,326.00	Shares/par value	593,624	2,081,317
	DANAHER CORP DEL SR GLBL NT	35,000.00	4.375% DTD 09/15/2015 DUE 09/15/2045	44,455	43,021
	DANAHER CORP DEL SR NT	145,000.00	2.80% DTD 12/10/2021 DUE	144,360	142,986
	DANIMER SCIENTIFIC INC COM CL A	1,318.00	Shares/par value	27,612	11,229
	DARDEN RESTAURANTS INC COM	2,230.00	Shares/par value	234,153	335,927
	DARIOHEALTH CORP COM NEW	539.00	Shares/par value	12,171	6,991
	DARLING INGREDIENTS INC COM	2,453.00	Shares/par value	161,038	169,968
	DASEKE INC COM	311.00	Shares/par value	1,153	3,122
	DATADOG INC CL A COM	4,658.00	Shares/par value	466,350	829,636
	DATTO HLDG CORP COM	241.00	Shares/par value	6,722	6,350
	DAVE & BUSTERS ENTMT INC COM	1,227.00	Shares/par value	25,101	47,117
	DAVITA INC	1,203.00	Shares/par value	108,970	136,853
	DAY ONE BIOPHARMACEUTICALS INC COM	333.00	Shares/par value	7,703	5,611
	DBS GROUP HLDGS LTD SPONSORED ADR	3,297.00	Shares/par value	184,090	319,489
	DECIPHERA PHARMACEUTICALS INC COM	391.00	Shares/par value	16,104	3,820
	DECKERS OUTDOOR CORP	428.00	Shares/par value	162,923	156,781
	DEERE & CO COM	3,662.00	Shares/par value	1,281,667	1,255,663

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	DEERE & CO NT	625,000.00	3.90% DTD 06/08/2012 DUE 06/09/2042	737,490	742,056
	DEFINITIVE HEALTHCARE CORP CLASS A	339.00	Shares/par value	9,297	9,265
	DEL TACO RESTAURANTS INC COM	1,195.00	Shares/par value	12,204	14,878
	DELEK US HLDGS INC NEW COM	2,629.00	Shares/par value	18,818	39,409
	DELHAIZE GROUP SA SR NT	117,000.00	5.70% DTD 10/08/2010 DUE 10/01/2040	120,816	158,764
	DELL INTL CORP CR SEN SR SEC	103,000.00	STEP CPN DTD 01/15/2021 DUE	102,925	156,725
	DELL INTL CORP CR SEN SR SEC	134,000.00	STEP CPN DTD 01/15/2021 DUE	159,318	222,776
	DELL INTL CORP CR SEN SR SEC	155,000.00	STEP CPN DTD 06/15/2021 DUE	156,675	179,157
	DELL INTL CORP CR SEN SR SEC	57,000.00	STEP CPN DTD 01/15/2021 DUE	69,075	86,731
	DELL INTL CORP CR SEN SR SEC	76,000.00	STEP CPN DTD 01/15/2021 DUE	103,168	126,351
	DELL INTL CORP SR 144A NT	900,000.00	3.45% DTD 12/13/2021 DUE 12/15/2051	899,667	864,090
	DELL INTL CORP SR 144A NT	170,000.00	3.375% DTD 12/13/2021 DUE 12/15/2041	169,436	168,069
	DELL INTL CORP SR 144A NT	165,000.00	3.45% DTD 12/13/2021 DUE 12/15/2051	164,939	158,417
	DELL TECHNOLOGIES INC CL C	3,059.00	Shares/par value	94,038	171,824
	DELTA AIR LINES INC DEL COM NEW	11,692.00	Shares/par value	460,952	456,923
	DELUXE CORP COM	1,687.00	Shares/par value	69,303	54,170
	DENALI THERAPEUTICS INC COM	1,353.00	Shares/par value	48,084	60,344
	DENBURY INC COM	745.00	Shares/par value	59,571	57,060
	DENNYS CORP COM	1,302.00	Shares/par value	13,843	20,832
	DENTSPLY SIRONA INC COM	3,231.00	Shares/par value	180,761	180,257
	DESIGN THERAPEUTICS INC COM	488.00	Shares/par value	10,406	10,448
	DESIGNER BRANDS INC CL A	887.00	Shares/par value	15,621	12,604
	DESKTOP METAL INC COM CL A	3,801.00	Shares/par value	37,885	18,815
	DEUTSCHE BK AG N Y SNR NPF GLBL	400,000.00	VAR RATE DTD 11/16/2021 DUE	398,356	399,288
	DEUTSCHE POST AG SPONSORED ADR	5,793.00	Shares/par value	257,735	372,478
	DEVON ENERGY CORP NEW COM	25,523.00	Shares/par value	852,217	1,124,288
	DEVON ENERGY CORP NEW SR NT	1,020,000.00	5.00% DTD 06/16/2015 DUE 06/15/2045	970,213	1,232,894
	DEVON ENERGY CORP NEW SR NT	500,000.00	5.60% DTD 07/12/2011 DUE 07/15/2041	608,150	627,160
	DEVON ENERGY CORP NEW SR NT	200,000.00	4.75% DTD 05/14/2012 DUE 05/15/2042	204,621	231,566
	DEXCOM INC COM	1,760.00	Shares/par value	392,104	945,032
	DH EUROPE FIN II S A R L SR NT	220,000.00	3.25% DTD 11/07/2019 DUE 11/15/2039	238,252	234,852
	DHT HOLDINGS INC SHS NEW	5,733.00	Shares/par value	33,070	29,754
	DIAGEO CAP PLC NT	70,000.00	3.875% DTD 04/29/2013 DUE 04/29/2043	78,240	82,256
	DIAGEO CAP PLC SR NT	300,000.00	2.125% DTD 04/29/2020 DUE 04/29/2032	297,543	297,558
	DIAMOND HILL INVESTMENT GRP COM	122.00	Shares/par value	13,682	23,696
	DIAMONDBACK ENERGY INC COM	3,049.00	Shares/par value	268,879	328,835
	DIAMONDBACK ENERGY INC SR NT	55,000.00	4.40% DTD 03/24/2021 DUE 03/24/2051	55,304	63,042
	DIAMONDROCK HOSPITALITY CO COM	8,377.00	Shares/par value	84,305	80,503
	DICE THERAPEUTICS INC COM	356.00	Shares/par value	8,457	9,010
	DICKS SPORTING GOODS INC OC-COM	936.00	Shares/par value	41,811	107,631
	DIEBOLD NIXDORF	708.00	Shares/par value	8,211	6,407
	DIGI INTL INC COM	1,352.00	Shares/par value	14,882	33,219
	DIGIMARC CORP NEW COM	188.00	Shares/par value	5,324	7,422
	DIGITAL MEDIA SOLUTIONS INC COM CL A	85.00	Shares/par value	871	406
	DIGITAL RLTY TR INC COM	2,727.00	Shares/par value	294,251	482,324
	DIGITAL TURBINE INC COM NEW	1,331.00	Shares/par value	18,609	81,178
	DIGITALBRIDGE GROUP INC CL A COM	19,274.00	Shares/par value	47,624	160,552
	DIGITALOCEAN HLDGS INC COM	829.00	Shares/par value	64,018	66,594
	DILLARDS INC CL A	236.00	Shares/par value	13,144	57,825
	DIME CMNTY BANCSHARES INC NEW	1,406.00	Shares/par value	38,388	49,435
	DINE BRANDS GLOBAL, INC.	241.00	Shares/par value	21,323	18,270
	DIODES INC COM	894.00	Shares/par value	44,745	98,170
	DISCOVER FINL SVCS COM	5,050.00	Shares/par value	444,351	583,578
	DISCOVERY COMMUNICATIONS LLC SR GLBL	395,000.00	5.20% DTD 09/21/2017 DUE 09/20/2047	396,775	489,630
	DISCOVERY COMMUNICATIONS LLC SR GLBL	380,000.00	NT 4.00% DTD 03/15/2021 DUE	378,019	401,459
	DISCOVERY COMMUNICATIONS LLC SR NT	100,000.00	5.30% DTD 05/21/2019 DUE 05/15/2049	99,392	125,204
	DISCOVERY COMMUNICATIONS LLC SR NT	170,000.00	4.65% DTD 05/18/2020 DUE 05/15/2050	184,333	199,429
	DISCOVERY INC NEW COM SER A	2,421.00	Shares/par value	75,215	56,990
	DISCOVERY INC NEW COM SER C	29,518.00	Shares/par value	682,244	675,962
	DISH NETWORK CORP CL A	39,297.00	Shares/par value	1,393,147	1,274,795
	DISNEY WALT CO COM	18,111.00	Shares/par value	2,175,119	2,805,213
	DISNEY WALT CO MTNS FR	420,000.00	4.125% DTD 06/02/2014 DUE 06/01/2044	424,869	501,614
	DISNEY WALT CO SR GLBL	260,000.00	5.40% DTD 10/01/2019 DUE 10/01/2043	323,567	360,487
	DISNEY WALT CO SR GLBL	169,000.00	6.40% DTD 06/15/2019 DUE 12/15/2035	237,567	241,849
	DISNEY WALT CO SR GLBL NT	1,000,000.00	4.75% DTD 09/15/2019 DUE 09/15/2044	1,108,005	1,279,970
	DISNEY WALT CO SR GLBL NT	185,000.00	6.65% DTD 11/15/2019 DUE 11/15/2037	252,570	274,216
	DISNEY WALT CO SR NT	540,000.00	4.70% DTD 03/23/2020 DUE 03/23/2050	536,306	712,411
	DISNEY WALT CO SR NT	1,000,000.00	3.60% DTD 05/13/2020 DUE 01/13/2051	998,640	1,130,870
	DISNEY WALT CO SR NT	980,000.00	2.75% DTD 09/06/2019 DUE 09/01/2049	969,422	948,199
	DIVERSEY HLDGS LTD ORD SHS	631.00	Shares/par value	10,980	8,399
	DIVERSIFIED HEALTHCARE TR COM SH BEN	9,504.00	Shares/par value	77,771	29,367
	DMC GLOBAL INC COM	274.00	Shares/par value	14,567	10,853
	DOCUSIGN INC COM	3,480.00	Shares/par value	284,948	530,039
	DOLBY LABORATORIES INC COM	999.00	Shares/par value	48,889	95,125
	DOLLAR GEN CORP NEW COM	2,644.00	Shares/par value	418,317	623,535
	DOLLAR GEN CORP NEW SR NT	370,000.00	4.125% DTD 04/03/2020 DUE 04/03/2050	387,758	427,065
	DOLLAR TREE INC COM	12,858.00	Shares/par value	1,213,686	1,806,806
	DOMINION ENERGY, INC	7,813.00	Shares/par value	577,910	613,789
	DOMINION RES INC VA NEW SR 2014D NT	1,055,000.00	4.70% DTD 11/25/2014 DUE 12/01/2044	1,057,979	1,300,815
	DOMINION RES INC VA NEW SR NT 2008	410,000.00	SER B 7.00% DTD 06/17/2008 DUE	585,570	594,008
	DOMINION RES INC VA NEW SR NT 2011	140,000.00	SER C 4.90% DTD 08/05/2011 DUE	175,761	172,189
	DOMINOS PIZZA INC COM	650.00	Shares/par value	115,045	366,815
	DOMO INC COM CL B	407.00	Shares/par value	13,536	20,187
	DONALDSON INC COM	1,983.00	Shares/par value	85,615	117,513

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party		(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	DONEGAL GROUP INC CL A	583.00	Shares/par value	8,645	8,331
	DONNELLEY FINL SOLUTIONS INC COM	1,135.00	Shares/par value	19,008	53,504
	DONNELLEY R R & SONS CO COM	2,837.00	Shares/par value	18,018	31,945
	DOORDASH INC CL A	2,586.00	Shares/par value	506,063	385,055
	DORIAN LPG LTD SHS USD	1,058.00	Shares/par value	10,058	13,426
	DORMAN PRODUCTS INC COM	385.00	Shares/par value	25,344	43,509
	DOUBLEVERIFY HLDGS INC COM	946.00	Shares/par value	32,947	31,483
	DOUGLAS DYNAMICS INC COM	333.00	Shares/par value	10,654	13,007
	DOUGLAS ELLIMAN INC COM	2,619.50	Shares/par value	17,706	30,124
	DOUGLAS EMMETT INC COM	2,433.00	Shares/par value	85,913	81,506
	DOVA PHARMACEUTICALS INC	125.00	Shares/par value	-	3,536
	DOVER CORP COM	2,142.00	Shares/par value	146,302	388,987
	DOW CHEM CO NT	45,000.00	5.25% DTD 11/14/2011 DUE 11/15/2041	57,914	57,532
	DOW CHEM CO SR GLBL NT	885,000.00	5.55% DTD 05/30/2019 DUE 11/30/2048	888,864	1,241,673
	DOW CHEM CO SR NT	145,000.00	4.375% DTD 11/14/2012 DUE 11/15/2042	155,450	171,246
	DOW CHEM CO SR NT	85,000.00	4.625% DTD 09/16/2014 DUE 10/01/2044	106,484	102,745
	DOW INC COM	7,459.00	Shares/par value	443,729	423,074
	DOWDUPONT INC SR GLBL NT	500,000.00	5.419% DTD 11/28/2018 DUE 11/15/2048	500,000	699,665
	DOWDUPONT INC SR GLBL NT	345,000.00	5.319% DTD 11/28/2018 DUE 11/15/2038	410,740	444,543
	DR PEPPER SNAPPLE GROUP INC SR NT	1,000,000.00	4.50% DTD 11/09/2015 DUE 11/15/2045	1,009,870	1,186,140
	DR PEPPER SNAPPLE GROUP INC SR NT	35,000.00	4.42% DTD 12/14/2016 DUE 12/15/2046	30,034	41,451
	DRAFTKINGS INC COM CL A	5,515.00	Shares/par value	284,966	151,497
	DRAX FINCO PLC SR SEC 144A NT	200,000.00	6.625% DTD 04/26/2018 DUE 11/01/2025	203,000	206,500
	DRIL-QUIP INC COM	1,406.00	Shares/par value	66,825	27,670
	DRIVE SHACK INC COM	2,298.00	Shares/par value	8,045	3,286
	DRIVEN BRANDS HLDGS INC COM	789.00	Shares/par value	20,146	26,526
	DROPBOX INC CL A	5,529.00	Shares/par value	140,043	135,682
	DSP GROUP INC COM	903.00	Shares/par value	13,587	19,848
	DT MIDSTREAM INC COMMON STOCK	1,380.00	Shares/par value	36,518	66,212
	DTE ELEC CO 1M GLBL A BD	900,000.00	3.95% DTD 02/15/2019 DUE 03/01/2049	905,154	1,063,521
	DTE ELEC CO SR SEC E BD	785,000.00	4.30% DTD 07/02/2014 DUE 07/01/2044	989,298	947,644
	DTE ENERGY CO COM	2,881.00	Shares/par value	209,318	344,395
	DUCK CREEK TECHNOLOGIES INC SHS	1,155.00	Shares/par value	50,305	34,777
	DUCKHORN PORTFOLIO INC COM	616.00	Shares/par value	13,463	14,377
	DUCOMMUN INC DEL COM	436.00	Shares/par value	9,360	20,392
	DUKE ENERGY CAROLINAS LLC	700,000.00	6.05% DTD 04/14/2008 DUE 04/15/2038	956,375	970,144
	DUKE ENERGY CAROLINAS LLC 1M GLBL	600,000.00	3.20% DTD 08/14/2019 DUE 08/15/2049	604,764	620,982
	DUKE ENERGY CAROLINAS LLC 1ST MTG BD	110,000.00	4.00% DTD 09/21/2012 DUE 09/30/2042	112,298	126,262
	DUKE ENERGY CAROLINAS LLC 1ST&REF MG	495,000.00	BD 4.25% DTD 12/08/2011 DUE	528,824	583,204
	DUKE ENERGY CAROLINAS LLC BD	55,000.00	3.70% DTD 11/14/2017 DUE 12/01/2047	58,048	61,159
	DUKE ENERGY CORP NEW COM	7,546.00	Shares/par value	596,885	791,575
	DUKE ENERGY CORP NEW SR GLBL NT	2,005,000.00	3.75% DTD 08/12/2016 DUE 09/01/2046	1,935,328	2,139,135
	DUKE ENERGY CORP NEW SR NT	750,000.00	4.20% DTD 06/07/2019 DUE 06/15/2049	936,278	857,633
	DUKE ENERGY CORP NEW SR NT	200,000.00	3.30% DTD 06/10/2021 DUE 06/15/2041	199,504	202,988
	DUKE ENERGY CORP NEW SR NT	215,000.00	3.95% DTD 08/10/2017 DUE 08/15/2047	232,470	237,347
	DUKE ENERGY CORP NEW SR NT	75,000.00	4.20% DTD 06/07/2019 DUE 06/15/2049	82,634	85,763
	DUKE ENERGY FLA LLC	35,000.00	4.20% DTD 06/21/2018 DUE 07/15/2048	39,972	41,994
	DUKE ENERGY FLA LLC 1ST MTG BD	480,000.00	3.00% DTD 12/02/2021 DUE 12/15/2051	477,264	483,730
	DUKE ENERGY FLA PROJ FIN LLC EXTND	55,000.00	SR SEC 3.112% DTD 06/22/2016 DUE	54,997	58,473
	DUKE ENERGY FLA PROJ FIN LLC SR SEC	65,000.00	GLBL 2.858% DTD 06/22/2016 DUE	64,997	67,608
	DUKE ENERGY IND	65,000.00	6.35% DTD 08/21/2008 DUE 08/15/2038	92,117	91,590
	DUKE ENERGY IND LLC 1M XXX	785,000.00	3.75% DTD 05/12/2016 DUE 05/15/2046	782,313	874,639
	DUKE ENERGY IND LLC 1M YYY	30,000.00	3.25% DTD 09/27/2019 DUE 10/01/2049	29,971	31,039
	DUKE ENERGY IND LLC 1M ZZZ	155,000.00	2.75% DTD 03/12/2020 DUE 04/01/2050	160,232	150,753
	DUKE ENERGY INDIANA INC 1M GLBL WWW	65,000.00	BD 4.90% DTD 07/11/2013 DUE	82,310	81,374
	DUKE ENERGY INDIANA INC 1STMTG	1,010,000.00	6.45% DTD 03/23/2009 DUE 04/01/2039	1,323,455	1,448,088
	DUKE ENERGY OHIO 1M GLBL	135,000.00	3.70% DTD 06/23/2016 DUE 06/15/2046	128,116	148,836
	DUKE ENERGY PROGRESS INC 1M BD	85,000.00	4.375% DTD 03/06/2014 DUE 03/30/2044	106,825	102,013
	DUKE ENERGY PROGRESS INC 1ST MTG	1,200,000.00	2.50% DTD 08/20/2020 DUE 08/15/2050	1,193,220	1,108,416
	DUKE ENERGY PROGRESS LLC 1M BD	170,000.00	4.20% DTD 08/13/2015 DUE 08/15/2045	202,341	202,059
	DUKE RLTY CORP COM NEW	5,659.00	Shares/par value	123,787	371,457
	DUKE RLTY LTD PARTNERSHIP NEW SR NT	200,000.00	2.25% DTD 11/10/2021 DUE 01/15/2032	197,646	196,140
	DUKE UNIVERSITY GLBL 2020A SNK	285,000.00	2.757% DTD 05/19/2020 DUE 10/01/2050	285,000	293,031
	DULUTH HLDGS INC COM CL B	179.00	Shares/par value	3,056	2,717
	DUN & BRADSTREET HLDGS INC COM	2,345.00	Shares/par value	55,900	48,049
	DUPONT DE NEMOURS INC COM	5,097.00	Shares/par value	439,944	411,736
	DUQUESNE LT HLDGS INC SR 144A NT	100,000.00	2.532% DTD 09/21/2020 DUE 10/01/2030	100,000	97,753
	DURECT CORP COM	52.00	Shares/par value	127	51
	DXC TECHNOLOGY CO COM	3,693.00	Shares/par value	278,900	118,878
	DXP ENTERPRISES INC NEW COM NEW	714.00	Shares/par value	24,626	18,328
	DYCOM INDS INC COM	582.00	Shares/par value	32,494	54,568
	DYNATRACE INC COM	3,351.00	Shares/par value	109,279	202,233
	DYNAVAX TECHNOLOGIES CORP COM NEW	1,590.00	Shares/par value	16,596	22,371
	DYNE THERAPEUTICS INC COM	1,202.00	Shares/par value	26,767	14,292
	DYNEX CAP INC COM	1,217.00	Shares/par value	23,509	20,336
	DZS INC COM	490.00	Shares/par value	6,486	7,948
	E L F BEAUTY INC COM	673.00	Shares/par value	12,422	22,350
	E2OPEN PARENT HOLDINGS INC COM CL A	8,007.00	Shares/par value	93,754	90,159
	EAGLE BANCORP INC MD COM	1,267.00	Shares/par value	66,366	73,917
	EAGLE BULK SHIPPING INC COM	334.00	Shares/par value	8,790	15,197
	EAGLE MATLS INC COM	614.00	Shares/par value	49,618	102,206
	EAGLE PHARMACEUTICALS INC COM	328.00	Shares/par value	15,916	16,702
	EARGO INC COM	285.00	Shares/par value	11,790	1,454
	EARTHSTONE ENERGY INC CL A	856.00	Shares/par value	8,061	9,365

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	EAST OHIO GAS CO SR 144A NT	200,000.00	3.00% DTD 06/16/2020 DUE 06/15/2050	197,152	197,156
	EAST WEST BANCORP INC COM	2,195.00	Shares/par value	88,228	172,703
	EASTERLY GOVT PPTYS INC COM	3,377.00	Shares/par value	73,048	77,401
	EASTERN BANKSHARES INC COM	5,958.00	Shares/par value	94,976	120,173
	EASTERN GAS TRANSMISSION AND S GLBL	100,000.00	144A NT 3.90% DTD 05/15/2021 DUE	99,948	110,703
	EASTGROUP PPTYS INC COM	589.00	Shares/par value	52,975	134,204
	EASTMAN CHEM CO COM	2,082.00	Shares/par value	168,089	251,735
	EASTMAN CHEM CO SR GLBL BD	120,000.00	4.65% DTD 05/15/2014 DUE 10/15/2044	145,578	143,510
	EASTMAN KODAK CO COM NEW	141.00	Shares/par value	597	660
	EATON CORP OHIO SR NT	295,000.00	4.00% DTD 11/02/2013 DUE 11/02/2032	294,440	338,961
	EATON CORP PLC SHS	3,886.00	Shares/par value	264,098	671,579
	EBAY INC COM	15,252.00	Shares/par value	694,816	1,014,258
	EBAY INC SR NT	335,000.00	4.00% DTD 07/24/2012 DUE 07/15/2042	294,640	373,347
	EBIX COM INC COM NEW	4,755.00	Shares/par value	231,777	144,552
	ECHOSTAR CORP CL A	1,655.00	Shares/par value	43,958	43,609
	ECOLAB INC COM	3,146.00	Shares/par value	616,885	738,020
	ECOLAB INC NT	130,000.00	2.70% DTD 12/15/2021 DUE 12/15/2051	129,682	127,617
	ECOLAB INC SR GLBL NT	190,000.00	2.75% DTD 08/18/2021 DUE 08/18/2055	198,306	186,464
	ECOPETROL S A SR NT	400,000.00	5.875% DTD 11/02/2021 DUE 11/02/2051	400,000	374,776
	ECOVYST INC COM	2,056.00	Shares/par value	33,434	21,053
	EDF S A SR 144A NT	600,000.00	6.00% DTD 01/22/2014 DUE 01/22/2114	653,559	836,976
	EDF S A SR 144A NT	750,000.00	4.875% DTD 01/22/2014 DUE 01/22/2044	789,653	931,875
	EDF S A SR 144A NT	150,000.00	6.00% DTD 01/22/2014 DUE 01/22/2114	180,985	209,244
	EDGEWELL PERS CARE CO COM	2,175.00	Shares/par value	103,080	99,419
	EDGEWISE THERAPEUTICS INC COM	563.00	Shares/par value	10,266	8,603
	EDISON INTL COM	5,576.00	Shares/par value	346,844	380,562
	EDITAS MEDICINE INC COM	1,009.00	Shares/par value	30,413	26,789
	EDWARDS LIFESCIENCES CORP COM	8,025.00	Shares/par value	242,750	1,039,639
	EGAIN CORPORATION	579.00	Shares/par value	6,086	5,778
	EHEALTH INC COM	796.00	Shares/par value	52,181	20,298
	EIGER BIOPHARMACEUTICALS INC COM	1,281.00	Shares/par value	11,108	6,648
	EL PASO ENERGY CORP MEDIUM TERM NTS	500,000.00	TRANCHE # TR 00005 7.75% DTD	705,429	702,345
	EL PASO ENERGY CORP MTN	200,000.00	7.80% DTD 07/30/2001 DUE 08/01/2031	260,462	284,422
	EL PASO NAT GAS CO NT	215,000.00	8.375% DTD 06/15/2003 DUE 06/15/2032	302,943	307,687
	EL PASO PIPELINE PARTNERS OPER CO L	150,000.00	L C 7.50% DTD 11/19/2010 DUE	204,413	219,075
	EL PASO PIPELINE PARTNERS OPER SR NT	460,000.00	4.70% DTD 11/08/2012 DUE 11/01/2042	412,849	518,857
	EL POLLO LOCO HLDGS INC COM	762.00	Shares/par value	9,829	10,813
	ELANCO ANIMAL HEALTH INC	750.00	Shares/par value	-	25,260
	ELANCO ANIMAL HEALTH INC COM	6,614.00	Shares/par value	209,330	187,705
	ELASTIC N V ORD SHS	1,274.00	Shares/par value	100,942	156,817
	ELECTRONIC ARTS INC COM	2,756.00	Shares/par value	352,874	363,516
	ELECTRONIC ARTS INC SR NT	95,000.00	2.95% DTD 02/11/2021 DUE 02/15/2051	94,493	89,514
	ELEMENT SOLUTIONS INC COM	3,441.00	Shares/par value	56,376	83,547
	ELIEM THERAPEUTICS INC COM	404.00	Shares/par value	6,477	4,226
	ELLINGTON FINANCIAL INC COM	1,888.00	Shares/par value	29,323	32,266
	EMBRAER NETHERLANDS FIN SR GLBL	135,000.00	5.40% DTD 02/01/2017 DUE 02/01/2027	135,000	140,569
	EMBRAER NETHERLANDS FIN SR NT	360,000.00	5.05% DTD 06/15/2015 DUE 06/15/2025	361,555	372,150
	EMCOR GROUP INC COM	2,021.00	Shares/par value	124,467	257,455
	EMCORE CORP COM NEW	1,324.00	Shares/par value	13,228	9,242
	EMERA US FINANCE LP SR GLBL NT	500,000.00	4.75% DTD 12/15/2016 DUE 06/15/2046	496,440	589,020
	EMERALD HOLDING INC COM	969.00	Shares/par value	19,678	3,847
	EMERGENT BIOSOLUTIONS INC COM	1,962.00	Shares/par value	124,334	85,288
	EMERSON ELEC CO COM	5,987.00	Shares/par value	391,657	556,611
	EMERSON ELEC CO SR NT	1,150,000.00	2.80% DTD 12/21/2021 DUE 12/21/2051	1,147,447	1,126,437
	EMIRATE ABU DHABI FR	400,000.00	2.70% DTD 09/02/2020 DUE 09/02/2070	400,000	363,884
	EMPIRE ST RLTY TR INC CL A	5,727.00	Shares/par value	68,443	50,970
	EMPLOYERS HLDGS INC COM	1,141.00	Shares/par value	32,331	47,215
	ENABLE MIDSTREAM PARTNERS LP SR NT	125,000.00	5.00% DTD 11/15/2015 DUE 05/15/2044	129,377	134,301
	ENACT HLDGS INC COM	595.00	Shares/par value	11,486	12,299
	ENANTA PHARMACEUTICALS INC COM	723.00	Shares/par value	37,393	54,066
	ENBRIDGE ENERGY PARTNERS L P NT	575,000.00	7.375% DTD 10/06/2015 DUE 10/15/2045	755,874	896,672
	ENBRIDGE ENERGY PARTNERS L P NT	50,000.00	7.50% DTD 04/03/2008 DUE 04/15/2038	64,369	74,768
	ENBRIDGE INC MEDIUM TE	500,000.00	4.24% DTD 08/27/2012 DUE 08/27/2042	401,206	412,302
	ENBRIDGE INC MTN CDS SR NT	160,000.00	3.40% DTD 06/28/2021 DUE 08/01/2051	161,751	162,182
	ENBRIDGE INC SR NT	100,000.00	4.00% DTD 11/15/2019 DUE 11/15/2049	98,845	112,095
	ENCOMPASS HEALTH CORP COM	1,667.00	Shares/par value	112,841	108,788
	ENCORE CAP GROUP INC COM	1,237.00	Shares/par value	36,427	76,830
	ENCORE WIRE CORP COM	806.00	Shares/par value	32,113	115,339
	ENDO INTL PLC SHS	9,178.00	Shares/par value	67,910	34,509
	ENEL FIN INTL S A GTD NT 144A	400,000.00	6.00% DTD 10/07/2009 DUE 10/07/2039	405,304	531,364
	ENEL FIN INTL SR 144A NT	500,000.00	2.25% DTD 07/12/2021 DUE 07/12/2031	496,890	483,610
	ENEL FIN INTL SR 144A NT	400,000.00	2.875% DTD 07/12/2021 DUE 07/12/2041	395,076	383,508
	ENEL FIN INTL SR GLBL 144A	1,000,000.00	4.75% DTD 05/25/2017 DUE 05/25/2047	1,042,850	1,226,450
	ENERGIZER HLDGS INC NEW COM	1,004.00	Shares/par value	42,370	40,260
	ENERGY FUELS INC COM NEW	2,579.00	Shares/par value	12,827	19,678
	ENERGY RECOVERY INC COM	622.00	Shares/par value	5,802	13,367
	ENERGY TRANSFER PARTNERS L P	2,280,000.00	7.50% DTD 03/28/2008 DUE 07/01/2038	2,899,432	3,142,410
	ENERGY TRANSFER PARTNERS LP SR NT	75,000.00	5.80% DTD 06/08/2018 DUE 06/15/2038	74,497	90,845
	ENERGY TRANSFER PRTNRS L P SR NT	915,000.00	6.05% DTD 05/12/2011 DUE 06/01/2041	1,043,932	1,119,557
	ENERGY TRANSFER PRTNRS L P SR NT	50,000.00	5.15% DTD 01/22/2013 DUE 02/01/2043	46,116	55,136
	ENERGY TRANSFER PRTNRS L P SR NT	90,000.00	5.15% DTD 03/12/2015 DUE 03/15/2045	103,356	101,706
	ENERGY TRANSFER PRTNRS L P SR NT	200,000.00	5.95% DTD 09/19/2013 DUE 10/01/2043	188,250	240,376
	ENERGY TRANSFER PRTNRS L P SR NT	65,000.00	6.50% DTD 01/17/2012 DUE 02/01/2042	70,200	83,741
	ENERPAC TOOL GROUP CORP CL A COM	891.00	Shares/par value	22,621	18,069

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	ENERSYS COM	1,625.00	Shares/par value	112,050	128,473
	ENETI INC COM	1.00	Shares/par value	43	8
	ENFUSION INC CL A	451.00	Shares/par value	8,260	9,444
	ENGAGESMART LLC COMMON STOCK	332.00	Shares/par value	7,043	8,008
	ENLINK MIDSTREAM PARTNERS LP SR NT	160,000.00	5.05% DTD 11/12/2014 DUE 04/01/2045	151,302	154,400
	ENNIS INC COM	1,022.00	Shares/par value	18,064	19,960
	ENOVA INTL INC COM	1,453.00	Shares/par value	27,582	59,515
	ENPHASE ENERGY INC COM	2,399.00	Shares/par value	165,951	438,873
	ENPRO INDUSTRIES INC COM	827.00	Shares/par value	57,933	91,028
	ENSIGN GROUP INC COM	796.00	Shares/par value	27,926	66,832
	ENSTAR GROUP LTD SHS	493.00	Shares/par value	82,841	122,062
	ENTAIN PLC UNSPONSORED ADS	18,737.00	Shares/par value	331,629	427,110
	ENTEGRIS INC COM	2,448.00	Shares/par value	102,610	339,244
	ENTERGY ARKANSAS LLC 1M BD	205,000.00	3.35% DTD 03/30/2021 DUE 06/15/2052	203,725	215,258
	ENTERGY ARKANSAS LLC 1M BD	100,000.00	2.65% DTD 09/11/2020 DUE 06/15/2051	99,605	92,928
	ENTERGY ARKANSAS LLC 1M BD	400,000.00	3.35% DTD 03/30/2021 DUE 06/15/2052	397,512	420,016
	ENTERGY ARKANSAS LLC 1M BD	130,000.00	2.65% DTD 09/11/2020 DUE 06/15/2051	129,659	120,806
	ENTERGY CORP NEW COM	2,991.00	Shares/par value	249,893	336,936
	ENTERGY CORP NEW SR GLBL	85,000.00	2.40% DTD 03/05/2021 DUE 06/15/2031	84,351	83,716
	ENTERGY CORP NEW SR NT	455,000.00	3.75% DTD 05/19/2020 DUE 06/15/2050	447,720	489,767
	ENTERGY LA LLC 1M GLBL	130,000.00	2.90% DTD 03/06/2020 DUE 03/15/2051	131,043	127,334
	ENTERGY LA LLC 1ST MTG	300,000.00	4.20% DTD 03/12/2019 DUE 04/01/2050	297,879	356,613
	ENTERGY LA LLC 1ST MTG	1,000,000.00	5.00% DTD 06/24/2014 DUE 07/15/2044	1,000,000	1,087,110
	ENTERGY LA LLC 1ST MTG	195,000.00	3.10% DTD 03/10/2021 DUE 06/15/2041	193,760	200,062
	ENTERGY LA LLC 1ST MTG	135,000.00	4.20% DTD 08/14/2018 DUE 09/01/2048	165,884	160,570
	ENTERGY LA LLC 1ST MTG BD	40,000.00	4.00% DTD 03/23/2018 DUE 03/15/2033	45,679	45,451
	ENTERGY MISS LLC 1M BD	65,000.00	3.85% DTD 06/05/2019 DUE 06/01/2049	75,007	74,520
	ENTERGY TEXAS INC 1M BD	205,000.00	1.75% DTD 10/01/2020 DUE 03/15/2031	204,087	192,216
	ENTERGY TEXAS INC 1M GLBL BD	455,000.00	3.55% DTD 09/20/2019 DUE 09/30/2049	510,401	479,929
	ENTERGY TEXAS INC SR SEC NT	115,000.00	4.50% DTD 01/08/2019 DUE 03/30/2039	123,959	135,232
	ENTERPRISE BANCORP INC MASS COM	371.00	Shares/par value	9,020	16,665
	ENTERPRISE FINANCIAL SERVICES CORP	1,434.00	Shares/par value	53,628	67,527
	ENTERPRISE PRODS OPER LLC	195,000.00	4.25% DTD 02/15/2018 DUE 02/15/2048	210,683	220,713
	ENTERPRISE PRODS OPER LLC FR	35,000.00	4.45% DTD 08/13/2012 DUE 02/15/2043	40,253	39,929
	ENTERPRISE PRODS OPER LLC GTD SR	900,000.00	6.125% DTD 10/05/2009 DUE 10/15/2039	1,068,392	1,214,955
	ENTERPRISE PRODS OPER LLC GTD SR NT	390,000.00	4.85% DTD 02/15/2012 DUE 08/15/2042	433,595	465,726
	ENTERPRISE PRODS OPER LLC GTD SR NT	20,000.00	5.70% DTD 08/24/2011 DUE 02/15/2042	21,277	25,994
	ENTERPRISE PRODS OPER LLC GTD SRNT	460,000.00	5.95% DTD 01/13/2011 DUE 02/01/2041	529,210	610,581
	ENTERPRISE PRODS OPER LLC GTD SRNT	120,000.00	7.55% DTD 10/15/2009 DUE 04/15/2038	170,062	178,775
	ENTERPRISE PRODS OPER LLC SR NT	445,000.00	3.30% DTD 09/15/2021 DUE 02/15/2053	441,307	442,593
	ENTERPRISE PRODS OPER LLC SR NT	450,000.00	4.85% DTD 03/18/2013 DUE 03/15/2044	451,252	541,607
	ENTERPRISE PRODS OPER LLC SR NT	400,000.00	3.70% DTD 01/15/2020 DUE 01/31/2051	397,652	419,652
	ENTERPRISE PRODS OPER LLC SR NT	100,000.00	3.95% DTD 01/15/2020 DUE 01/31/2060	100,388	107,960
	ENTERPRISE PRODS OPER LLC SR NT	1,000,000.00	4.90% DTD 05/07/2015 DUE 05/15/2046	1,045,913	1,209,160
	ENTERPRISE PRODS OPER LLC SR NT	250,000.00	5.10% DTD 02/12/2014 DUE 02/15/2045	267,658	308,278
	ENTERPRISE PRODS OPER LLC SR NT	65,000.00	3.70% DTD 01/15/2020 DUE 01/31/2051	64,072	68,193
	ENTERPRISE PRODS OPER LLC SR NT	55,000.00	3.95% DTD 01/15/2020 DUE 01/31/2060	57,861	59,378
	ENTERPRISE PRODS OPER LLC SR NT	145,000.00	4.20% DTD 07/08/2019 DUE 01/31/2050	158,327	162,544
	ENTERPRISE PRODS OPER LLC SR NT	60,000.00	4.80% DTD 10/11/2018 DUE 02/01/2049	72,029	73,021
	ENTERPRISE PRODS OPER LLC SR NT	50,000.00	4.85% DTD 03/18/2013 DUE 03/15/2044	56,511	60,179
	ENTERPRISE PRODS OPER LLC SR NT	195,000.00	4.90% DTD 05/07/2015 DUE 05/15/2046	218,822	235,786
	ENTERPRISE PRODS OPER LLC SR SUB	270,000.00	VAR RATE DTD 08/16/2017 DUE	256,848	253,112
	ENTRADA THERAPEUTICS INC COM	336.00	Shares/par value	5,159	5,752
	ENTRAVISION COMMUNICATIONS CORP CL A	2,377.00	Shares/par value	11,371	16,116
	ENVESTNET INC COM	890.00	Shares/par value	49,569	70,613
	ENVISTA HLDGS CORP COM	2,353.00	Shares/par value	61,362	106,026
	EOG RES INC COM	5,943.00	Shares/par value	513,406	527,917
	EOG RES INC SR GLBL NT	30,000.00	4.95% DTD 04/14/2020 DUE 04/15/2050	29,824	40,755
	EOS ENERGY ENTERPRISES INC COM CL A	647.00	Shares/par value	7,773	4,865
	EPAM SYS INC COM	6,545.00	Shares/par value	1,148,947	4,375,005
	EPIZYME INC COM	1,324.00	Shares/par value	16,493	3,310
	EPLUS INC COM	1,066.00	Shares/par value	45,135	57,436
	EPR PPTYS COM SH BEN INT	1,123.00	Shares/par value	84,910	53,331
	EPR PPTYS SR NT	200,000.00	3.60% DTD 10/27/2021 DUE 11/15/2031	198,348	197,868
	EQT CORP COM	30,685.00	Shares/par value	539,698	669,240
	EQUIFAX INC COM	1,969.00	Shares/par value	273,774	576,504
	EQUIFAX INC NT	210,000.00	7.00% DTD 06/28/2007 DUE 07/01/2037	249,145	297,927
	EQUINIX INC COM PAR	1,076.00	Shares/par value	503,170	910,124
	EQUINOR ASA SR NT	300,000.00	3.70% DTD 04/06/2020 DUE 04/06/2050	297,795	343,404
	EQUITABLE HLDGS INC COM	5,557.00	Shares/par value	121,150	182,214
	EQUITRANS MIDSTREAM CORPORATIO COM	16,486.00	Shares/par value	142,931	170,465
	EQUITY BANCSHARES INC COM CL A	541.00	Shares/par value	15,422	18,356
	EQUITY COMWLTH COM SH BEN INT	4,697.00	Shares/par value	125,696	121,652
	EQUITY LIFESTYLE PPTYS INC COM	2,945.00	Shares/par value	129,016	258,159
	EQUITY RESIDENTIAL COM	5,518.00	Shares/par value	375,515	499,379
	ERAC USA FIN CO GTD NT 144A	575,000.00	7.00% DTD 10/17/2007 DUE 10/15/2037	721,433	847,096
	ERAC USA FIN CO GTD NT 144A	110,000.00	6.70% DTD 06/02/2004 DUE 06/01/2034	138,457	152,116
	ERAC USA FINANCE COMPANY GTD SR NT	35,000.00	144A 5.625% DTD 03/15/2012 DUE	47,579	47,404
	ERAC USA FINANCE COMPANY SR 144A	165,000.00	4.50% DTD 02/18/2015 DUE 02/15/2045	163,099	199,498
	ERASCA INC COM	519.00	Shares/par value	10,214	8,086
	ERIE INDEMNITY CO CL A	442.00	Shares/par value	48,764	85,156
	EROS STX GLOBAL CORPORATION	12,720.00	Shares/par value	33,090	3,049
	ERP OPER LTD PARTNERSHIP SR NT	115,000.00	4.50% DTD 06/19/2014 DUE 07/01/2044	146,214	144,381
	ESC WRIGHT MED GROUP N	2,095.00	Shares/par value	57,531	57,531

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	ESCALADE INC COM	342.00	Shares/par value	4,344	5,400
	ESCO TECHNOLOGIES INC COM	971.00	Shares/par value	87,507	87,380
	ESPERION THERAPEUTICS INC NEW COM	387.00	Shares/par value	17,248	1,935
	ESPORTS TECHNOLOGIES INC COM	203.00	Shares/par value	3,784	4,174
	ESSENT GROUP LTD COM	4,364.00	Shares/par value	161,030	198,693
	ESSENTIAL PPTYS RLTY TR INC COM	4,719.00	Shares/par value	92,546	136,049
	ESSENTIAL UTILS INC COM	3,343.00	Shares/par value	96,983	179,486
	ESSENTIAL UTILS INC SR GLBL NT	260,000.00	3.351% DTD 04/15/2020 DUE 04/15/2050	265,975	269,100
	ESSEX PORTFOLIO L P SR NT	25,000.00	4.50% DTD 03/08/2018 DUE 03/15/2048	31,310	30,445
	ESSEX PPTY TR INC COM	968.00	Shares/par value	216,489	340,959
	ETHAN ALLEN INTERIORS INC COM	902.00	Shares/par value	26,723	23,714
	ETSY INC COM	5,665.00	Shares/par value	564,265	1,240,295
	EURO DOLLAR CONTRACT DUE 01/04/2022	345,000.00	Shares/par value	(391,270)	(392,246)
	EURONET WORLDWIDE INC COM	9,671.00	Shares/par value	1,098,953	1,152,493
	EUROPEAN MONETARY UNION EURO	18,073.94	Shares/par value	20,481	20,550
	EUROPEAN WAX CTR INC CLASS A COM	341.00	Shares/par value	9,644	10,349
	EVELO BIOSCIENCES INC COM	61.00	Shares/par value	479	370
	EVENTBRITE INC COM CL A	1,107.00	Shares/par value	14,027	19,306
	EVERBRIDGE INC COM	6,269.00	Shares/par value	589,920	422,092
	EVERCOMMERCE INC COM	361.00	Shares/par value	6,311	5,686
	EVERCORE INC	584.00	Shares/par value	51,424	79,336
	EVEREST RE GROUP LTD	627.00	Shares/par value	123,871	171,748
	EVEREST REINS HLDGS INC SR NT	395,000.00	3.125% DTD 10/04/2021 DUE 10/15/2052	386,857	384,497
	EVERGY INC COM	25,149.00	Shares/par value	1,398,075	1,725,473
	EVERGY KANS CENT INC 1M BD	60,000.00	3.45% DTD 04/09/2020 DUE 04/15/2050	63,587	64,310
	EVERI HLDGS INC COM	1,233.00	Shares/par value	22,420	26,325
	EVERQUOTE INC COM CL A	279.00	Shares/par value	10,190	4,369
	EVERSOURCE ENERGY COM	5,200.00	Shares/par value	286,197	473,096
	EVERTEC INC COM	894.00	Shares/par value	21,414	44,682
	EVI INDUSTRIES INC COM	84.00	Shares/par value	2,844	2,623
	EVO PMTS INC CL A COM	692.00	Shares/par value	18,370	17,715
	EVOLENT HEALTH INC CL A	2,709.00	Shares/par value	50,683	74,958
	EVOLUS INC COM	475.00	Shares/par value	6,859	3,092
	EVOQUA WATER TECHNOLOGIES CORP COM	1,723.00	Shares/par value	37,612	80,550
	EXACT SCIENCES CORP COM	3,089.00	Shares/par value	248,861	240,417
	EXAGEN INC COM	345.00	Shares/par value	5,229	4,012
	EXCESS CASH FUT MERRILL LYNCH	33,082.36	Shares/par value	33,082	33,082
	EXELIXIS INC COM	5,388.00	Shares/par value	125,827	98,493
	EXELON CORP COM	9,450.00	Shares/par value	330,136	545,832
	EXELON CORP SR GLBL	500,000.00	5.10% DTD 12/15/2015 DUE 06/15/2045	533,715	643,165
	EXELON CORP SR NT	140,000.00	4.70% DTD 04/01/2020 DUE 04/15/2050	139,840	175,748
	EXELON CORP SR NT	70,000.00	5.625% DTD 06/09/2005 DUE 06/15/2035	80,097	89,006
	EXELON GENERATION CO LLC SR NT	810,000.00	6.25% DTD 09/23/2009 DUE 10/01/2039	905,376	1,011,560
	EXELON GENERATION CO LLC SR NT	955,000.00	5.60% DTD 12/15/2012 DUE 06/15/2042	1,020,019	1,128,590
	EXLSERVICE HLDGS INC COM	485.00	Shares/par value	23,863	70,213
	EXP WORLD HOLDINGS INC COM	916.00	Shares/par value	11,404	30,860
	EXPEDIA INC DEL COM NEW	2,598.00	Shares/par value	378,122	469,511
	EXPEDITORS INTL WASH INC COM	2,912.00	Shares/par value	176,263	391,052
	EXPONENT INC COM	750.00	Shares/par value	32,333	87,548
	EXPORT IMPORT BK INDIA FR	200,000.00	3.875% DTD 02/01/2018 DUE 02/01/2028	199,638	213,860
	EXPRO GROUP HOLDINGS NV COM	1,664.00	Shares/par value	42,178	23,878
	EXTRA SPACE STORAGE INC COM	2,002.00	Shares/par value	221,717	453,913
	EXTRA SPACE STORAGE LP NT	100,000.00	2.35% DTD 09/22/2021 DUE 03/15/2032	99,797	97,209
	EXTREME NETWORKS INC COM	1,821.00	Shares/par value	9,078	28,590
	EXXON MOBIL CORP COM	41,492.00	Shares/par value	3,600,690	2,538,895
	EXXON MOBIL CORP SR GLBL NT	1,055,000.00	4.114% DTD 03/03/2016 DUE 03/01/2046	1,128,602	1,231,080
	EXXON MOBIL CORP SR GLBL NT	220,000.00	2.995% DTD 08/16/2019 DUE 08/16/2039	221,254	222,592
	EXXON MOBIL CORP SR GLBL NT	75,000.00	3.095% DTD 08/16/2019 DUE 08/16/2049	76,751	75,959
	EXXON MOBIL CORP SR GLBL NT	285,000.00	4.114% DTD 03/03/2016 DUE 03/01/2046	335,659	332,567
	EXXON MOBIL CORP SR GLBL NT	40,000.00	4.227% DTD 03/19/2020 DUE 03/19/2040	48,856	47,220
	EXXON MOBIL CORP SR NT	455,000.00	3.452% DTD 04/15/2020 DUE 04/15/2051	474,783	492,888
	EYEPOINT PHARMACEUTICALS INC COM NEW	846.00	Shares/par value	8,055	10,355
	EZCORP INC CL A NON VTG	1,973.00	Shares/par value	11,607	14,541
	F M C CORP SR GLBL	315,000.00	4.50% DTD 09/20/2019 DUE 10/01/2049	334,590	377,858
	F N B CORP PA COM	4,672.00	Shares/par value	62,522	56,671
	F45 TRAINING HLDGS INC COM	578.00	Shares/par value	8,243	6,294
	F5 INC	895.00	Shares/par value	120,864	219,015
	FABRINET SHS	677.00	Shares/par value	45,386	80,204
	FACTSET RESH SYS INC COM	674.00	Shares/par value	118,478	327,571
	FAIR ISAAC CORPORATION COM	508.00	Shares/par value	109,636	220,304
	FAIRFAX FINL HLDGS LTD SR GLBL NT	300,000.00	4.625% DTD 04/29/2020 DUE 04/29/2030	300,000	335,997
	FALCON MINERALS CORP CL A COM	758.00	Shares/par value	4,674	3,691
	FANUC CORPORATION ADR	16,200.00	Shares/par value	346,389	342,986
	FARMERS EXCHANGE CAP SUB 144A NT	680,000.00	6.151% DTD 11/05/2013 DUE 11/01/2053	756,210	861,458
	FARMERS NATL BANC CORP COM	1,250.00	Shares/par value	13,962	23,188
	FARMLAND PARTNERS INC COM	1,072.00	Shares/par value	11,645	12,810
	FARO TECHNOLOGIES INC COM	498.00	Shares/par value	33,412	34,870
	FASTENAL CO COM	10,261.00	Shares/par value	261,805	657,320
	FASTLY INC CL A	1,519.00	Shares/par value	103,783	53,849
	FATE THERAPEUTICS INC COM	1,193.00	Shares/par value	30,302	69,802
	FATHOM HOLDINGS INC COM	76.00	Shares/par value	3,076	1,555
	FB FINL CORP COM	1,264.00	Shares/par value	37,517	55,388
	FEDERAL AGRIC MTG CORP CL C	367.00	Shares/par value	19,180	45,482
	FEDERAL EXPRESS CORP NT	50,000.00	7.60% DTD 07/01/1997 DUE 07/01/2097	66,302	90,036

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	FEDERAL NATL MTG ASSN GTD PASSTHRU	899,339.19	CTF POOL #BM6587 1.864% DTD	897,372	870,659
	FEDERAL RLTY INVT TR SH BEN INT NEW	1,152.00	Shares/par value	141,698	157,041
	FEDERAL SIGNAL CORP COM	889.00	Shares/par value	21,159	38,529
	FEDERATED HERMES INC	3,791.00	Shares/par value	98,415	142,466
	FEDEX CORP COM	2,732.00	Shares/par value	630,596	706,604
	FEDEX CORP NT	800,000.00	3.875% DTD 07/27/2012 DUE 08/01/2042	800,132	878,232
	FEDEX CORP NT	110,000.00	5.10% DTD 01/09/2014 DUE 01/15/2044	145,228	139,493
	FEDEX CORP SR GLBL NT	695,000.00	4.55% DTD 03/24/2016 DUE 04/01/2046	738,224	832,839
	FEDEX CORP SR NT	20,000.00	4.05% DTD 01/31/2018 DUE 02/15/2048	19,503	22,453
	FEDEX CORP SR NT	165,000.00	4.10% DTD 01/09/2015 DUE 02/01/2045	161,905	184,726
	FEDEX CORP SR NT	220,000.00	5.25% DTD 04/07/2020 DUE 05/15/2050	217,910	294,316
	FEDEX CORP SR NT	1,000,000.00	4.95% DTD 10/17/2018 DUE 10/17/2048	992,730	1,277,320
	FEDEX CORP SR NT	205,000.00	3.25% DTD 04/29/2021 DUE 05/15/2041	208,259	209,416
	FEDEX CORP SR NT	220,000.00	4.05% DTD 01/31/2018 DUE 02/15/2048	255,655	246,985
	FEDEX CORP SR NT	40,000.00	4.40% DTD 01/06/2017 DUE 01/15/2047	41,284	47,107
	FEDEX CORP SR NT	15,000.00	4.50% DTD 01/09/2015 DUE 02/01/2065	16,710	17,452
	FEDEX CORP SR NT	90,000.00	4.95% DTD 10/17/2018 DUE 10/17/2048	104,946	114,959
	FERRO CORP COM	1,563.00	Shares/par value	23,401	34,120
	FIBROGEN INC COM	1,457.00	Shares/par value	54,260	20,544
	FIDELITY D & D BANCORP INC COM	161.00	Shares/par value	8,876	9,499
	FIDELITY INTERNATIONAL INDEX FUND	3,985,764.69	Shares/par value	151,031,517	196,458,342
	FIDELITY NATIONAL FINANCIAL IN FNF	38,149.00	Shares/par value	1,292,871	1,990,615
	FIDELITY NATL FINL INC SR NT	200,000.00	2.45% DTD 09/15/2020 DUE 03/15/2031	199,284	196,264
	FIDELITY NATL INFORMATION SVCS INC	6,023.00	Shares/par value	678,176	657,410
	FIDELITY NATL INFORMATION SVCS SR	200,000.00	GLBL NT 2.25% DTD 03/02/2021 DUE	198,758	195,588
	FIDELITY NATL INFORMATION SVCS SR	15,000.00	GLBL NT 4.75% DTD 05/16/2018 DUE	18,289	18,572
	FIESTA RESTAURANT GROUP INC COM	706.00	Shares/par value	10,246	7,773
	FIFTH THIRD BANCORP COM	10,354.00	Shares/par value	215,372	450,917
	FIGS INC CL A	1,392.00	Shares/par value	42,558	38,364
	FIN FUT EUR-BUND 10YR EUX 03/08/22	7.00	Shares/par value	-	-
	FIN FUT UK GILT ICE 03-29-22	24.00	Shares/par value	-	-
	FIN FUT US 10YR CBT 03-22-22	84.00	Shares/par value	-	-
	FIN FUT US 5YR CBT 03-31-22	88.00	Shares/par value	-	-
	FIN FUT US 5YR CBT 09-30-20	-	Shares/par value	(174)	(174)
	FIN FUT US ULTRA 30YR CBT 03-22-22	28.00	Shares/par value	-	-
	FINANCE OF AMERICA COMPAN COM CL A	1,337.00	Shares/par value	10,483	5,308
	FINANCIAL INSTITUTIONS INC COM	627.00	Shares/par value	16,832	19,939
	FINCH THERAPEUTICS GROUP INC COM	285.00	Shares/par value	4,198	2,841
	FIRST ADVANTAGE CORP NEW COM	882.00	Shares/par value	17,540	16,793
	FIRST AMERN FINL CORP COM	1,627.00	Shares/par value	65,134	127,280
	FIRST AMERN FINL CORP SR NT	100,000.00	2.40% DTD 08/03/2021 DUE 08/15/2031	99,663	97,835
	FIRST BANCORP INC ME COM	414.00	Shares/par value	8,144	13,000
	FIRST BANCORP N C COM	1,381.00	Shares/par value	40,387	63,139
	FIRST BANCORP P R COM NEW	8,131.00	Shares/par value	41,573	112,045
	FIRST BANCSHARES INC MS COM	811.00	Shares/par value	23,424	31,321
	FIRST BANK WILLIAMSTOWN NJ COM	624.00	Shares/par value	8,504	9,054
	FIRST BUSEY CORP COM NEW	2,035.00	Shares/par value	46,862	55,189
	FIRST COMMUNITY BANKSHARES INC	687.00	Shares/par value	13,393	22,960
	FIRST COMWLTH FINL CORP PA COM	3,822.00	Shares/par value	36,111	61,496
	FIRST CTZNS BANCSHARES INC N C CL A	91.00	Shares/par value	37,737	75,515
	FIRST FINL BANCORP OHIO COM	3,853.00	Shares/par value	67,896	93,936
	FIRST FINL BANKSHARES INC COM	2,108.00	Shares/par value	61,043	107,171
	FIRST FINL CORP IND COM	483.00	Shares/par value	17,506	21,875
	FIRST FNDTN INC COM	1,591.00	Shares/par value	24,754	39,552
	FIRST HAWAIIAN INC COM	1,892.00	Shares/par value	52,974	51,708
	FIRST HORIZON CORPORATION	8,089.00	Shares/par value	102,647	132,093
	FIRST INDL RLTY TR INC COM	1,877.00	Shares/par value	70,862	124,257
	FIRST INTERNET BANCORP COM	372.00	Shares/par value	10,697	17,499
	FIRST INTST BANCSYSTEM INC COM CL A	1,640.00	Shares/par value	55,085	66,699
	FIRST LONG IS CORP COM	916.00	Shares/par value	18,368	19,776
	FIRST MERCHANTS CORP COM	2,168.00	Shares/par value	65,693	90,818
	FIRST MID BANCSHARES, INC	666.00	Shares/par value	21,736	28,498
	FIRST MIDWEST BANCORP INC DEL COM	4,562.00	Shares/par value	84,677	93,430
	FIRST REP BK SAN FRAN CALI NEW COM	2,672.00	Shares/par value	234,723	551,795
	FIRST REP BK SAN FRANCISCO CAL SUB	925,000.00	NT 4.625% DTD 02/13/2017 DUE	910,542	1,145,779
	FIRST SOLAR INC COM	1,647.00	Shares/par value	98,051	143,553
	FIRST WATCH RESTAURANT GROUP I COM	340.00	Shares/par value	5,469	5,698
	FIRSTCASH HOLDINGS INC COM	1,516.00	Shares/par value	120,621	113,412
	FIRSTENERGY CORP COM	8,033.00	Shares/par value	293,255	334,092
	FIRSTENERGY CORP SR B NT	300,000.00	2.25% DTD 06/08/2020 DUE 09/01/2030	299,550	288,807
	FIRSTENERGY CORP SR GLBL C NT	300,000.00	5.60% DTD 06/21/2017 DUE 07/15/2047	368,208	356,628
	FIRSTENERGY CORP SR GLBL C NT	1,275,000.00	3.40% DTD 02/20/2020 DUE 03/01/2050	1,273,075	1,249,500
	FIRSTSERVICE CORP NEW COM	14,133.00	Shares/par value	1,306,383	2,776,711
	FISERV INC COM	21,134.00	Shares/par value	939,073	2,193,498
	FISERV INC SR NT	1,145,000.00	4.40% DTD 06/24/2019 DUE 07/01/2049	1,173,411	1,364,096
	FISHERS LANE ASSOCS LLC BD 144A	1,125,000.00	5.477% DTD 06/27/2012 DUE 08/05/2040	1,169,395	1,373,074
	FISKER INC CL A COM STK	2,671.00	Shares/par value	51,553	42,015
	FIT FUT US 30YR CBT 03-22-22	7.00	Shares/par value	-	-
	FIVE BELOW INC COM	1,002.00	Shares/par value	117,847	207,304
	FIVE STAR BANCORP COM	256.00	Shares/par value	6,881	7,680
	FIVE9 INC COM	1,215.00	Shares/par value	136,277	166,844
	FLAGSTAR BANCORP INC COM	2,088.00	Shares/par value	62,664	100,099
	FLEETCOR TECHNOLOGIES INC COM	7,678.00	Shares/par value	1,799,390	1,718,644
	FLEX INTER HOLDCO LLC SR SEC 144A NT	300,000.00	3.363% DTD 05/28/2021 DUE 06/30/2031	299,991	301,140

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	FLEX LTD	52,300.00	Shares/par value	938,174	958,659
	FLEXSTEEL INDS INC COM	266.00	Shares/par value	11,630	7,145
	FLOOR & DECOR HLDGS INC CL A	1,846.00	Shares/par value	99,759	239,998
	FLORIDA POWER CORP 1MTG BD	85,000.00	3.85% DTD 11/20/2012 DUE 11/15/2042	92,941	95,271
	FLORIDA PWR & LT CO	1,300,000.00	4.125% DTD 05/08/2018 DUE 06/01/2048	1,441,141	1,596,413
	FLORIDA PWR & LT CO 1M BD	500,000.00	2.875% DTD 11/18/2021 DUE 12/04/2051	499,795	507,075
	FLORIDA PWR & LT CO 1M BD	100,000.00	3.15% DTD 09/13/2019 DUE 10/01/2049	99,363	106,164
	FLORIDA PWR & LT CO 1M BD	305,000.00	2.875% DTD 11/18/2021 DUE 12/04/2051	304,875	309,316
	FLORIDA PWR & LT CO 1MTG BD	50,000.00	3.80% DTD 12/20/2012 DUE 12/15/2042	56,625	56,764
	FLORIDA PWR & LT CO 1ST MTG	145,000.00	3.70% DTD 11/16/2017 DUE 12/01/2047	157,328	166,000
	FLORIDA PWR & LT CO 1ST MTG BD	315,000.00	4.125% DTD 12/13/2011 DUE 02/01/2042	338,675	374,869
	FLORIDA PWR & LT CO 1ST MTG BD	25,000.00	4.05% DTD 09/10/2014 DUE 10/01/2044	31,459	29,618
	FLORIDA ST BRD ADMIN FIN CORP	34,000.00	TAXABLE BDS 2020A TAXABLE 2.154% DTD	34,000	33,920
	FLOWERS FOODS INC COM	2,772.00	Shares/par value	52,279	76,147
	FLOWSERVE CORP COM	1,891.00	Shares/par value	97,730	57,865
	FLUENCE ENERGY INC COM CL A	555.00	Shares/par value	16,681	19,736
	FLUENT INC COM	1,735.00	Shares/par value	4,649	3,453
	FLUIDIGM CORP DEL COM	2,822.00	Shares/par value	11,712	11,062
	FLUOR CORP NEW COM	5,688.00	Shares/par value	65,347	140,892
	FLUSHING FINL CORP COM	1,181.00	Shares/par value	24,327	28,698
	FLYWIRE CORPORATION COM VTG	1,175.00	Shares/par value	42,230	44,721
	FMC CORP COM NEW	2,043.00	Shares/par value	153,733	224,505
	FMR CORP SR NT 144A	750,000.00	6.50% DTD 07/06/2010 DUE 12/14/2040	928,195	1,107,398
	FOCUS FINL PARTNERS INC COM CL A	874.00	Shares/par value	37,530	52,195
	FOGHORN THERAPEUTICS INC COM	708.00	Shares/par value	8,405	16,192
	FOMENTO ECONOMICO MEXICANO SAB SR	1,596,000.00	GLBL 3.50% DTD 01/16/2020 DUE	1,621,855	1,668,778
	FOMENTO ECONOMICO MEXICANO SAB SR NT	850,000.00	4.375% DTD 05/10/2013 DUE 05/10/2043	797,004	995,988
	FOOT LOCKER INC COM	1,383.00	Shares/par value	71,191	60,340
	FORD FNDTN SR 2020 BD	40,000.00	2.815% DTD 06/25/2020 DUE 06/01/2070	40,000	41,236
	FORD MOTOR CREDIT CO LLC FR	250,000.00	4.375% DTD 08/06/2013 DUE 08/06/2023	258,895	260,105
	FORD MOTOR CREDIT COMPANY SR NT	400,000.00	4.00% DTD 11/13/2020 DUE 11/13/2030	400,000	430,320
	FORD MTR CO DEL COM PAR $0.01	38,201.00	Shares/par value	548,817	793,435
	FORD MTR CO DEL DEB	465,000.00	6.625% DTD 09/30/1998 DUE 10/01/2028	536,288	559,163
	FORD MTR CO DEL NT	465,000.00	4.75% DTD 01/08/2013 DUE 01/15/2043	435,256	513,244
	FORD MTR CO DEL NT	750,000.00	5.291% DTD 12/08/2016 DUE 12/08/2046	870,009	881,438
	FORESTAR GROUP INC COM	571.00	Shares/par value	8,162	12,419
	FORIAN INC COM	304.00	Shares/par value	3,557	2,742
	FORMA THERAPEUTICS HLDGS INC SHS	1,287.00	Shares/par value	36,423	18,301
	FORMFACTOR INC COM	1,393.00	Shares/par value	40,918	63,688
	FORRESTER RESEARCH INC COM	166.00	Shares/par value	6,334	9,749
	FORTE BIOSCIENCES INC COM	166.00	Shares/par value	5,921	355
	FORTERRA INC COM	429.00	Shares/par value	7,129	10,202
	FORTINET INC COM	2,443.00	Shares/par value	94,164	878,014
	FORTIVE CORP COM	4,887.00	Shares/par value	308,632	372,829
	FORTRESS BIOTECH INC COM	1,056.00	Shares/par value	2,959	2,640
	FORTUNE BRANDS HOME & SEC INC COM	8,363.00	Shares/par value	502,265	894,005
	FORWARD AIR CORPORATION COM	391.00	Shares/par value	24,825	47,346
	FOSSIL GROUP INC COM	1,888.00	Shares/par value	41,291	19,428
	FOUR CORNERS PPTY TR INC COM	3,047.00	Shares/par value	85,563	89,612
	FOX CORP CL A COM	30,138.00	Shares/par value	1,037,058	1,112,092
	FOX CORP CL B COM	2,214.00	Shares/par value	86,195	75,874
	FOX CORP SR GLBL NT	85,000.00	5.576% DTD 01/25/2020 DUE 01/25/2049	85,000	116,017
	FOX CORP SR GLBL NT	450,000.00	5.476% DTD 01/25/2020 DUE 01/25/2039	465,325	580,347
	FOX CORP SR GLBL NT	180,000.00	5.576% DTD 01/25/2020 DUE 01/25/2049	244,606	245,682
	FOX FACTORY HLDG CORP COM	610.00	Shares/par value	27,814	103,761
	FRANCHISE GROUP INC CL A	1,036.00	Shares/par value	27,317	54,038
	FRANKLIN BSP REALTY TRUST INC COMMON	1,255.00	Shares/par value	21,642	18,750
	FRANKLIN COVEY CO COM	184.00	Shares/par value	4,234	8,530
	FRANKLIN ELEC INC COM	684.00	Shares/par value	29,871	64,679
	FRANKLIN RES INC COM	4,226.00	Shares/par value	178,226	141,529
	FRANKLIN RESOURCES INC SR NT	300,000.00	2.95% DTD 08/12/2021 DUE 08/12/2051	298,104	288,837
	FRANKLIN STREET PPTYS CORP COM	4,132.00	Shares/par value	42,013	24,585
	FREEPORT MCMORAN COPPER & GOLD SR NT	300,000.00	5.45% DTD 09/15/2013 DUE 03/15/2043	364,500	377,127
	FREEPORT-MCMORAN INC CL B	15,527.00	Shares/par value	395,453	647,942
	FREQUENCY THERAPEUTICS INC COM	1,280.00	Shares/par value	13,838	6,566
	FRESENIUS MED CARE	11,097.00	Shares/par value	389,061	360,209
	FRESENIUS MED CARE US FIN III SR	200,000.00	144A NT 2.375% DTD 09/16/2020 DUE	199,398	191,108
	FRESENIUS MED CARE US FIN III SR	200,000.00	144A NT 3.00% DTD 05/18/2021 DUE	198,390	201,826
	FRESH DEL MONTE PRODUCE INC	1,344.00	Shares/par value	52,430	37,094
	FRESHPET INC COM	5,605.00	Shares/par value	828,342	533,988
	FRONTDOOR INC COM	1,438.00	Shares/par value	59,235	52,703
	FRONTIER GROUP HLDGS INC COM	513.00	Shares/par value	9,132	6,961
	FRONTLINE LTD SHS NEW	4,783.00	Shares/par value	33,756	33,816
	FRP HLDGS INC COM	268.00	Shares/par value	10,167	15,490
	FS BANCORP INC COM	294.00	Shares/par value	7,824	9,887
	FS KKR CAP CORP SR NT	100,000.00	3.125% DTD 10/12/2021 DUE 10/12/2028	99,682	99,492
	FTC SOLAR INC COM	280.00	Shares/par value	3,388	2,117
	FTI CONSULTING INC COM	501.00	Shares/par value	56,343	76,863
	FTS INTERNATIONAL INC COM NEW CL A	356.00	Shares/par value	10,228	9,345
	FUBOTV INC COM	1,940.00	Shares/par value	66,447	30,109
	FUELCELL ENERGY INC COM	6,681.00	Shares/par value	32,800	34,741
	FULCRUM THERAPEUTICS INC COM	886.00	Shares/par value	7,975	15,673
	FULGENT GENETICS INC COM	750.00	Shares/par value	59,777	75,443
	FULL HSE RESORTS INC COM	210.00	Shares/par value	2,138	2,543

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	FULLER H B CO COM	1,852.00	Shares/par value	105,646	150,012
	FULTON FINANCIAL CORP COM	6,366.00	Shares/par value	84,984	108,222
	FUNKO INC COM CL A	391.00	Shares/par value	8,602	7,351
	FUTUREFUEL CORPORATION COM	1,034.00	Shares/par value	12,664	7,900
	G1 THERAPEUTICS INC COM	703.00	Shares/par value	20,737	7,178
	GALLAGHER ARTHUR J & CO COM	3,070.00	Shares/par value	206,858	520,887
	GALLAGHER ARTHUR J & CO SR NT	70,000.00	3.50% DTD 05/20/2021 DUE 05/20/2051	70,984	73,919
	GAMCO INVESTORS INC COM	87.00	Shares/par value	1,855	2,173
	GAMESTOP CORP NEW CL A	1,104.00	Shares/par value	231,178	163,823
	GAMING & LEISURE PPTYS INC COM	20,793.00	Shares/par value	731,902	1,011,787
	GAN LIMITED SHS	1,498.00	Shares/par value	26,899	13,767
	GANNETT CO INC NEW COM	5,634.00	Shares/par value	58,360	30,029
	GAP INC COM	2,987.00	Shares/par value	79,730	52,721
	GARMIN LTD SHS	2,272.00	Shares/par value	144,055	309,378
	GARTNER INC COM	7,904.00	Shares/par value	694,468	2,642,465
	GATES INDUSTRIAL CORPRATIN PLC ORD	1,368.00	Shares/par value	22,954	21,765
	GATOS SILVER INC COM	650.00	Shares/par value	9,202	6,747
	GATX CORP COM	1,440.00	Shares/par value	72,822	150,034
	GATX CORP SR GLBL	55,000.00	3.10% DTD 02/03/2021 DUE 06/01/2051	53,688	53,425
	GATX CORP SR NT	685,000.00	5.20% DTD 03/04/2014 DUE 03/15/2044	701,433	858,490
	GCM GROSVENOR INC COM CL A	571.00	Shares/par value	5,716	5,996
	GCP APPLIED TECHNOLOGIES INC COM	1,970.00	Shares/par value	43,541	62,370
	GE CAP FUNDING LLC GLBL NT	35,000.00	4.55% DTD 11/15/2020 DUE 05/15/2032	41,391	41,400
	GE CAPITAL INTERNATIONAL FDG FR	3,088,000.00	4.418% DTD 05/15/2016 DUE 11/15/2035	3,092,192	3,685,096
	GEMINI THERAPEUTICS INC COM	787.00	Shares/par value	5,093	2,290
	GENCO SHIPPING & TRADING LTD SHS	1,286.00	Shares/par value	18,165	20,576
	GENERAC HLDGS INC COM	6,569.00	Shares/par value	1,791,437	2,311,762
	GENERAL DYNAMICS CORP COM	2,418.00	Shares/par value	391,319	504,080
	GENERAL DYNAMICS CORP SR GLBL NT	90,000.00	4.25% DTD 03/25/2020 DUE 04/01/2050	88,677	114,771
	GENERAL DYNAMICS CORP SR NT	140,000.00	2.85% DTD 05/10/2021 DUE 06/01/2041	139,510	144,004
	GENERAL ELECTRIC CO COM NEW	10,713.00	Shares/par value	2,039,394	1,012,057
	GENERAL MILLS INC COM	5,934.00	Shares/par value	291,953	399,833
	GENERAL MILLS INC GLBL NT	45,000.00	2.25% DTD 10/14/2021 DUE 10/14/2031	43,853	44,464
	GENERAL MTRS CO	200,000.00	5.15% DTD 08/07/2017 DUE 04/01/2038	199,874	242,029
	GENERAL MTRS CO COM	13,371.00	Shares/par value	470,992	783,942
	GENERAL MTRS CO SR GLBL	450,000.00	6.60% DTD 02/23/2016 DUE 04/01/2036	455,404	608,648
	GENERAL MTRS CO SR GLBL NT	600,000.00	6.25% DTD 04/02/2014 DUE 10/02/2043	620,160	821,064
	GENERAL MTRS CO SR GLBL NT	335,000.00	5.15% DTD 08/07/2017 DUE 04/01/2038	345,524	403,755
	GENERAL MTRS CO SR NT	750,000.00	5.00% DTD 11/12/2014 DUE 04/01/2035	757,839	885,128
	GENERATION BIO CO COM	252.00	Shares/par value	8,110	1,784
	GENESCO INC COM	587.00	Shares/par value	35,537	37,668
	GENIUS BRANDS INTL INC COM	11,302.00	Shares/par value	22,728	11,867
	GENMAB AS DKK1 BEARER	11,610.00	Shares/par value	4,185,015	4,652,534
	GENPACT LIMITED	2,734.00	Shares/par value	93,505	145,121
	GENTEX CORP COM	3,648.00	Shares/par value	75,608	127,133
	GENTHERM INC COM	491.00	Shares/par value	20,624	42,668
	GENUINE PARTS CO COM	2,146.00	Shares/par value	202,062	300,869
	GENWORTH FINL INC COM CL A	20,305.00	Shares/par value	65,070	82,235
	GEO GROUP INC NEW COM	4,718.00	Shares/par value	52,004	36,565
	GEORGETOWN UNIV	30,000.00	4.315% DTD 01/16/2019 DUE 04/01/2049	30,000	36,743
	GEORGIA PAC CORP	320,000.00	7.75% DTD 11/10/1999 DUE 11/15/2029	435,691	447,222
	GEORGIA PWR CO SR 2020B NT	35,000.00	3.70% DTD 01/10/2020 DUE 01/30/2050	37,961	37,211
	GEORGIA PWR CO SR NT 12A	750,000.00	4.30% DTD 03/06/2012 DUE 03/15/2042	857,958	853,868
	GEORGIA PWR CO SR NT 2013A	140,000.00	4.30% DTD 03/15/2013 DUE 03/15/2043	170,827	159,326
	GERMAN AMERN BANCORP COM	990.00	Shares/par value	25,351	38,590
	GERON CORP COM	12,074.00	Shares/par value	19,365	14,730
	GETTY REALTY CORP COM	1,596.00	Shares/par value	36,709	51,216
	GEVO INC COM PAR	7,816.00	Shares/par value	63,708	33,452
	GIBRALTAR INDS INC COM	1,076.00	Shares/par value	38,938	71,748
	G-III APPAREL GROUP LTD COM	1,767.00	Shares/par value	50,707	48,840
	GILEAD SCIENCES INC COM	12,226.00	Shares/par value	838,347	887,730
	GILEAD SCIENCES INC NT	585,000.00	2.60% DTD 09/30/2020 DUE 10/01/2040	579,966	563,566
	GILEAD SCIENCES INC SR GLBL NT	40,000.00	4.00% DTD 09/20/2016 DUE 09/01/2036	48,305	46,008
	GILEAD SCIENCES INC SR NT	1,200,000.00	4.50% DTD 11/17/2014 DUE 02/01/2045	1,240,313	1,462,908
	GILEAD SCIENCES INC SR NT	195,000.00	4.60% DTD 09/14/2015 DUE 09/01/2035	194,347	235,944
	GILEAD SCIENCES INC SR NT	750,000.00	4.75% DTD 09/14/2015 DUE 03/01/2046	762,867	950,340
	GILEAD SCIENCES INC SR NT	210,000.00	4.80% DTD 03/07/2014 DUE 04/01/2044	231,785	265,073
	GLACIER BANCORP INC NEW COM	4,106.00	Shares/par value	124,239	232,810
	GLADSTONE COML CORP COM	1,195.00	Shares/par value	20,832	30,795
	GLADSTONE LD CORP COM	728.00	Shares/par value	12,560	24,577
	GLATFELTER CORPORATION COM	1,753.00	Shares/par value	31,547	30,152
	GLAUKOS CORP COM	11,870.00	Shares/par value	728,773	527,503
	GLAXOSMITHKLINE CAP INC GTD NT	120,000.00	6.375% DTD 05/13/2008 DUE 05/15/2038	178,654	175,591
	GLENCORE FDG LLC SR 144A NT	365,000.00	3.375% DTD 09/23/2021 DUE 09/23/2051	359,572	351,506
	GLOBAL ATLANTIC FINANCE CO SR 144A	200,000.00	NT 3.125% DTD 06/17/2021 DUE	199,626	197,976
	GLOBAL BLOOD THERAPEUTICS INC COM	883.00	Shares/par value	32,177	25,845
	GLOBAL INDUSTRIAL COMPANY COM	261.00	Shares/par value	5,346	10,675
	GLOBAL MED REIT INC COM NEW	2,270.00	Shares/par value	26,075	40,293
	GLOBAL NET LEASE INC COM NEW	3,846.00	Shares/par value	84,716	58,767
	GLOBAL PMTS INC COM	13,331.00	Shares/par value	1,946,970	1,802,085
	GLOBAL PMTS INC SR NT	370,000.00	2.90% DTD 11/22/2021 DUE 11/15/2031	368,886	375,287
	GLOBAL WTR RES INC COM	186.00	Shares/par value	1,708	3,181
	GLOBALFOUNDRIES INC ORDINARY SHARES	879.00	Shares/par value	52,744	57,109
	GLOBALSTAR INC COM	8,619.00	Shares/par value	16,212	9,998

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	GLOBANT S A COM	6,644.00	Shares/par value	794,655	2,086,814
	GLOBE LIFE INC COM	1,584.00	Shares/par value	96,795	148,452
	GLOBUS MED INC CL A NEW	1,195.00	Shares/par value	56,641	86,279
	GLP CAP FING II INC SR NT	100,000.00	4.00% DTD 06/25/2020 DUE 01/15/2031	103,824	106,699
	GLP CAP FING II INC SR NT	100,000.00	5.30% DTD 09/26/2018 DUE 01/15/2029	99,985	113,520
	GLP CAP FING II INC SR NT	100,000.00	5.75% DTD 05/21/2018 DUE 06/01/2028	112,784	115,464
	GMS INC COM	1,712.00	Shares/par value	42,749	102,908
	GODADDY INC CL A	2,569.00	Shares/par value	184,745	218,005
	GOGO INC COM	2,260.00	Shares/par value	25,114	30,578
	GOHEALTH INC COM CL A	851.00	Shares/par value	10,763	3,225
	GOLAR LNG LTD BERMUDA SHS	4,117.00	Shares/par value	70,960	51,010
	GOLDEN ENTMT INC COM	250.00	Shares/par value	9,430	12,633
	GOLDEN NUGGET ONLINE GAMIN COM CL A	470.00	Shares/par value	6,063	4,677
	GOLDEN ST TOB SECURITIZATION C	100,000.00	TAXABLE ENHANCED ASSET B 2021 B	100,000	102,436
	GOLDEN ST TOB SECURITIZATION C	70,000.00	TAXABLE ENHANCED ASSET B 2021 B	69,887	70,417
	GOLDMAN SACHS GROUP	735,000.00	VAR RATE DTD 10/31/2017 DUE	798,116	840,642
	GOLDMAN SACHS GROUP INC COM	3,268.00	Shares/par value	671,140	1,250,173
	GOLDMAN SACHS GROUP INC SR GLBL NT	620,000.00	VAR RATE DTD 01/27/2021 DUE	614,337	594,444
	GOLDMAN SACHS GROUP INC SR NT	1,385,000.00	6.25% DTD 01/28/2011 DUE 02/01/2041	1,637,248	2,013,430
	GOLDMAN SACHS GROUP INC SR NT	2,300,000.00	VAR RATE DTD 04/22/2021 DUE	2,300,000	2,316,514
	GOLDMAN SACHS GROUP INC SR NT	400,000.00	VAR RATE DTD 10/21/2021 DUE	400,000	402,504
	GOLDMAN SACHS GROUP INC SR NT	2,150,000.00	6.25% DTD 01/28/2011 DUE 02/01/2041	2,446,421	3,125,541
	GOLDMAN SACHS GROUP INC SR NT	285,000.00	2.383% DTD 07/21/2021 DUE 07/21/2032	288,113	280,611
	GOLDMAN SACHS GROUP INC SR NT	170,000.00	VAR RATE DTD 04/22/2021 DUE	169,815	171,221
	GOLDMAN SACHS GROUP INC SR NT	550,000.00	VAR RATE DTD 04/22/2021 DUE	553,081	570,400
	GOLDMAN SACHS GROUP INC SR NT	450,000.00	VAR RATE DTD 10/21/2021 DUE	450,092	452,817
	GOLDMAN SACHS GROUP INC SUB NT	905,000.00	6.75% DTD 10/03/2007 DUE 10/01/2037	1,031,370	1,283,200
	GOLDMAN SACHS GROUP INC SUB NT	55,000.00	5.15% DTD 05/22/2015 DUE 05/22/2045	71,216	71,526
	GOLDMAN SACHS GROUP INC SUB NT	135,000.00	6.45% DTD 04/18/2006 DUE 05/01/2036	183,349	184,490
	GOLDMAN SACHS GROUP INC SUB NT	530,000.00	6.75% DTD 10/03/2007 DUE 10/01/2037	765,077	751,487
	GOODYEAR TIRE & RUBR CO COM	11,179.00	Shares/par value	146,449	238,336
	GOOSEHEAD INS INC COM CL A	4,340.00	Shares/par value	313,466	564,547
	GOPRO INC CL A	1,842.00	Shares/par value	13,630	18,991
	GORMAN RUPP CO COM	804.00	Shares/par value	22,688	35,818
	GOSSAMER BIO INC COM	2,489.00	Shares/par value	34,007	28,151
	GOVERNMENT NATL MTG ASSN GTD REMIC	862,324.10	PASSTHRU SECS SER 2011 64 CL Z	939,763	909,244
	GOVERNMENT NATL MTG ASSN GTD REMIC	1,051,953.92	PASSTHRU SECS SER 2012 100 CL Z FLTG	1,027,194	1,062,823
	GOVERNMENT NATL MTG ASSN GTD REMIC	1,020,334.97	PASSTHRU SECS SER 2012 83 CL Z FLTG	853,366	948,762
	GOVERNMENT NATL MTG ASSN GTD REMIC	759,074.61	PASSTHRU SECS SER 2012 86 CL Z FLTG	759,075	778,185
	GOVERNMENT NATL MTG ASSN GTD REMIC	1,113,638.73	PASSTHRU SECS SER 2012 87 CL Z FLTG	1,092,627	1,126,788
	GOVERNMENT NATL MTG ASSN GTD REMIC	1,048,068.66	PASSTHRU SECS SER 2012 88 CL Z FLTG	956,569	1,082,049
	GOVERNMENT NATL MTG ASSN GTD REMIC	1,037,300.90	PASSTHRU SECS SER 2012 95 CL Z FLTG	971,926	1,029,154
	GOVERNMENT NATL MTG ASSN GTD REMIC	2,011,106.51	PASSTHRU SECS SER 2013 07 CL Z	1,691,919	1,842,455
	GOVERNMENT NATL MTG ASSN GTD REMIC	1,762,861.11	PASSTHRU SECS SER 2013 17	1,612,885	1,790,031
	GOVERNMENT NATL MTG ASSN GTD REMIC	1,504,717.40	PASSTHRU SECS SER 2013 30	1,262,092	1,444,290
	GRACO INC COM	2,906.00	Shares/par value	110,538	234,282
	GRAFTECH INTL LTD COM	3,169.00	Shares/par value	38,436	37,489
	GRAHAM HLDGS CO COM	156.00	Shares/par value	98,235	98,253
	GRAINGER W W INC COM	820.00	Shares/par value	220,056	424,957
	GRAINGER W W INC SR NT	450,000.00	4.60% DTD 06/11/2015 DUE 06/15/2045	449,636	575,811
	GRAINGER W W INC SR NT	80,000.00	3.75% DTD 05/16/2016 DUE 05/15/2046	75,926	91,338
	GRAND CANYON ED INC COM	713.00	Shares/par value	81,489	61,111
	GRANITE CONSTR INC COM	1,832.00	Shares/par value	78,682	70,898
	GRANITE PT MTG TR INC COM	2,192.00	Shares/par value	40,392	25,668
	GRAPHIC PACKAGING HLDG CO COM	55,237.00	Shares/par value	981,574	1,077,122
	GRAPHITE BIO INC COM	495.00	Shares/par value	7,553	6,153
	GRAY TELEVISION INC COM	3,422.00	Shares/par value	55,435	68,988
	GREAT AJAX CORP COM	868.00	Shares/par value	10,842	11,423
	GREAT LAKES DREDGE & DOCK CORP NEW	2,593.00	Shares/par value	21,862	40,762
	GREAT SOUTHN BANCORP INC COM	424.00	Shares/par value	17,313	25,122
	GREAT WESTN BANCORP INC COM	2,129.00	Shares/par value	59,115	72,301
	GREEN BRICK PARTNERS INC COM	1,009.00	Shares/par value	12,418	30,603
	GREEN DOT CORP CL A	2,003.00	Shares/par value	93,299	72,589
	GREEN PLAINS INC COM	1,919.00	Shares/par value	47,892	66,704
	GREENBOX POS COM NEW	256.00	Shares/par value	3,203	1,075
	GREENBRIER COMPANIES INC COM	1,294.00	Shares/par value	43,887	59,382
	GREENHILL & CO INC COM	216.00	Shares/par value	5,952	3,873
	GREENLANE HLDGS INC CL A COM	240.00	Shares/par value	1,363	231
	GREENLIGHT CAPITAL RE LTD A	1,062.00	Shares/par value	11,977	8,326
	GREENWICH LIFESCIENCES INC COM	59.00	Shares/par value	2,584	1,435
	GREIF BROS CORP CL A	940.00	Shares/par value	46,329	56,748
	GREIF INC CL B	216.00	Shares/par value	12,207	12,912
	GRID DYNAMICS HLDGS INC CLASS A	5,558.00	Shares/par value	196,901	211,037
	GRIFFON CORP COM	1,861.00	Shares/par value	34,185	53,001
	GRITSTONE BIO, INC	1,616.00	Shares/par value	16,962	20,782
	GROCERY OUTLET HLDG CORP COM	1,234.00	Shares/par value	43,371	34,898
	GROUP 1 AUTOMOTIVE INC COM	709.00	Shares/par value	48,215	138,411
	GROUPON INC COM NEW	427.00	Shares/par value	15,973	9,889
	GROWGENERATION CORP COM	798.00	Shares/par value	14,928	10,414
	GRUPO BIMBO SAB DE CV SR 144A	1,025,000.00	4.70% DTD 11/10/2017 DUE 11/10/2047	1,022,704	1,216,327
	GRUPO TELEVISA SA SR NT	65,000.00	5.00% DTD 05/13/2014 DUE 05/13/2045	75,787	76,721
	GS MTG SECS TR SER 2013 PEMB	1,075,000.00	CL A FLTG RATE DTD 04/01/2013 DUE	994,711	1,096,357
	GT BIOPHARMA INC COM NEW	351.00	Shares/par value	5,086	1,071
	GTX INC DEL NPV	7.00	Shares/par value	-	-

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	GTY TECHNOLOGY HOLDINGS INC COM	1,288.00	Shares/par value	8,414	8,630
	GUARANTY BANCSHARES INC TEX COM	320.00	Shares/par value	10,214	12,026
	GUARDANT HEALTH INC COM	1,665.00	Shares/par value	147,117	166,533
	GUARDIAN LIFE INS CO AMER SR 144A NT	650,000.00	4.875% DTD 06/19/2014 DUE 06/19/2064	886,282	829,244
	GUARDIAN LIFE INS CO AMER SR GLBL	1,000,000.00	144A 4.85% DTD 01/24/2017 DUE	867,808	1,306,110
	GUESS INC COM	1,479.00	Shares/par value	28,697	35,023
	GUIDEWIRE SOFTWARE INC COM	1,252.00	Shares/par value	119,675	142,140
	GXO LOGISTICS INCORPORATED COMMON	1,712.00	Shares/par value	83,361	155,501
	H & E EQUIP SVCS INC COM	474.00	Shares/par value	15,903	20,984
	HACKENSACK MERIDIAN HEALTH 2020 BD	230,000.00	ZERO CPN DTD 08/26/2020 DUE	230,118	224,291
	HACKETT GROUP INC COM	415.00	Shares/par value	6,255	8,520
	HAEMONETICS CORP MASS COM	1,150.00	Shares/par value	75,867	60,996
	HAIN CELESTIAL GROUP INC COM	1,184.00	Shares/par value	50,831	50,450
	HALL OF FAME RESORT & ENTMT CO COM	2,201.00	Shares/par value	9,929	3,346
	HALLIBURTON CO	60,000.00	6.70% DTD 09/12/2008 DUE 09/15/2038	82,685	82,348
	HALLIBURTON CO COM	13,185.00	Shares/par value	300,059	301,541
	HALLIBURTON CO DB 144A	175,000.00	7.60% DTD 08/15/2003 DUE 08/15/2096	246,398	235,265
	HALLIBURTON CO SR NT	100,000.00	7.45% DTD 03/13/2009 DUE 09/15/2039	134,141	146,939
	HALLIBURTON CO SR NT	65,000.00	4.75% DTD 08/05/2013 DUE 08/01/2043	77,101	74,671
	HALLIBURTON CO SR NT	110,000.00	4.85% DTD 11/13/2015 DUE 11/15/2035	123,538	129,280
	HALLIBURTON CO SR NT	95,000.00	5.00% DTD 11/13/2015 DUE 11/15/2045	110,775	113,498
	HALLIBURTON CO SR NT	55,000.00	7.45% DTD 03/13/2009 DUE 09/15/2039	74,432	80,816
	HALOZYME THERAPEUTICS INC COM	2,029.00	Shares/par value	32,868	81,586
	HAMILTON BEACH BRANDS HLDG CO COM CL	218.00	Shares/par value	2,981	3,130
	HAMILTON LANE INC CL A	21,550.00	Shares/par value	1,575,504	2,233,011
	HANCOCK WHITNEY CORPORATION	3,488.00	Shares/par value	109,787	174,470
	HANESBRANDS INC COM	5,757.00	Shares/par value	115,337	96,257
	HANGER INC COM NEW	553.00	Shares/par value	13,203	10,026
	HANMI FINL CORP COM NEW	1,221.00	Shares/par value	25,299	28,913
	HANNON ARMSTRONG SUST INFR CAP COM	2,978.00	Shares/par value	72,448	158,191
	HANOVER INS GROUP INC COM	533.00	Shares/par value	39,087	69,855
	HARBORONE BANCORP INC NEW COM NEW	2,022.00	Shares/par value	16,479	30,006
*	HARLEY DAVIDSON INC COM	1,273,592.00	Shares/par value	10,102,588	48,001,682
	HARMONIC INC COM	3,157.00	Shares/par value	15,171	37,126
	HARMONY BIOSCIENCES HLDGS INC COM	329.00	Shares/par value	10,188	14,029
	HARPOON THERAPEUTICS INC COM	275.00	Shares/par value	4,533	2,076
	HARSCO CORP COM	2,299.00	Shares/par value	33,279	38,416
	HARTFORD FINL SVCS GROUP INC COM	5,261.00	Shares/par value	219,544	363,219
	HARTFORD FINL SVCS GROUP INC SR NT	850,000.00	6.625% DTD 03/23/2010 DUE 03/30/2040	1,050,881	1,231,200
	HARTFORD FINL SVCS GROUP INC SR NT	50,000.00	2.90% DTD 09/21/2021 DUE 09/15/2051	49,564	49,265
	HARTFORD FINL SVCS GROUP INC SR NT	195,000.00	3.60% DTD 08/19/2019 DUE 08/19/2049	213,677	213,437
	HARTFORD FINL SVCS GROUP INC SR NT	45,000.00	5.95% DTD 10/03/2006 DUE 10/15/2036	62,748	60,342
	HARTFORD FINL SVCS GROUP INC SR NT	25,000.00	6.10% DTD 10/10/2006 DUE 10/01/2041	30,410	34,985
	HARVARD BIOSCIENCE INC COM	694.00	Shares/par value	4,398	4,893
	HASBRO INC COM	1,923.00	Shares/par value	135,396	195,723
	HASBRO INC NT	680,000.00	6.35% DTD 03/11/2010 DUE 03/15/2040	798,907	938,210
	HAT HLDGS I LLC HAT HLDGS II SR 144A	200,000.00	NT 3.375% DTD 06/28/2021 DUE	200,000	202,000
	HAVERTY FURNITURE COS INC COM	485.00	Shares/par value	11,505	14,826
	HAWAIIAN ELEC INDS INC COM	1,516.00	Shares/par value	44,191	62,914
	HAWAIIAN HOLDINGS INC COM	2,025.00	Shares/par value	75,883	37,199
	HAWKINS INC COM	446.00	Shares/par value	8,879	17,595
	HAYNES INTL INC COM NEW	500.00	Shares/par value	17,062	20,165
	HAYWARD HLDGS INC COM	463.00	Shares/par value	11,450	12,144
	HBT FINL INC COM	383.00	Shares/par value	6,752	7,174
	HCA HEALTHCARE, INC.	3,189.00	Shares/par value	480,524	819,318
	HCA INC SR SEC	780,000.00	5.25% DTD 06/12/2019 DUE 06/15/2049	768,518	1,001,770
	HCA INC SR SEC GLBL NT	650,000.00	5.50% DTD 06/22/2017 DUE 06/15/2047	719,286	850,551
	HCI GROUP INC COM	227.00	Shares/par value	10,849	18,964
	HEALTH CATALYST INC COM	761.00	Shares/par value	26,145	30,151
	HEALTHCARE RLTY TR INC COM	5,887.00	Shares/par value	176,096	186,265
	HEALTHCARE SVCS GROUP INC COM	2,006.00	Shares/par value	66,331	35,687
	HEALTHCARE TR AMER INC CL A NEW	3,227.00	Shares/par value	94,551	107,750
	HEALTHEQUITY INC COM	5,393.00	Shares/par value	390,416	238,586
	HEALTHPEAK PPTYS INC COM	7,957.00	Shares/par value	308,818	287,168
	HEALTHSTREAM INC COM	1,012.00	Shares/par value	24,756	26,676
	HEARTLAND EXPRESS INC COM	1,910.00	Shares/par value	34,843	32,126
	HEARTLAND FINL USA INC COM	1,614.00	Shares/par value	64,293	81,685
	HECLA MNG CO COM	16,691.00	Shares/par value	54,002	87,127
	HEICO CORP NEW CL A	10,309.00	Shares/par value	1,051,828	1,324,913
	HEICO CORP NEW COM	724.00	Shares/par value	58,334	104,415
	HEIDRICK & STRUGGLES INTL COM	564.00	Shares/par value	18,705	24,664
	HELEN OF TROY LTD	348.00	Shares/par value	48,267	85,076
	HELIOS TECHNOLOGIES INC COM	477.00	Shares/par value	28,752	50,166
	HELIX ENERGY SOLUTIONS GROUP INC COM	5,731.00	Shares/par value	52,892	17,881
	HELMERICH & PAYNE INC COM	4,217.00	Shares/par value	141,063	99,943
	HELMERICH & PAYNE INC SR NT 144A	600,000.00	2.90% DTD 09/29/2021 DUE 09/29/2031	599,505	588,810
	HEMISPHERE MEDIA GROUP INC CL A	637.00	Shares/par value	6,102	4,631
	HENRY JACK & ASSOC INC COM	1,176.00	Shares/par value	130,735	196,380
	HERBALIFE NUTRITION LTD	1,597.00	Shares/par value	66,300	65,365
	HERC HLDGS INC COM	369.00	Shares/par value	40,842	57,767
	HERITAGE COMMERCE CORP COM	2,340.00	Shares/par value	27,801	27,940
	HERITAGE CRYSTAL CLEAN INC COM	472.00	Shares/par value	9,373	15,113
	HERITAGE FINL CORP WASH COM	1,420.00	Shares/par value	30,993	34,705
	HERITAGE INS HLDGS INC COM	974.00	Shares/par value	14,043	5,727

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	HERON THERAPEUTICS INC COM	1,030.00	Shares/par value	23,662	9,404
	HERSHA HOSPITALITY TR PRIORITY SHS	1,293.00	Shares/par value	27,814	11,857
	HERSHEY CO COM	2,595.00	Shares/par value	268,094	502,055
	HERSHEY CO SR GLBL NT	850,000.00	3.375% DTD 08/09/2016 DUE 08/15/2046	845,861	945,736
	HESKA CORP COM RESTRC NEW	142.00	Shares/par value	25,523	25,914
	HESS CORP COM	4,265.00	Shares/par value	292,617	315,738
	HEWLETT PACKARD ENTERPRISE CO COM	19,313.00	Shares/par value	236,349	304,566
	HEWLETT PACKARD ENTERPRISE CO SR	110,000.00	GLBL NT 6.35% DTD 10/15/2016 DUE	142,122	147,331
	HEXCEL CORP COM	1,270.00	Shares/par value	57,016	65,786
	HF FOODS GROUP INC COM	1,449.00	Shares/par value	11,461	12,259
	HIBBETT INC	311.00	Shares/par value	19,054	22,370
	HIGHPEAK ENERGY INC COM	199.00	Shares/par value	2,169	2,913
	HIGHWOODS PPTYS INC COM	1,464.00	Shares/par value	71,680	65,280
	HILLENBRAND INC COM	1,967.00	Shares/par value	67,403	102,264
	HILLTOP HLDGS INC COM	2,587.00	Shares/par value	47,611	90,907
	HILTON DOMESTIC OPER CO INC SR 144A	100,000.00	NT 3.625% DTD 02/02/2021 DUE	100,000	99,474
	HILTON GRAND VACATIONS INC COM	1,263.00	Shares/par value	24,293	65,815
	HILTON WORLDWIDE HLDGS INC WHEN	4,710.00	Shares/par value	456,866	734,713
	HINGHAM INSTN SVGS MASS COM	57.00	Shares/par value	8,397	23,933
	HIREQUEST INC COM	89.00	Shares/par value	1,802	1,794
	HIRERIGHT HOLDINGS CORPORATION COM	707.00	Shares/par value	10,057	11,312
	HITACHI LTD ADR 10	2,923.00	Shares/par value	189,200	316,274
	HNI CORP COM	1,629.00	Shares/par value	51,572	68,499
	HOLLYFRONTIER CORP COM	32,689.00	Shares/par value	981,785	1,071,545
	HOLOGIC INC COM	3,817.00	Shares/par value	190,065	292,230
	HOME BANCORP INC COM	306.00	Shares/par value	10,264	12,702
	HOME BANCSHARES INC COM	6,148.00	Shares/par value	130,294	149,704
	HOME DEPOT INC	135,000.00	5.875% DTD 12/19/2006 DUE 12/16/2036	188,392	191,215
	HOME DEPOT INC COM	13,859.00	Shares/par value	2,933,748	5,751,624
	HOME DEPOT INC SR GLBL	395,000.00	4.50% DTD 12/06/2018 DUE 12/06/2048	426,446	510,696
	HOME DEPOT INC SR GLBL	165,000.00	3.30% DTD 03/30/2020 DUE 04/15/2040	183,252	178,890
	HOME DEPOT INC SR GLBL	125,000.00	3.90% DTD 06/05/2017 DUE 06/15/2047	142,410	146,034
	HOME DEPOT INC SR GLBL	90,000.00	4.50% DTD 12/06/2018 DUE 12/06/2048	114,890	116,361
	HOME DEPOT INC SR GLBL NT	225,000.00	2.375% DTD 01/07/2021 DUE 03/15/2051	205,378	206,692
	HOME DEPOT INC SR NT	120,000.00	3.35% DTD 03/30/2020 DUE 04/15/2050	118,630	130,867
	HOME DEPOT INC SR NT	610,000.00	5.40% DTD 09/10/2010 DUE 09/15/2040	754,056	834,138
	HOME DEPOT INC SR NT	1,000,000.00	2.75% DTD 09/21/2021 DUE 09/15/2051	1,017,080	993,020
	HOME DEPOT INC SR NT	400,000.00	5.95% DTD 03/31/2011 DUE 04/01/2041	544,928	573,928
	HOME DEPOT INC SR NT	75,000.00	2.75% DTD 09/21/2021 DUE 09/15/2051	72,308	74,477
	HOME DEPOT INC SR NT	660,000.00	3.125% DTD 01/13/2020 DUE 12/15/2049	702,989	695,561
	HOME DEPOT INC SR NT	45,000.00	3.35% DTD 03/30/2020 DUE 04/15/2050	49,973	49,075
	HOME DEPOT INC SR NT	105,000.00	4.20% DTD 04/05/2013 DUE 04/01/2043	114,134	126,702
	HOME DEPOT INC SR NT	53,000.00	4.25% DTD 06/02/2015 DUE 04/01/2046	63,992	65,961
	HOME PT CAPITAL INCORPORATED COM	292.00	Shares/par value	2,953	1,314
	HOMESTREET INC COM	832.00	Shares/par value	18,586	43,264
	HOMETRUST BANCSHARES INC COM	608.00	Shares/par value	10,217	18,836
	HOMOLOGY MEDICINES INC COM	1,679.00	Shares/par value	12,275	6,112
	HONEST CO INC COM	1,166.00	Shares/par value	13,396	9,433
	HONEYWELL INTERNATIONAL INC COM	7,295.00	Shares/par value	1,185,733	1,521,080
	HONEYWELL INTL INC SR NT	505,000.00	2.80% DTD 05/18/2020 DUE 06/01/2050	501,339	524,932
	HONG KONG GOVT SPL FR	300,000.00	2.375% DTD 02/02/2021 DUE 02/02/2051	296,436	278,286
	HOOKER FURNISHINGS CORPORATION	450.00	Shares/par value	16,212	10,476
	HOOKIPA PHARMA INC COM	474.00	Shares/par value	4,683	1,104
	HOPE BANCORP INC COM	4,763.00	Shares/par value	68,756	70,064
	HORACE MANN EDUCATORS CORP NEW COM	1,671.00	Shares/par value	53,193	64,668
	HORIZON BANCORP, INC	1,715.00	Shares/par value	22,833	35,758
	HORIZON THERAPEUTICS PUB LTD SHS	3,400.00	Shares/par value	224,633	366,384
	HORMEL FOODS CORP COM	4,238.00	Shares/par value	142,462	206,857
	HORMEL FOODS CORP SR NT	150,000.00	3.05% DTD 06/03/2021 DUE 06/03/2051	151,249	159,306
	HOST HOTELS & RESORTS INC	10,402.00	Shares/par value	219,774	180,891
	HOST HOTELS & RESORTS LP SR I NT	600,000.00	3.50% DTD 08/20/2020 DUE 09/15/2030	594,597	615,924
	HOSTESS BRANDS INC CL A	5,247.00	Shares/par value	82,110	107,144
	HOUGHTON MIFFLIN HARCOURT CO COM	2,071.00	Shares/par value	21,779	33,343
	HOULIHAN LOKEY INC CL A	914.00	Shares/par value	51,107	94,617
	HOVNANIAN ENTERPRISES INC CL A NEW	205.00	Shares/par value	20,228	26,094
	HOWARD BANCORP INC COM	527.00	Shares/par value	9,578	11,483
	HOWARD HUGHES CORP COM	664.00	Shares/par value	83,904	67,582
	HOWMET AEROSPACE INC COM	5,803.00	Shares/par value	155,800	184,709
	HP INC COM	19,264.00	Shares/par value	390,663	725,675
	HSBC BK USA N A GLOBAL MEDIUM TERM	1,350,000.00	SUB BK NTS TRANCHE # SB 00004 7.00%	1,746,411	2,095,997
	HSBC HLDGS PLC COCO	400,000.00	VAR RATE DTD 09/12/2018 DUE	400,000	431,844
	HSBC HLDGS PLC SR GLBL COCO	300,000.00	VAR RATE DTD 11/24/2020 DUE	300,000	293,379
	HSBC HLDGS PLC SUB NT	130,000.00	6.50% DTD 05/03/2006 DUE 05/02/2036	180,450	176,622
	HSBC HLDGS PLC SUB NT	315,000.00	6.50% DTD 09/12/2007 DUE 09/15/2037	430,038	435,818
	HSBC HOLDINGS PLC PERP GBP	1,000,000.00	5.875% DTD 09/28/2018 DUE	1,298,950	1,461,862
	HUB GROUP INC CL A	1,326.00	Shares/par value	55,234	111,702
	HUBBELL INC COM	808.00	Shares/par value	91,743	168,282
	HUBSHOT INC COM	4,458.00	Shares/par value	762,761	2,938,491
	HUDSON PAC PPTYS INC COM	2,134.00	Shares/par value	73,128	52,731
	HUMANA INC COM	1,254.00	Shares/par value	406,547	581,680
	HUMANA INC SR NT	100,000.00	2.15% DTD 08/03/2021 DUE 02/03/2032	99,804	96,693
	HUMANA INC SR NT	1,000,000.00	4.625% DTD 12/10/2012 DUE 12/01/2042	999,370	1,231,060
	HUMANA INC SR NT	215,000.00	2.15% DTD 08/03/2021 DUE 02/03/2032	214,579	207,890
	HUMANIGEN INC COM NEW	661.00	Shares/par value	11,885	2,459

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	HUNT J B TRANS SVCS INC COM	3,743.00	Shares/par value	345,508	765,069
	HUNTINGTON BANCSHARES INC COM	21,774.00	Shares/par value	232,116	335,755
	HUNTINGTON INGALLS INDS INC COM	5,289.00	Shares/par value	801,755	987,668
	HUNTSMAN CORP COM	3,108.00	Shares/par value	78,657	108,407
	HURON CONSULTING GROUP INC COM	836.00	Shares/par value	45,221	41,716
	HUTENSKY CAPITAL REIT I	8,719.19	Shares/par value	261,412	501,009
	HYATT HOTELS CORP COM CL A	894.00	Shares/par value	62,807	85,735
	HYATT HOTELS CORP CR SEN SR NT	100,000.00	STEP CPN DTD 04/23/2020 DUE	115,320	119,286
	HYDROFARM HLDGS GROUP INC COM	567.00	Shares/par value	28,195	16,040
	HYLIION HOLDINGS CORP COMMON STOCK	4,125.00	Shares/par value	51,525	25,575
	HYRECAR INC COM	258.00	Shares/par value	5,253	1,215
	HYSTER YALE MATLS HANDLING INC CL A	400.00	Shares/par value	25,320	16,440
	I3 VERTICALS INC COM CL A	305.00	Shares/par value	7,949	6,951
	IAA INC COM	2,499.00	Shares/par value	99,780	126,499
	IAC INTERACTIVECORP NEW COM NEW	8,641.00	Shares/par value	1,127,399	1,129,465
	IBERDROLA S A SPONSORED ADR REPSTG 1	8,368.00	Shares/par value	386,131	396,250
	IBEX LTD SHS NEW	83.00	Shares/par value	1,705	1,070
	IBIO INC COM NEW	8,653.00	Shares/par value	13,987	4,751
	ICAD INC COM NEW	323.00	Shares/par value	3,224	2,326
	ICF INTL INC COM	741.00	Shares/par value	49,664	75,990
	ICHOR HOLDINGS SHS	652.00	Shares/par value	28,100	30,012
	ICICI BK LTD SPONSORED ADR	237,870.00	Shares/par value	2,740,336	4,707,447
	ICOSAVAX INC COM	350.00	Shares/par value	11,499	8,008
	ICU MEDICAL INC COM	298.00	Shares/par value	75,603	70,727
	IDACORP INC COM	753.00	Shares/par value	73,099	85,322
	IDAHO PWR CO 1ST MTG SECD MTN 1MTG	1,000,000.00	BD 4.00% DTD 04/08/2013 DUE	997,410	1,093,340
	IDAHO PWR CO 1ST MTG SECD MTN FR	649,000.00	4.20% DTD 03/16/2018 DUE 03/01/2048	795,726	795,784
	IDEANOMICS INC COM	16,360.00	Shares/par value	50,569	19,632
	IDEAYA BIOSCIENCES INC COM	953.00	Shares/par value	16,247	22,529
	IDENTIV INC COM NEW	341.00	Shares/par value	5,518	9,596
	IDEX CORP COM	9,462.00	Shares/par value	825,842	2,236,060
	IDEXX LABORATORIES INC COM	5,690.00	Shares/par value	606,136	3,746,637
	IDT CORP CL B NEW	420.00	Shares/par value	6,039	18,547
	IES HLDGS INC COM	128.00	Shares/par value	4,914	6,482
	IGM BIOSCIENCES INC COM	119.00	Shares/par value	7,257	3,490
	IHEARTMEDIA INC COM CL A	3,193.00	Shares/par value	43,994	67,181
	IHS MARKIT LTD SHS	5,592.00	Shares/par value	400,002	743,289
	II-VI INC COM	1,737.00	Shares/par value	76,777	118,689
	IKENA ONCOLOGY INC COM	1,039.00	Shares/par value	14,191	13,029
	ILLINOIS TOOL WKS INC COM	3,980.00	Shares/par value	657,052	982,264
	ILLUMINA INC COM	1,895.00	Shares/par value	408,757	720,934
	ILLUMINA INC SR NT	170,000.00	2.55% DTD 03/23/2021 DUE 03/23/2031	169,357	169,952
	IMAGO BIOSCIENCES INC COM	312.00	Shares/par value	6,486	7,398
	IMAX CORP COM	1,873.00	Shares/par value	20,691	33,414
	IMMUNEERING CORP CLASS A COM	263.00	Shares/par value	7,528	4,253
	IMMUNIC INC COM	621.00	Shares/par value	7,996	5,943
	IMMUNITYBIO INC COM	2,488.00	Shares/par value	34,594	15,127
	IMMUNOGEN INC COM	4,693.00	Shares/par value	17,955	34,822
	IMMUNOVANT INC COM	890.00	Shares/par value	17,999	7,583
	IMPEL NEUROPHARMA INC COM	123.00	Shares/par value	963	1,061
	IMPERIAL BRANDS FIN PLC SR 144A NT	500,000.00	3.875% DTD 07/26/2019 DUE 07/26/2029	495,665	529,560
	IMPINJ INC COM	6,988.00	Shares/par value	265,465	619,836
	INARI MED INC COM	502.00	Shares/par value	46,814	45,818
	INCOME CASH	-	Shares/par value	-	-
	INCYTE CORP COM	3,295.00	Shares/par value	273,359	241,853
	INDEPENDENCE HLDG CO NEW COM NEW	171.00	Shares/par value	2,714	9,692
	INDEPENDENCE RLTY TR INC COM	4,252.00	Shares/par value	43,097	109,829
	INDEPENDENT BANK CORP MASS COM	1,859.00	Shares/par value	99,338	151,564
	INDEPENDENT BANK CORP MICH COM	836.00	Shares/par value	12,348	19,955
	INDEPENDENT BK GROUP INC COM	1,533.00	Shares/par value	74,174	110,606
	INDIAN RAILWAY FINANCE CORP LT FR	200,000.00	ZERO CPN DTD DUE 02/09/2031	200,010	194,418
	INDIANA MICH PWR CO SR GLBL L NT	45,000.00	3.75% DTD 06/29/2017 DUE 07/01/2047	46,971	49,619
	INDIANA MICH PWR CO SR NT	200,000.00	4.25% DTD 08/08/2018 DUE 08/15/2048	198,856	237,250
	INDIANA MICH PWR CO SR NT SER K	370,000.00	4.55% DTD 03/03/2016 DUE 03/15/2046	386,982	451,541
	INDIANA MICH PWR CO SR O NT	400,000.00	3.25% DTD 04/29/2021 DUE 05/01/2051	396,888	410,600
	INDIANA UNIV HEALTH INC 2018A	580,000.00	3.97% DTD 04/17/2018 DUE 11/01/2048	585,461	699,584
	INDIANA UNIV HEALTH INC 2021A BD	65,000.00	2.852% DTD 07/01/2021 DUE 11/01/2051	65,000	65,345
	INDUS RLTY TR INC COM	129.00	Shares/par value	6,994	10,457
	INDUSTRIAL LOGISTICS PPTYS TR COM	2,602.00	Shares/par value	52,603	65,180
	INFINERA CORP COM	2,625.00	Shares/par value	21,966	25,174
	INFINITY PHARMACEUTICALS INC COM	1,514.00	Shares/par value	4,559	3,407
	INFORMATICA INC COM CL A	582.00	Shares/par value	21,205	21,522
	INFRA AND ENERGY ALTRNTIVE INC COM	621.00	Shares/par value	7,738	5,713
	INFUSYSTEM HLDGS INC COM	264.00	Shares/par value	3,325	4,496
	ING GROEP ALT TIER I PERP	300,000.00	VAR RATE DTD 09/14/2021 DUE	300,000	285,375
	ING U S INC CR SEN SR NT	900,000.00	5.70% DTD 07/26/2013 DUE 07/15/2043	1,061,955	1,224,720
	INGERSOL RAND LUXEMBOURG FIN SR NT	215,000.00	4.65% DTD 10/28/2014 DUE 11/01/2044	214,366	265,467
	INGERSOLL RAND GLOBAL HLDG CO SR	938,000.00	GLBL NT 5.75% DTD 12/15/2013 DUE	1,144,241	1,319,109
	INGERSOLL RAND INC COM	6,040.00	Shares/par value	179,844	373,695
	INGEVITY CORP COM	612.00	Shares/par value	35,916	43,880
	INGLES MKTS INC CL A	562.00	Shares/par value	19,432	48,523
	INGREDION INC COM	1,032.00	Shares/par value	100,827	99,732
	INHIBRX INC COM	411.00	Shares/par value	12,767	17,948
	INNOSPEC INC COM	790.00	Shares/par value	66,709	71,369

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	INNOVAGE HLDG CORP COM	270.00	Shares/par value	5,686	1,350
	INNOVATE CORP COM	1,896.00	Shares/par value	7,984	7,015
	INNOVATIVE INDL PPTYS INC COM	636.00	Shares/par value	68,182	167,211
	INNOVIVA INC COM	1,624.00	Shares/par value	21,784	28,014
	INOGEN INC COM	1,977.00	Shares/par value	75,745	67,218
	INOTIV INC COM	253.00	Shares/par value	7,975	10,644
	INOVIO PHARMACEUTICALS INC COM NEW	8,279.00	Shares/par value	76,423	41,312
	INOZYME PHARMA INC COM	576.00	Shares/par value	10,185	3,928
	INSEEGO CORP COM	2,892.00	Shares/par value	30,383	16,860
	INSIGHT ENTERPRISES INC COM	1,092.00	Shares/par value	35,071	116,407
	INSMED INC COM PAR	1,685.00	Shares/par value	37,670	45,899
	INSPERITY INC COM	536.00	Shares/par value	37,974	63,307
	INSPIRE MED SYS INC COM	2,466.00	Shares/par value	378,007	567,328
	INSTALLED BLDG PRODS INC COM	350.00	Shares/par value	17,572	48,902
	INSTEEL INDS INC COM	705.00	Shares/par value	15,681	28,066
	INSTIL BIO INC COM	1,531.00	Shares/par value	26,030	26,195
	INSTRUCTURE HLDGS INC COM	409.00	Shares/par value	9,475	9,808
	INSULET CORP COM	1,203.00	Shares/par value	136,374	320,082
	INTAPP INC COM	275.00	Shares/par value	6,751	6,919
	INTEGER HLDGS CORP COM	1,341.00	Shares/par value	103,284	114,776
	INTEGRA LIFESCIENCES HLDGS CORP COM	1,106.00	Shares/par value	67,409	74,091
	INTEGRAL AD SCIENCE HLDNG CORP COM	515.00	Shares/par value	11,026	11,438
	INTEL CORP COM	39,654.00	Shares/par value	1,427,496	2,042,181
	INTEL CORP SR GLBL	50,000.00	3.20% DTD 08/12/2021 DUE 08/12/2061	49,920	51,203
	INTEL CORP SR GLBL NT	525,000.00	3.25% DTD 11/21/2019 DUE 11/15/2049	573,182	554,090
	INTEL CORP SR GLBL NT	155,000.00	3.734% DTD 12/08/2017 DUE 12/08/2047	174,704	176,545
	INTEL CORP SR NT	595,000.00	4.10% DTD 05/19/2016 DUE 05/19/2046	691,741	706,699
	INTEL CORP SR NT	1,085,000.00	4.75% DTD 03/25/2020 DUE 03/25/2050	1,083,796	1,444,873
	INTEL CORP SR NT	95,000.00	4.10% DTD 05/19/2016 DUE 05/19/2046	112,908	112,834
	INTEL CORP SR NT	175,000.00	4.60% DTD 03/25/2020 DUE 03/25/2040	214,172	218,069
	INTELLIA THERAPEUTICS INC COM	994.00	Shares/par value	37,751	117,531
	INTER PARFUMS INC COM	264.00	Shares/par value	13,835	28,222
	INTERACTIVE BROKERS GROUP INC COM	1,237.00	Shares/par value	60,361	98,243
	INTERCEPT PHARMACEUTICALS INC COM	214.00	Shares/par value	17,817	3,486
	INTERCONTINENTAL EXCHANGE INC SR NT	200,000.00	2.10% DTD 05/26/2020 DUE 06/15/2030	198,580	198,563
	INTERCONTINENTAL EXCHANGE INC SR NT	200,000.00	3.00% DTD 05/26/2020 DUE 06/15/2050	196,992	201,781
	INTERCONTINENTAL EXCHANGE INC SR NT	300,000.00	3.00% DTD 08/20/2020 DUE 09/15/2060	296,952	296,114
	INTERCONTINENTAL EXCHANGE INC SR NT	100,000.00	4.25% DTD 08/13/2018 DUE 09/21/2048	99,288	124,481
	INTERCONTINENTAL EXCHANGE INC SR NT	175,000.00	2.65% DTD 08/20/2020 DUE 09/15/2040	175,395	170,249
	INTERCONTINENTAL EXCHANGE INC SR NT	130,000.00	3.00% DTD 08/20/2020 DUE 09/15/2060	128,205	128,316
	INTERCONTINENTAL EXCHANGE INC SR NT	90,000.00	4.25% DTD 08/13/2018 DUE 09/21/2048	106,448	112,033
	INTERCONTINENTAL EXCHANGE, INC. COM	18,995.00	Shares/par value	793,556	2,597,946
	INTERDIGITAL INC PA COM	925.00	Shares/par value	53,845	66,258
	INTERFACE INC COM	2,001.00	Shares/par value	18,332	31,916
	INTERNATIONAL BANCSHARES CORP COM	2,153.00	Shares/par value	56,492	91,266
	INTERNATIONAL BUSINESS MACHS CORP	8,767.00	Shares/par value	1,116,514	1,171,797
	INTERNATIONAL BUSINESS MACHS SR GLBL	535,000.00	NT 2.95% DTD 05/07/2020 DUE	530,565	522,476
	INTERNATIONAL BUSINESS MACHS SR GLBL	25,000.00	DEB 7.125% DTD 12/06/1996 DUE	30,059	46,201
	INTERNATIONAL BUSINESS MACHS SR NT	525,000.00	4.25% DTD 05/15/2019 DUE 05/15/2049	517,550	636,752
	INTERNATIONAL BUSINESS MACHS SR NT	630,000.00	2.85% DTD 05/07/2020 DUE 05/15/2040	624,343	618,395
	INTERNATIONAL BUSINESS MACHS SR NT	215,000.00	4.15% DTD 05/15/2019 DUE 05/15/2039	233,202	248,291
	INTERNATIONAL FLAVORS & FRAGRANCES	3,845.00	Shares/par value	495,597	579,249
	INTERNATIONAL FLAVORS&FRAGRANC SR	60,000.00	144A 2.30% DTD 09/16/2020 DUE	60,482	58,834
	INTERNATIONAL FLAVORS&FRAGRANC SR	80,000.00	144A NT 3.468% DTD 03/04/2021 DUE	84,529	83,810
	INTERNATIONAL FLAVORS&FRAGRANC SR	45,000.00	GLBL NT 5.00% DTD 09/26/2018 DUE	60,079	57,841
	INTERNATIONAL GAME TECH PLC SHS USD	1,475.00	Shares/par value	35,003	42,642
	INTERNATIONAL MNY EXPRESS INC COM	472.00	Shares/par value	6,921	7,533
	INTERNATIONAL PAPER CO COM	5,864.00	Shares/par value	286,388	275,491
	INTERNATIONAL SEAWAYS INC COM	1,647.00	Shares/par value	31,709	24,178
	INTERPUBLIC GROUP COS INC COM	5,792.00	Shares/par value	131,944	216,910
	INTERSECT ENT INC COM	491.00	Shares/par value	8,736	13,409
	INTERSTATE PWR & LT CO SR DEB	150,000.00	6.25% DTD 07/10/2009 DUE 07/15/2039	194,603	209,411
	INTERSTATE PWR & LT CO SR DEB	35,000.00	4.70% DTD 10/08/2013 DUE 10/15/2043	42,811	43,100
	INTERTEK GROUP PLC ADR	2,417.00	Shares/par value	182,953	184,308
	INTESA SANPAOLO S P A FR	400,000.00	VAR RATE DTD 06/01/2021 DUE	416,028	410,960
	INTESA SANPAOLO S P A SUB X 144A NT	500,000.00	5.71% DTD 01/15/2016 DUE 01/15/2026	500,000	553,020
	INTL PAPER CO SR NT	78,000.00	4.80% DTD 06/10/2014 DUE 06/15/2044	95,726	98,587
	INTRA CELLULAR THERAPIES INC COM	1,043.00	Shares/par value	34,407	54,591
	INTREPID POTASH INC COM	399.00	Shares/par value	9,580	17,049
	INTUIT COM	9,575.00	Shares/par value	962,172	6,158,832
	INTUITIVE SURGICAL INC COM NEW	4,602.00	Shares/par value	413,495	1,653,499
	INVACARE CORP COM	1,347.00	Shares/par value	18,879	3,664
	INVESCO DEVELOPING MARKETS FUND	1,727,727.70	Shares/par value	62,067,858	81,203,202
	INVESCO LTD	4,901.00	Shares/par value	184,663	112,821
	INVESCO MORTGAGE CAPITAL INC COM	11,801.00	Shares/par value	111,159	32,807
	INVESTORS BANCORP INC NEW COM	7,079.00	Shares/par value	77,079	107,247
	INVESTORS TITLE CO COM	48.00	Shares/par value	8,185	9,463
	INVITAE CORP COM	6,661.00	Shares/par value	217,899	101,713
	INVITATION HOMES INC COM	9,005.00	Shares/par value	238,198	408,287
	IONIS PHARMACEUTICALS INC COM	2,512.00	Shares/par value	128,069	76,440
	IOVANCE BIOTHERAPEUTICS INC COM	2,151.00	Shares/par value	58,673	41,063
	IPG PHOTONICS CORP COM	550.00	Shares/par value	70,861	94,677
	IQVIA HLDGS INC COM	3,165.00	Shares/par value	401,517	892,973
	IRADIMED CORP COM	93.00	Shares/par value	1,961	4,298

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	IRHYTHM TECHNOLOGIES INC COM	435.00	Shares/par value	33,259	51,195
	IRIDIUM COMMUNICATIONS INC COM	2,454.00	Shares/par value	43,953	101,326
	IROBOT CORP COM	478.00	Shares/par value	32,218	31,491
	IRON MTN INC NEW COM	4,950.00	Shares/par value	156,968	259,034
	IRONWOOD PHARMACEUTICALS INC COM CL	1,878.00	Shares/par value	23,864	21,897
	ISHARES RUSSELL 1000 GROWTH ETF	786.00	Shares/par value	198,736	240,194
	ISHARES RUSSELL 1000 VALUE ETF	1,219.00	Shares/par value	202,993	204,707
	ISHARES RUSSELL 2000 VALUE ETF	2,452.00	Shares/par value	407,688	407,155
	ISHARES RUSSELL MID-CAP ETF	3,414.00	Shares/par value	271,081	283,396
	ISOPLEXIS CORP COM	860.00	Shares/par value	4,416	7,903
	ISTAR INC.	2,834.00	Shares/par value	33,588	73,202
	ITEOS THERAPEUTICS INC COM	808.00	Shares/par value	20,619	37,620
	ITERIS INC COM	615.00	Shares/par value	3,424	2,460
	ITRON INC COM	873.00	Shares/par value	67,079	59,818
	ITT INC COM	1,322.00	Shares/par value	56,356	135,095
	IVERIC BIO INC COM	3,620.00	Shares/par value	26,683	60,526
	J & J SNACK FOODS CORP COM	218.00	Shares/par value	34,731	34,435
	JAB HLDGS B V SR 144A NT	250,000.00	3.75% DTD 05/28/2021 DUE 05/28/2051	248,618	271,143
	JABIL, INC	2,545.00	Shares/par value	99,894	179,041
	JACK IN THE BOX INC COM	794.00	Shares/par value	68,487	69,459
	JACOBS ENGR GROUP INC COM	1,928.00	Shares/par value	105,039	268,435
	JAMES RIV GROUP LTD COM	1,296.00	Shares/par value	48,272	37,338
	JAMF HLDG CORP COM	880.00	Shares/par value	30,196	33,449
	JANUS HENDERSON GROUP PLC ORD SHS	2,503.00	Shares/par value	98,220	104,976
	JANUX THERAPEUTICS INC COM	370.00	Shares/par value	8,422	7,300
	JAZZ PHARMACEUTICALS PLC	885.00	Shares/par value	125,870	112,749
	JBG SMITH PPTYS COM	49,082.00	Shares/par value	1,571,237	1,409,144
	JBS USA LUX S A JBS USA FOOD SR 144A	125,000.00	NT 3.00% DTD 12/01/2021 DUE	123,386	125,000
	JDE PEETS NV SR 144A NT	190,000.00	2.25% DTD 09/24/2021 DUE 09/24/2031	189,932	182,801
	JEFFERIES FINL GROUP INC COM	3,239.00	Shares/par value	73,466	125,673
	JEFFERIES GROUP INC NEW SR DEB	340,000.00	6.25% DTD 01/26/2006 DUE 01/15/2036	344,945	450,701
	JEFFERIES GROUP INC NEW SR NT	250,000.00	6.50% DTD 01/18/2013 DUE 01/20/2043	251,162	345,233
	JELD WEN HLDG INC COM	2,518.00	Shares/par value	48,578	66,374
	JERSEY CENT PWR & LT CO SR 144A NT	100,000.00	2.75% DTD 06/10/2021 DUE 03/01/2032	99,726	101,340
	JETBLUE AWYS CORP COM	4,628.00	Shares/par value	86,789	65,903
	JFROG LTD ORD SHS	761.00	Shares/par value	37,830	22,602
	JOANN INC COM	171.00	Shares/par value	2,505	1,775
	JOHN BEAN TECHNOLOGIES CORP COM	453.00	Shares/par value	33,525	69,563
	JOHNSON & JOHNSON COM	25,849.00	Shares/par value	3,046,878	4,421,988
	JOHNSON & JOHNSON NT	655,000.00	3.70% DTD 03/01/2016 DUE 03/01/2046	663,407	769,455
	JOHNSON & JOHNSON SR NT	1,050,000.00	2.25% DTD 08/25/2020 DUE 09/01/2050	1,040,687	968,583
	JOHNSON & JOHNSON SR NT	360,000.00	2.10% DTD 08/25/2020 DUE 09/01/2040	348,111	340,646
	JOHNSON & JOHNSON SR NT	170,000.00	3.40% DTD 11/10/2017 DUE 01/15/2038	169,452	191,452
	JOHNSON & JOHNSON SR NT	30,000.00	3.50% DTD 11/10/2017 DUE 01/15/2048	36,482	34,389
	JOHNSON & JOHNSON SR NT	825,000.00	3.625% DTD 03/03/2017 DUE 03/03/2037	940,771	947,100
	JOHNSON & JOHNSON SR NT	75,000.00	3.75% DTD 03/03/2017 DUE 03/03/2047	79,699	88,189
	JOHNSON & JOHNSON SR NT	140,000.00	4.375% DTD 12/05/2013 DUE 12/05/2033	175,672	172,773
	JOHNSON & JOHNSON SR NT	50,000.00	4.50% DTD 08/17/2010 DUE 09/01/2040	63,606	63,245
	JOHNSON CONTROLS INTERNATION SR GLBL	243,000.00	NT 4.95% DTD 07/02/2016 DUE	229,066	313,881
	JOHNSON CONTROLS INTERNATION SR GLBL	200,000.00	4.50% DTD 02/07/2017 DUE 02/15/2047	198,176	242,360
	JOHNSON CONTROLS INTERNATION SR GLBL	941,000.00	NT 4.95% DTD 07/02/2016 DUE	911,412	1,215,480
	JOHNSON CONTROLS INTERNATION SR GLBL	45,000.00	NT 6.00% DTD 07/15/2016 DUE	53,096	62,018
	JOHNSON CTLS INTL PLC SHS	6,996.00	Shares/par value	305,865	568,845
	JOHNSON OUTDOORS INC CL A	128.00	Shares/par value	8,086	11,992
	JOHNSON S C & SON INC 144A NT	1,000,000.00	4.75% DTD 10/16/2015 DUE 10/15/2046	998,070	1,330,940
	JOINT CORP COM	202.00	Shares/par value	4,161	13,269
	JONES LANG LASALLE INC COM	758.00	Shares/par value	91,921	204,160
	JOUNCE THERAPEUTICS INC COM	1,320.00	Shares/par value	8,193	11,022
	JP MORGAN CHASE BANK NA	420,000.00	VAR RATE DTD 11/10/2017 DUE	408,433	492,589
	JP MORGAN CHASE BANK NA NT	155,000.00	3.882% DTD 07/24/2017 DUE 07/24/2038	185,865	175,925
	JP MORGAN CHASE BANK NA SR GLBL NT	750,000.00	VAR RATE DTD 01/23/2018 DUE	849,115	868,868
	JP MORGAN CHASE BANK NA SR GLBL NT	325,000.00	4.032% DTD 07/24/2017 DUE 07/24/2048	367,602	383,643
	JP MORGAN CHASE BANK NA SR GLBL NT	185,000.00	VAR RATE DTD 01/23/2018 DUE	209,711	214,321
	JP MORGAN CHASE BANK NA SR NT	235,000.00	3.109% DTD 04/22/2020 DUE 04/22/2051	235,000	242,795
	JP MORGAN CHASE BANK NA SR NT	815,000.00	VAR RATE DTD 02/22/2017 DUE	789,140	996,313
	JP MORGAN CHASE BANK NA SR NT	700,000.00	3.109% DTD 04/22/2020 DUE 04/22/2041	737,462	724,955
	JP MORGAN CHASE BANK NA SR NT	80,000.00	3.109% DTD 04/22/2020 DUE 04/22/2051	80,864	82,654
	JP MORGAN CHASE BANK NA SR NT	30,000.00	VAR RATE DTD 02/22/2017 DUE	35,106	36,674
	JPMORGAN CHASE & CO	445,000.00	6.40% DTD 05/22/2008 DUE 05/15/2038	581,197	647,448
	JPMORGAN CHASE & CO COM	28,867.00	Shares/par value	1,941,882	4,571,089
	JPMORGAN CHASE & CO SR NT	820,000.00	5.50% DTD 10/21/2010 DUE 10/15/2040	940,451	1,115,446
	JPMORGAN CHASE & CO SR NT	400,000.00	2.545% DTD 11/08/2021 DUE 11/08/2032	400,000	402,248
	JPMORGAN CHASE & CO SR NT	600,000.00	VAR RATE DTD 02/04/2021 DUE	600,000	577,896
	JPMORGAN CHASE & CO SR NT	200,000.00	VAR RATE DTD 11/19/2020 DUE	200,000	189,560
	JPMORGAN CHASE & CO SR NT	1,150,000.00	5.40% DTD 12/22/2011 DUE 01/06/2042	1,374,379	1,563,816
	JPMORGAN CHASE & CO SR NT	1,000,000.00	5.60% DTD 07/21/2011 DUE 07/15/2041	1,130,750	1,384,710
	JPMORGAN CHASE & CO SR NT	105,000.00	5.40% DTD 12/22/2011 DUE 01/06/2042	140,971	142,783
	JPMORGAN CHASE & CO SR NT	150,000.00	5.50% DTD 10/21/2010 DUE 10/15/2040	174,821	204,045
	JPMORGAN CHASE & CO SR NT	815,000.00	VAR RATE DTD 11/19/2020 DUE	811,897	774,984
	JPMORGAN CHASE & CO SUB NT	150,000.00	4.95% DTD 05/29/2015 DUE 06/01/2045	187,044	195,198
	JULIUS BAER GROUP LTD ADR	22,875.00	Shares/par value	205,535	307,188
	JUNIPER NETWORKS INC COM	4,758.00	Shares/par value	109,878	169,908
	KADANT INC COM	170.00	Shares/par value	13,799	39,182
	KAISER ALUM CORP COM PAR $0.01	584.00	Shares/par value	46,032	54,861

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	KAISER FNDTN MTN BD	380,000.00	2.81% DTD 06/15/2021 DUE 06/01/2041	380,658	382,052
	KAISER FNDTN MTN FR	165,000.00	4.15% DTD 05/03/2017 DUE 05/01/2047	193,733	203,402
	KAISER FNDTN MTN SR NT	290,000.00	3.002% DTD 06/15/2021 DUE 06/01/2051	290,794	298,433
	KALA PHARMACEUTICALS INC COM	1,118.00	Shares/par value	9,829	1,353
	KALEIDO BIOSCIENCES INC COM	311.00	Shares/par value	2,629	743
	KALTURA INC COM	660.00	Shares/par value	6,697	2,224
	KALVISTA PHARMACEUTICALS INC COM	293.00	Shares/par value	7,764	3,876
	KAMAN CORP COM	1,107.00	Shares/par value	68,570	47,767
	KANSAS CITY SOUTHERN	1,000,000.00	4.70% DTD 05/03/2018 DUE 05/01/2048	998,880	1,244,160
	KANSAS CITY SOUTHERN SR NT	100,000.00	4.20% DTD 11/18/2019 DUE 11/15/2069	99,502	117,669
	KANSAS CITY SOUTHN SR NT	500,000.00	4.95% DTD 02/15/2016 DUE 08/15/2045	515,608	635,005
	KAR AUCTION SVCS INC COM	4,708.00	Shares/par value	63,642	73,539
	KARAT PACKAGING INC COM	67.00	Shares/par value	1,331	1,354
	KARUNA THERAPEUTICS INC COM	328.00	Shares/par value	30,168	42,968
	KARYOPHARM THERAPEUTICS INC COM	582.00	Shares/par value	9,161	3,742
	KB HOME COM	2,860.00	Shares/par value	44,170	127,928
	KBC GROUP NV ADR	8,194.00	Shares/par value	280,025	351,580
	KBR INC COM	2,498.00	Shares/par value	76,028	118,955
	KEARNY FINL CORP MD COM	2,142.00	Shares/par value	24,737	28,382
	KELLOGG CO COM	4,067.00	Shares/par value	265,478	261,996
	KELLOGG CO SR GLBL	510,000.00	4.50% DTD 03/07/2016 DUE 04/01/2046	499,584	632,767
	KELLY SERVICES INC CL A COM	1,410.00	Shares/par value	26,178	23,646
	KEMPER CORP DEL COM	941.00	Shares/par value	80,853	55,321
	KEMPHARM INC COM NEW	792.00	Shares/par value	11,303	6,898
	KENNAMETAL INC COM	3,348.00	Shares/par value	121,337	120,227
	KENNEDY WILSON HLDGS INC COM	4,809.00	Shares/par value	83,702	114,839
	KENTUCKY UTILS CO 1M GLBL BD	700,000.00	5.125% DTD 05/01/2011 DUE 11/01/2040	924,674	890,918
	KENTUCKY UTILS CO 1MTG BD	140,000.00	4.375% DTD 09/28/2015 DUE 10/01/2045	142,583	164,993
	KENTUCKY UTILS CO 1ST MTG	430,000.00	3.30% DTD 06/03/2020 DUE 06/01/2050	427,889	450,799
	KERING EUR 4.0	2,282.00	Shares/par value	443,698	1,832,912
	KEROS THERAPEUTICS INC COM	230.00	Shares/par value	13,167	13,457
	KEURIG DR PEPPER INC COM	6,776.00	Shares/par value	206,110	249,763
	KEURIG DR PEPPER INC SR GLBL NT	105,000.00	3.35% DTD 03/15/2021 DUE 03/15/2051	109,737	109,181
	KEURIG DR PEPPER INC SR NT	210,000.00	3.80% DTD 04/13/2020 DUE 05/01/2050	232,358	232,527
	KEYCORP NEW COM	14,227.00	Shares/par value	187,216	329,071
	KEYENCE CORPORATION COM	8,200.00	Shares/par value	1,223,991	5,147,120
	KEYSIGHT TECHNOLOGIES INC COM	18,712.00	Shares/par value	1,902,567	3,864,215
	KEZAR LIFE SCIENCES INC COM	1,370.00	Shares/par value	7,940	22,906
	KFORCE INC COM	303.00	Shares/par value	7,304	22,792
	KILROY RLTY CORP COM	1,774.00	Shares/par value	118,753	117,900
	KIMBALL ELECTRONICS INC	931.00	Shares/par value	10,224	20,259
	KIMBALL INTL INC CL B	1,446.00	Shares/par value	15,913	14,793
	KIMBERLY CLARK CORP COM	3,831.00	Shares/par value	505,841	547,527
	KIMCO RLTY CORP COM	8,549.00	Shares/par value	209,621	210,733
	KIMCO RLTY CORP SR GLBL NT	35,000.00	4.125% DTD 11/10/2016 DUE	39,964	39,423
	KINDER MORGAN ENERGY PARTNERS L P NT	1,660,000.00	6.95% DTD 06/21/2007 DUE 01/15/2038	2,067,636	2,296,759
	KINDER MORGAN ENERGY PARTNERS L P SR	20,000.00	NT 6.50% DTD 01/30/2007 DUE	23,792	26,417
	KINDER MORGAN ENERGY PARTNERS SR NT	825,000.00	5.00% DTD 08/13/2012 DUE 08/15/2042	836,088	956,794
	KINDER MORGAN ENERGY PARTNERS SR NT	400,000.00	5.00% DTD 02/28/2013 DUE 03/01/2043	398,088	465,852
	KINDER MORGAN ENERGY PARTNERS SR NT	65,000.00	5.50% DTD 02/24/2014 DUE 03/01/2044	81,162	79,682
	KINDER MORGAN ENERGY PARTNERS SR NT	120,000.00	5.80% DTD 03/15/2005 DUE 03/15/2035	132,280	150,517
	KINDER MORGAN ENERGY PARTNERS SR NT	220,000.00	6.375% DTD 03/04/2011 DUE 03/01/2041	273,598	291,537
	KINDER MORGAN ENERGY PARTNERS SR NT	90,000.00	6.55% DTD 05/19/2010 DUE 09/15/2040	110,077	120,874
	KINDER MORGAN INC DEL COM	18,813.00	Shares/par value	607,995	298,374
	KINDER MORGAN INC DEL SR GLBL	180,000.00	3.60% DTD 02/11/2021 DUE 02/15/2051	181,543	181,021
	KINDER MORGAN INC DEL SR GLBL NT	40,000.00	5.05% DTD 02/26/2015 DUE 02/15/2046	46,874	47,942
	KINDER MORGAN INC DEL SR NT	165,000.00	5.30% DTD 11/26/2014 DUE 12/01/2034	201,539	198,561
	KINDER MORGAN INC DEL SR NT	50,000.00	5.55% DTD 11/26/2014 DUE 06/01/2045	63,573	63,216
	KINIKSA PHARMACEUTICALS LTD COM CL A	828.00	Shares/par value	14,149	9,746
	KINNATE BIOPHARMA INC COM	974.00	Shares/par value	24,814	17,259
	KINROSS GOLD CORP COM NO PAR	112,200.00	Shares/par value	735,053	651,882
	KINSALE CAP GROUP INC COM	313.00	Shares/par value	19,644	74,460
	KIRBY CORP COM	904.00	Shares/par value	73,339	53,716
	KIRKLANDS INC COM	206.00	Shares/par value	4,701	3,076
	KITE RLTY GROUP TR COM NEW	8,692.00	Shares/par value	145,957	189,312
	KKR & CO INC CL A	8,547.00	Shares/par value	275,355	636,752
	KKR GROUP FIN CO X LLC SR 144A NT	200,000.00	3.25% DTD 12/08/2021 DUE 12/15/2051	199,940	199,306
	KKR REAL ESTATE FIN TR INC COM	1,294.00	Shares/par value	26,796	26,954
	KLA CORPORATION	1,991.00	Shares/par value	194,238	856,349
	KLA TENCOR CORP SR NT	200,000.00	5.65% DTD 11/06/2014 DUE 11/01/2034	201,101	256,802
	KLA TENCOR CORP SR NT	25,000.00	5.00% DTD 03/20/2019 DUE 03/15/2049	33,746	33,315
	KNIGHT SWIFT TRANSN HLDGS INC CL A	2,352.00	Shares/par value	98,024	143,331
	KNOWLES CORP COM	3,564.00	Shares/par value	51,555	83,219
	KODIAK SCIENCES INC COM	494.00	Shares/par value	17,337	41,881
	KOHLS CORP COM	2,309.00	Shares/par value	136,156	114,042
	KONINKLIJKE PHILIPS N V SR GLBL NT	75,000.00	6.875% DTD 03/11/2008 DUE 03/11/2038	110,261	109,450
	KONNINKLIJKE PHILIPS N.V.	9,804.00	Shares/par value	454,020	361,277
	KONTOOR BRANDS INC COM	765.00	Shares/par value	42,650	39,206
	KOPIN CORP COM	463.00	Shares/par value	3,732	1,894
	KOPPERS HOLDINGS INC COM	831.00	Shares/par value	26,942	26,010
	KORN FERRY	2,170.00	Shares/par value	68,571	164,334
	KOSMOS ENERGY LTD COM	5,979.00	Shares/par value	22,487	20,687
	KRAFT HEINZ CO COM	40,508.00	Shares/par value	1,621,324	1,454,237
	KRAFT HEINZ FOODS CO SR NT	1,210,000.00	4.375% DTD 05/24/2016 DUE 06/01/2046	1,172,751	1,416,910

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	KRAFT HEINZ FOODS CO SR NT	1,200,000.00	5.20% DTD 07/02/2015 DUE 07/15/2045	1,303,182	1,525,764
	KRATON CORPORATION	1,258.00	Shares/par value	33,680	58,271
	KRATOS DEFENSE & SEC SOLUTIONS COM	12,188.00	Shares/par value	245,652	236,447
	KRISPY KREME INC COM	488.00	Shares/par value	6,867	9,233
	KROGER CO COM	11,194.00	Shares/par value	309,105	506,640
	KROGER CO FR	125,000.00	3.875% DTD 10/03/2016 DUE 10/15/2046	116,952	139,086
	KROGER CO SR GLBL NT	40,000.00	4.65% DTD 07/24/2017 DUE 01/15/2048	48,799	49,576
	KROGER CO SR NT	570,000.00	5.40% DTD 07/13/2010 DUE 07/15/2040	694,280	746,398
	KROGER CO SR NT	242,000.00	7.50% DTD 05/11/2001 DUE 04/01/2031	333,447	338,033
	KROGER CO SR NT	35,000.00	4.45% DTD 01/24/2017 DUE 02/01/2047	43,259	42,460
	KRONOS BIO INC COM	1,436.00	Shares/par value	37,823	19,515
	KRONOS WORLDWIDE INC COM	809.00	Shares/par value	12,361	12,143
	KRYSTAL BIOTECH INC COM	556.00	Shares/par value	35,287	38,892
	KULICKE & SOFFA INDUSTRIES INC COM	931.00	Shares/par value	56,930	56,363
	KURA ONCOLOGY INC COM	2,544.00	Shares/par value	56,581	35,616
	KURA SUSHI USA INC CL A COM	94.00	Shares/par value	4,822	7,599
	KVH INDS INC COM	606.00	Shares/par value	5,161	5,569
	KYMERA THERAPEUTICS INC COM	500.00	Shares/par value	26,292	31,745
	KYNDRYL HLDGS INC COMMON STOCK	2,196.00	Shares/par value	63,483	39,748
	L3HARRIS TECHNOLOGIES INC COM	1,947.00	Shares/par value	255,298	415,178
	LA Z BOY CHAIR CO COM	1,841.00	Shares/par value	44,808	66,847
	LABORATORY CORP AMER HLDGS COM NEW	6,147.00	Shares/par value	1,186,494	1,931,449
	LABORATORY CORP AMER HLDGS SR NT	55,000.00	4.70% DTD 01/30/2015 DUE 02/01/2045	62,785	66,936
	LADDER CAP CORP CL A	4,551.00	Shares/par value	63,349	54,566
	LAIRD SUPERFOOD INC COM STK	134.00	Shares/par value	5,103	1,747
	LAKELAND BANCORP INC COM	1,958.00	Shares/par value	25,618	37,182
	LAKELAND FINL CORP COM	937.00	Shares/par value	38,127	75,091
	LAM RESEARCH CORP SR NT	335,000.00	2.875% DTD 05/05/2020 DUE 06/15/2050	334,119	333,794
	LAM RESEARCH CORP SR NT	625,000.00	4.875% DTD 03/04/2019 DUE 03/15/2049	670,044	848,369
	LAM RESEARCH CORP SR NT	80,000.00	2.875% DTD 05/05/2020 DUE 06/15/2050	76,734	79,712
	LAM RESEARCH CORP SR NT	35,000.00	4.875% DTD 03/04/2019 DUE 03/15/2049	48,741	47,509
	LAM RESH CORP COM	1,851.00	Shares/par value	287,033	1,331,147
	LAMAR ADVERTISING CO NEW CL A	1,532.00	Shares/par value	135,916	185,832
	LAMB WESTON HLDGS INC COM	2,344.00	Shares/par value	110,194	148,563
	LANCASTER COLONY CORP COM	339.00	Shares/par value	51,347	56,138
	LANDEC CORPORATION DELAWARE + RR	1,047.00	Shares/par value	13,294	11,622
	LANDOS BIOPHARMA INC COM	95.00	Shares/par value	1,259	456
	LANDS END INC NEW COM	574.00	Shares/par value	15,800	11,268
	LANDSEA HOMES CORP COM	240.00	Shares/par value	1,911	1,757
	LANDSTAR SYS INC COM	681.00	Shares/par value	58,977	121,913
	LANTHEUS HLDGS INC COM	2,450.00	Shares/par value	65,558	70,781
	LAREDO PETROLEUM INC COM	418.00	Shares/par value	36,463	25,134
	LAS VEGAS SANDS CORP COM	4,292.00	Shares/par value	242,342	161,551
	LATHAM GROUP INC COM	43,967.00	Shares/par value	1,129,984	1,100,494
	LATTICE SEMICONDUCTOR CORP COM	1,992.00	Shares/par value	29,741	153,504
	LAUDER ESTEE COS INC CL A	2,973.00	Shares/par value	346,675	1,100,605
	LAUREATE EDUCATION INC CL A	3,933.00	Shares/par value	-	48,140
	LAWSON PRODS INC COM	70.00	Shares/par value	3,032	3,833
	LAZARD LLC SR GLBL NT	800,000.00	4.375% DTD 03/11/2019 DUE 03/11/2029	801,144	902,200
	LAZARD LTD CL A	1,455.00	Shares/par value	55,294	63,482
	LAZYDAYS HLDGS INC COM	294.00	Shares/par value	7,089	6,333
	LBJ INFRASTRUCTURE GROUP LLC SR 144A	130,000.00	NT ZERO CPN DTD 12/10/2021 DUE	130,000	129,130
	LCI INDS COM	366.00	Shares/par value	32,174	57,048
	LEAR CORP COM NEW	925.00	Shares/par value	136,093	169,229
	LEAR CORP SR NT	670,000.00	3.55% DTD 11/08/2021 DUE 01/15/2052	668,962	662,865
	LEGACY HOUSING CORP COM	322.00	Shares/par value	4,656	8,523
	LEGALZOOM COM INC COM	224.00	Shares/par value	6,721	3,600
	LEGGETT & PLATT INC COM	1,945.00	Shares/par value	86,357	80,056
	LEIDOS HLDGS INC COM	2,122.00	Shares/par value	113,012	188,646
	LEMAITRE VASCULAR INC COM	265.00	Shares/par value	7,749	13,311
	LEMONADE INC COM	598.00	Shares/par value	54,849	25,182
	LENDINGCLUB CORP COM NEW	3,863.00	Shares/par value	73,219	93,407
	LENDINGTREE INC NEW COM	3,293.00	Shares/par value	690,653	403,722
	LENNAR CORP CL A	4,108.00	Shares/par value	206,144	477,185
	LENNAR CORP CL B	236.00	Shares/par value	9,938	22,566
	LENNOX INTERNATIONAL INC COM	504.00	Shares/par value	88,594	163,477
	LESLIES INC COM	2,023.00	Shares/par value	51,222	47,864
	LEXICON PHARMACEUTICALS INC COM NEW	2,027.00	Shares/par value	13,812	7,986
	LEXINGTON RLTY TR SR NT	100,000.00	2.375% DTD 08/30/2021 DUE 10/01/2031	99,758	95,919
	LGI HOMES INC COM	316.00	Shares/par value	17,840	48,816
	LHC GROUP INC COM	441.00	Shares/par value	42,301	60,518
	LIBERTY BROADBAND CORP COM SER A	370.00	Shares/par value	21,259	59,533
	LIBERTY BROADBAND CORP COM SER C	11,885.00	Shares/par value	1,315,702	1,914,674
	LIBERTY FORMULA	1,906.00	Shares/par value	70,120	120,535
	LIBERTY FORMULA	252.00	Shares/par value	8,683	14,954
	LIBERTY FORMULA	1,025.00	Shares/par value	37,072	64,821
	LIBERTY FORMULA	125.00	Shares/par value	4,233	7,418
	LIBERTY GLOBAL PLC SHS CL A	34,200.00	Shares/par value	990,190	948,708
	LIBERTY LATIN AMERICA LTD COM CL A	1,716.00	Shares/par value	33,792	20,009
	LIBERTY LATIN AMERICA LTD COM CL C	6,189.00	Shares/par value	101,947	70,555
	LIBERTY MEDIA CORP DELAWARE COM A	1,304.00	Shares/par value	40,945	66,308
	LIBERTY MEDIA CORP DELAWARE COM A	147.00	Shares/par value	3,701	4,226
	LIBERTY MEDIA CORP DELAWARE COM C	29,291.00	Shares/par value	1,096,409	1,489,447
	LIBERTY MEDIA CORP DELAWARE COM C	539.00	Shares/par value	13,392	15,146

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	LIBERTY MUTUAL GP GTD EUR	300,000.00	3.625% DTD 05/23/2019 DUE 05/23/2059	371,163	352,562
	LIBERTY OILFIELD SVCS INC COM CL A	2,707.00	Shares/par value	32,707	26,258
	LIBERTY TRIPADVISOR HLDGS INC COM	1,494.00	Shares/par value	4,911	3,242
	LIFE STORAGE INC COM	1,187.00	Shares/par value	79,048	181,825
	LIFE TIME GROUP HOLDINGS INC COMMON	999.00	Shares/par value	16,598	17,193
	LIFESTANCE HEALTH GROUP INC COM	1,075.00	Shares/par value	16,206	10,234
	LIFETIME BRANDS INC COM	507.00	Shares/par value	6,597	8,097
	LIGAND PHARMACEUTICALS INC COM NEW	559.00	Shares/par value	77,152	86,343
	LILLY ELI & CO COM	10,430.00	Shares/par value	1,292,389	2,880,975
	LILLY ELI & CO SR NT	295,000.00	2.25% DTD 05/05/2020 DUE 05/15/2050	283,816	269,813
	LIMELIGHT NETWORKS INC COM	5,004.00	Shares/par value	16,618	17,164
	LIMONEIRA CO COM	517.00	Shares/par value	11,453	7,755
	LINCOLN ELEC HLDGS INC COM	1,044.00	Shares/par value	104,560	145,607
	LINCOLN NATL CORP IND	769,000.00	6.30% DTD 10/09/2007 DUE 10/09/2037	944,755	1,075,754
	LINCOLN NATL CORP IND COM	2,917.00	Shares/par value	161,422	199,114
	LINCOLN NATL CORP IND SR GLBL NT	100,000.00	4.375% DTD 05/15/2020 DUE 06/15/2050	120,283	121,208
	LINCOLN NATL CORP IND SR NT	430,000.00	7.00% DTD 06/18/2010 DUE 06/15/2040	559,407	655,565
	LINDBLAD EXPEDITIONS HLDGS IN COM	452.00	Shares/par value	4,832	7,051
	LINDSAY CORPORATION	189.00	Shares/par value	19,302	28,728
	LINEAGE CELL THERAPEUTICS INC COM	4,855.00	Shares/par value	13,793	11,895
	LIONS GATE ENTMNT CORP CL A VTG	2,332.00	Shares/par value	47,272	38,804
	LIONS GATE ENTMNT CORP CL B NON VTG	4,614.00	Shares/par value	81,857	71,009
	LIQUIDITY SVCS INC COM	391.00	Shares/par value	8,540	8,633
	LITHIA MTRS INC CL A COM	461.00	Shares/par value	157,547	136,894
	LITTLEFUSE INC COM	358.00	Shares/par value	73,007	112,655
	LIVANOVA PLC SHS	1,047.00	Shares/par value	85,931	91,539
	LIVE NATION ENTERTAINMENT, INC	2,232.00	Shares/par value	126,358	267,148
	LIVE OAK BANCSHARES INC COM	465.00	Shares/par value	28,556	40,590
	LIVENT CORP COM	2,375.00	Shares/par value	45,429	57,903
	LIVEONE INC COM	781.00	Shares/par value	3,587	1,000
	LIVEPERSON INC COM	6,398.00	Shares/par value	323,265	228,537
	LIVERAMP HLDGS INC COM	2,607.00	Shares/par value	122,354	125,006
	LKQ CORP COM	23,593.00	Shares/par value	719,167	1,416,288
	LL FLOORING HOLDINGS, INC	1,147.00	Shares/par value	18,260	19,579
	LLOYDS BKG GROUP PLC SR GLBL NT	500,000.00	3.75% DTD 01/11/2017 DUE 01/11/2027	496,540	541,065
	LOCKHEED MARTIN CORP COM	3,116.00	Shares/par value	814,808	1,107,458
	LOCKHEED MARTIN CORP FR	90,000.00	3.60% DTD 02/20/2015 DUE 03/01/2035	101,122	100,597
	LOCKHEED MARTIN CORP NT	265,000.00	4.09% DTD 09/07/2017 DUE 09/15/2052	261,575	327,413
	LOCKHEED MARTIN CORP NT	165,000.00	4.07% DTD 12/14/2012 DUE 12/15/2042	157,027	194,222
	LOCKHEED MARTIN CORP NT B	30,000.00	5.72% DTD 06/01/2011 DUE 06/01/2040	34,377	41,607
	LOCKHEED MARTIN CORP SR NT	290,000.00	2.80% DTD 05/20/2020 DUE 06/15/2050	287,486	289,043
	LOEWS CORP COM	31,634.00	Shares/par value	1,324,426	1,827,180
	LONDON STK EXCHANGE GROUP ADR	13,528.00	Shares/par value	369,876	317,448
	LORDSTOWN MOTORS CORP COM CL A	5,794.00	Shares/par value	48,382	19,989
	LOUISIANA PAC CORP COM	1,421.00	Shares/par value	82,519	111,335
	LOUISVILLE GAS & ELEC CO	565,000.00	4.25% DTD 04/01/2019 DUE 04/01/2049	589,757	688,498
	LOVESAC COMPANY COM	189.00	Shares/par value	7,169	12,523
	LOWES COS INC COM	9,030.00	Shares/par value	666,876	2,334,074
	LOWES COS INC GLBL NT	80,000.00	4.05% DTD 05/03/2017 DUE 05/03/2047	90,922	92,035
	LOWES COS INC NT	290,000.00	2.80% DTD 09/20/2021 DUE 09/15/2041	286,312	282,947
	LOWES COS INC SR GLBL	910,000.00	3.70% DTD 04/20/2016 DUE 04/15/2046	884,999	997,478
	LOWES COS INC SR GLBL NT	27,000.00	4.25% DTD 09/10/2014 DUE 09/15/2044	27,868	30,553
	LOWES COS INC SR NT	935,000.00	3.50% DTD 03/31/2021 DUE 04/01/2051	942,431	1,008,772
	LOWES COS INC SR NT	80,000.00	5.00% DTD 03/26/2020 DUE 04/15/2040	100,036	100,450
	LOWES COS INC SR NT	250,000.00	5.125% DTD 03/26/2020 DUE 04/15/2050	338,503	338,283
	LOYALTY VENTURES INC COMMON STOCK	304.00	Shares/par value	29,641	9,141
	LPL FINL HLDGS INC COM	1,448.00	Shares/par value	156,426	231,810
	LSEGA FINANCING PLC FR	200,000.00	2.50% DTD 04/06/2021 DUE 04/06/2031	199,666	200,584
	LSEGA FINANCING PLC FR	130,000.00	3.20% DTD 04/06/2021 DUE 04/06/2041	129,943	135,690
	LTC PPTYS INC COM	1,559.00	Shares/par value	67,475	53,224
	LUCID DIAGNOSTICS INC COM	1,044.00	Shares/par value	5,225	5,606
	LULULEMON ATHLETICA INC COM	5,124.00	Shares/par value	1,199,519	2,005,790
	LULUS FASHION LOUNGE HOLDINGS COM	508.00	Shares/par value	5,296	5,197
	LUMEN TECHNOLOGIES INC COM	16,035.00	Shares/par value	394,013	201,239
	LUMENTUM HLDGS INC COM	1,165.00	Shares/par value	89,116	123,222
	LUNA INNOVATIONS COM	449.00	Shares/par value	2,564	3,790
	LUNDIN ENERGY FINANCE SR 144A	200,000.00	3.10% DTD 06/23/2021 DUE 07/15/2031	203,898	201,426
	LUTHER BURBANK CORP COM	599.00	Shares/par value	7,327	8,410
	LUXFER HOLDINGS PLC SHS	829.00	Shares/par value	13,158	16,008
	LXP INDUSTRIAL TRUST	11,060.00	Shares/par value	99,885	172,757
	LYB INTERNATIONAL FIN III LLC SR NT	195,000.00	4.20% DTD 04/20/2020 DUE 05/01/2050	211,945	225,377
	LYB INTERNATIONAL FIN III LLC SR NT	285,000.00	4.20% DTD 10/10/2019 DUE 10/15/2049	280,691	329,172
	LYB INTERNATIONAL FIN III LLC SR NT	305,000.00	3.625% DTD 10/08/2020 DUE 04/01/2051	311,779	322,766
	LYB INTERNATIONAL FIN III LLC SR NT	45,000.00	4.20% DTD 10/10/2019 DUE 10/15/2049	44,320	51,975
	LYB INTERNATIONAL FINANCE SR NT	900,000.00	4.875% DTD 02/28/2014 DUE 03/15/2044	945,702	1,111,689
	LYB INTERNATIONAL FINANCE SR NT	40,000.00	5.25% DTD 07/16/2013 DUE 07/15/2043	44,585	51,489
	LYELL IMMUNOPHARMA INC COM	643.00	Shares/par value	8,817	4,977
	LYFT INC CL A COM	5,143.00	Shares/par value	295,407	219,760
	LYONDELLBASELL INDUSTRIES N V SHS	4,107.00	Shares/par value	320,064	378,789
	LYONDELLBASELL INDUSTRIES NV SR NT	655,000.00	4.625% DTD 03/05/2015 DUE 02/26/2055	635,476	798,563
	M & T BK CORP COM	1,915.00	Shares/par value	237,191	294,106
	M / I HOMES INC COM	1,145.00	Shares/par value	28,360	71,196
	M D C HLDGS INC COM	1,897.00	Shares/par value	49,145	105,910
	M D C HLDGS INC SR NT	500,000.00	3.966% DTD 08/06/2021 DUE 08/06/2061	495,290	478,100

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	MACATAWA BK CORP COM	1,052.00	Shares/par value	7,657	9,279
	MACERICH CO COM	8,508.00	Shares/par value	94,597	147,018
	MACOM TECHNOLOGY SOLUTIONS HOLDINGS,	719.00	Shares/par value	23,113	56,298
	MACQUARIE GROUP LIMITED FR	200,000.00	VAR RATE DTD 10/14/2021 DUE	200,000	199,396
	MACROGENICS INC COM	989.00	Shares/par value	24,858	15,873
	MACYS INC COM	12,707.00	Shares/par value	88,553	332,669
	MADDEN STEVEN LTD COM	1,210.00	Shares/par value	42,772	56,229
	MADISON SQUARE GARDEN SPORTS CORP	310.00	Shares/par value	43,696	53,856
	MADISON SQUARE GRDN ENTERTNMNT CL A	1,056.00	Shares/par value	93,768	74,279
	MADRIGAL PHARMACEUTICALS INC COM	168.00	Shares/par value	17,232	14,236
	MAGELLAN HEALTH INC COM NEW	951.00	Shares/par value	83,213	90,335
	MAGELLAN MIDSTREAM PRTNRS LP SR GLBL	75,000.00	NT 3.95% DTD 08/19/2019 DUE	81,968	79,444
	MAGELLAN MIDSTREAM PRTNRS LP SR GLBL	30,000.00	NT 4.25% DTD 09/13/2016 DUE	33,401	33,331
	MAGELLAN MIDSTREAM PRTNRS LP SR NT	700,000.00	4.20% DTD 11/09/2012 DUE 12/01/2042	695,366	724,808
	MAGELLAN MIDSTREAM PRTNRS LP SR NT	115,000.00	4.20% DTD 10/03/2017 DUE 10/03/2047	125,871	125,133
	MAGENTA THERAPEUTICS INC COM	522.00	Shares/par value	6,031	2,312
	MAGNITE INC COM	1,875.00	Shares/par value	37,971	32,813
	MAGNOLIA OIL & GAS CORP CL A	2,054.00	Shares/par value	14,001	38,759
	MAIDEN HOLDINGS LTD SHS	2,783.00	Shares/par value	9,855	8,516
	MAINSTAY MACKAY HIGH YIELD CORPORATE	2,904,540.51	BOND FUND CL I #1562	16,763,799	16,323,518
	MALIBU BOATS INC COM CL A	306.00	Shares/par value	9,053	21,031
	MANDIANT INC	3,547.00	Shares/par value	64,844	62,214
	MANHATTAN ASSOCS INC COM	1,055.00	Shares/par value	84,091	164,042
	MANITOWOC CO INC COM NEW	1,374.00	Shares/par value	31,418	25,543
	MANNKIND CORP COM NEW	9,249.00	Shares/par value	42,738	40,418
	MANPOWER GROUP INC	811.00	Shares/par value	59,568	78,935
	MANTECH INTL CORP CL A	1,123.00	Shares/par value	65,360	81,900
	MARATHON DIGITAL HOLDINGS INC COM	3,677.00	Shares/par value	103,658	120,826
	MARATHON OIL CORP COM	11,611.00	Shares/par value	280,793	190,653
	MARATHON OIL CORP SR NT	485,000.00	5.20% DTD 06/10/2015 DUE 06/01/2045	484,953	580,404
	MARATHON OIL CORP SR NT	85,000.00	6.60% DTD 09/27/2007 DUE 10/01/2037	102,281	111,059
	MARATHON PETE CORP COM	9,455.00	Shares/par value	428,703	605,025
	MARATHON PETE CORP SR NT	1,000,000.00	6.50% DTD 09/01/2011 DUE 03/01/2041	1,231,946	1,374,880
	MARATHON PETE CORP SR NT	85,000.00	5.85% DTD 12/14/2015 DUE 12/15/2045	86,094	107,287
	MARATHON PETE CORP SR NT	140,000.00	6.50% DTD 09/01/2011 DUE 03/01/2041	177,817	192,483
	MARAVAI LIFESCIENCES HLDGS INC COM	1,953.00	Shares/par value	75,533	81,831
	MARCUS & MILLICHAP INC COM	885.00	Shares/par value	24,980	45,542
	MARCUS CORPORATION COM	914.00	Shares/par value	28,393	16,324
	MARINE PRODUCTS CORP COM	120.00	Shares/par value	1,364	1,500
	MARINEMAX INC COM	579.00	Shares/par value	15,952	34,184
	MARINUS PHARMACEUTICALS INC COM NEW	259.00	Shares/par value	4,337	3,077
	MARKEL CORP	115,000.00	5.00% DTD 05/20/2019 DUE 05/20/2049	147,967	146,274
	MARKEL CORP COM	1,312.00	Shares/par value	1,270,987	1,619,008
	MARKEL CORP SR NT	180,000.00	3.45% DTD 05/07/2021 DUE 05/07/2052	180,796	185,558
	MARKEL CORP SR NT	40,000.00	4.15% DTD 09/17/2019 DUE 09/17/2050	47,480	45,765
	MARKETAXESS HLDGS INC COM	680.00	Shares/par value	125,724	279,664
	MARLIN BUSINESS SVCS CORP COM	325.00	Shares/par value	4,711	7,566
	MARRIOTT INTERNATIONAL CL A	3,531.00	Shares/par value	494,838	583,462
	MARRIOTT INTL INC NEW SR GG NT	200,000.00	3.50% DTD 08/14/2020 DUE 10/15/2032	198,556	209,450
	MARRIOTT VACATIONS WRLDWDE CP COM	622.00	Shares/par value	101,181	105,106
	MARRONE BIO INNOVATIONS INC COM	1,478.00	Shares/par value	2,445	1,064
	MARSH & MCLENNAN COS COM	5,135.00	Shares/par value	617,626	892,566
	MARSH & MCLENNAN COS INC	70,000.00	4.90% DTD 01/15/2019 DUE 03/15/2049	95,483	94,086
	MARSH & MCLENNAN COS INC SR NT	160,000.00	4.35% DTD 01/12/2017 DUE 01/30/2047	158,777	197,294
	MARSH & MCLENNAN COS INC SR NT	35,000.00	4.20% DTD 03/01/2018 DUE 03/01/2048	42,518	42,481
	MARTEN TRANS LTD COM	2,383.00	Shares/par value	31,718	40,892
	MARTIN MARIETTA MATERIALS COM	928.00	Shares/par value	177,488	408,803
	MARVELL TECHNOLOGY GROUP LTD COM	12,263.00	Shares/par value	307,287	1,072,890
	MASCO CORP COM	3,686.00	Shares/par value	116,963	258,831
	MASIMO CORP COM	4,895.00	Shares/par value	700,477	1,433,158
	MASONITE INTL CORP NEW COM	347.00	Shares/par value	23,922	40,929
	MASS INST TECH MTN TAXBL BD E	160,000.00	3.885% DTD 08/02/2016 DUE 07/01/2116	185,982	199,306
	MASSACHUSETTS MUT LIFE	800,000.00	4.90% DTD 03/23/2017 DUE 04/01/2077	792,792	1,044,936
	MASSACHUSETTS MUT LIFE 144A NT	95,000.00	3.375% DTD 04/16/2020 DUE 04/15/2050	94,609	100,182
	MASSACHUSETTS MUT LIFE INS CO	1,045,000.00	SURPLUS NT 144A 3.729% DTD	1,015,815	1,156,439
	MASTEC INC COM	861.00	Shares/par value	92,713	79,453
	MASTERCARD INC CL A	11,404.00	Shares/par value	1,422,062	4,097,685
	MASTERCARD INC SR NT	150,000.00	3.85% DTD 03/26/2020 DUE 03/26/2050	149,364	180,272
	MASTERCARD INC SR NT	310,000.00	3.65% DTD 05/31/2019 DUE 06/01/2049	354,372	358,757
	MASTERCARD INC SR NT	60,000.00	3.85% DTD 03/26/2020 DUE 03/26/2050	72,479	72,109
	MASTERCARD INCORPORATED	20,000.00	3.95% DTD 02/26/2018 DUE 02/26/2048	25,645	24,083
	MASTERCRAFT BOAT HLDGS INC COM	277.00	Shares/par value	4,969	7,847
	MATADOR RES CO COM	1,634.00	Shares/par value	60,492	60,327
	MATCH GROUP INC NEW COM	5,175.00	Shares/par value	445,462	684,394
	MATERION CORP COM	616.00	Shares/par value	25,288	56,635
	MATRIX SVC CO COM	1,043.00	Shares/par value	17,254	7,843
	MATSON INC COM	1,721.00	Shares/par value	64,555	154,942
	MATTEL INC COM	6,323.00	Shares/par value	132,636	136,324
	MATTHEWS INTL CORP CL A	1,239.00	Shares/par value	71,505	45,434
	MAXAR TECHNOLOGIES INC	2,872.00	Shares/par value	122,575	84,810
	MAXCYTE INC COM	2,427.00	Shares/par value	25,117	24,731
	MAXIMUS INC COM	888.00	Shares/par value	52,194	70,747
	MAXLINEAR INC COM	1,032.00	Shares/par value	27,469	77,802
	MAYVILLE ENGINEERING CO INC COM	358.00	Shares/par value	3,611	5,338

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	MBIA INC COM	1,920.00	Shares/par value	13,477	30,317
	MCAFEE CORP COM CL A	840.00	Shares/par value	19,392	21,664
	MCCORMICK & CO INC COM NON VTG	3,801.00	Shares/par value	239,044	367,215
	MCDONALDS CORP COM	7,752.00	Shares/par value	1,234,861	2,078,079
	MCDONALDS CORP MED TERM NT FR	20,000.00	4.20% DTD 03/27/2020 DUE 04/01/2050	19,771	24,206
	MCDONALDS CORP MED TERM NT FR	1,040,000.00	4.45% DTD 03/09/2017 DUE 03/01/2047	1,034,425	1,268,488
	MCDONALDS CORP MED TERM NT FR	75,000.00	4.60% DTD 05/26/2015 DUE 05/26/2045	74,976	93,158
	MCDONALDS CORP MED TERM NT FR	55,000.00	3.625% DTD 05/06/2013 DUE 05/01/2043	60,256	59,720
	MCDONALDS CORP MED TERM NT FR	35,000.00	4.45% DTD 03/09/2017 DUE 03/01/2047	40,389	42,690
	MCDONALDS CORP MED TERM NT SR GLBL	1,115,000.00	NT 4.45% DTD 08/15/2018 DUE	1,141,689	1,372,877
	MCDONALDS CORP MED TERM NT SR NT	215,000.00	4.70% DTD 12/09/2015 DUE 12/09/2035	214,310	261,758
	MCDONALDS CORP MED TERM NT SR NT	900,000.00	4.875% DTD 12/09/2015 DUE 12/09/2045	900,000	1,156,284
	MCDONALDS CORP MED TERM NT SR NT	235,000.00	3.70% DTD 02/07/2012 DUE 02/15/2042	260,819	259,388
	MCDONALDS CORP MED TERM NT SR NT	65,000.00	4.70% DTD 12/09/2015 DUE 12/09/2035	80,613	79,136
	MCDONALDS CORP MEDIUM TERM NTS	30,000.00	6.30% DTD 02/29/2008 DUE 03/01/2038	42,394	42,631
	MCDONALDS CORP MEDIUM TERM NTS	40,000.00	TRANCHE # TR 00099 6.30% DTD	58,542	56,227
	MCGRATH RENTCORP COM	547.00	Shares/par value	33,910	43,902
	MCKESSON CORP COM	2,398.00	Shares/par value	392,919	596,071
	MDU RES GROUP INC COM	2,943.00	Shares/par value	70,897	90,762
	MEDAVAIL HOLDINGS INC COM	172.00	Shares/par value	2,319	241
	MEDIA GEN INC CVR	4,250.00	Shares/par value	-	-
	MEDIAALPHA INC CL A	348.00	Shares/par value	13,873	5,373
	MEDICAL PPTYS TRUST INC COM	8,718.00	Shares/par value	137,400	206,006
	MEDIFAST INC COM	168.00	Shares/par value	13,053	35,184
	MEDNAX INC COM	2,026.00	Shares/par value	41,922	55,127
	MEDPACE HLDGS INC COM	419.00	Shares/par value	26,688	91,191
	MEDTRONIC INC SR GLBL NT	65,000.00	4.625% DTD 09/01/2015 DUE 03/15/2045	71,431	85,127
	MEDTRONIC INC SR GLBL NT	305,000.00	4.375% DTD 09/01/2015 DUE 03/15/2035	373,796	375,193
	MEDTRONIC PLC SHS	13,172.00	Shares/par value	1,047,512	1,362,643
	MEI PHARMA INC COM NEW	364.00	Shares/par value	986	972
	MEIRAGTX HOLDINGS PLC COM	1,144.00	Shares/par value	18,332	27,159
	MEITUAN B CLASS	70,500.00	Shares/par value	2,674,388	2,038,382
	MELCO RESORTS & ENTERTAINMENT	262,940.00	Shares/par value	5,558,040	2,676,729
	MELCO RESORTS FIN LTD	200,000.00	5.25% DTD 04/26/2019 DUE 04/26/2026	200,000	197,226
	MEMO ENTRY: NEGATIVE MARKET VALUE	1.00	OF SWAP ASSETS	-	-
	MEMO ENTRY: NEGATIVE MARKET VALUE	1.00	OF SWAP CCP ASSETS	-	-
	MEMO ENTRY: POSITIVE MARKET VALUE	1.00	OF SWAP CCP LIABILITIES	-	1,119,207
	MEMO ENTRY: POSITIVE MARKET VALUE	1.00	OF SWAP LIABILITIES	-	129,812
	MEMO ENTRY: SWAP CCP LONG POSITION	1.00	OFFSET TO TOTAL POSITIVE MARKET	-	(1,119,207)
	MEMO ENTRY: SWAP CCP SHORT POSITION	1.00	OFFSET TO TOTAL NEGATIVE MARKET	-	-
	MEMO ENTRY: US DOLLAR DUE FROM	2,199,900.08	BROKER ON FORWARD CONTRACTS	2,199,900	2,199,900
	MEMORIAL SLOAN KETTERING CANCE SR NT	70,000.00	4.125% DTD 12/05/2012 DUE 07/01/2052	92,014	88,112
	MEMORIAL SLOAN KETTERING CANCE TX BD	85,000.00	11A 144A 5.00% DTD 12/08/2011 DUE	94,332	112,579
	MERCANTILE BANK CORP COM	633.00	Shares/par value	14,220	22,174
	MERCHANTS BANCORP IND COM	394.00	Shares/par value	10,371	18,648
	MERCK & CO INC	120,000.00	4.00% DTD 03/07/2019 DUE 03/07/2049	137,200	145,470
	MERCK & CO INC CR SEN SR NT	85,000.00	STEP CPN DTD 11/26/2003 DUE	125,645	122,570
	MERCK & CO INC NEW COM	24,885.00	Shares/par value	1,880,912	1,907,186
	MERCK & CO INC NEW NT	165,000.00	3.70% DTD 02/10/2015 DUE 02/10/2045	197,323	189,890
	MERCK & CO INC NEW NT	75,000.00	4.15% DTD 05/20/2013 DUE 05/18/2043	95,164	91,142
	MERCK & CO INC SR NT	600,000.00	2.90% DTD 12/10/2021 DUE 12/10/2061	598,308	596,880
	MERCK & CO INC SR NT	170,000.00	2.15% DTD 12/10/2021 DUE 12/10/2031	169,573	170,474
	MERCK & CO INC SR NT	250,000.00	2.90% DTD 12/10/2021 DUE 12/10/2061	249,945	248,700
	MERCK & CO INC SR NT	60,000.00	3.60% DTD 09/13/2012 DUE 09/15/2042	67,664	66,965
	MERCK & INC SR NT	415,000.00	2.35% DTD 06/24/2020 DUE 06/24/2040	402,103	395,283
	MERCK & INC SR NT	35,000.00	6.55% DTD 09/17/2007 DUE 09/15/2037	52,440	51,570
	MERCK KGAA SPONSORED ADR	9,193.00	Shares/par value	241,870	474,625
	MERCURY GEN CORP NEW COM	419.00	Shares/par value	23,347	22,232
	MERCURY SYSTEMS INC	859.00	Shares/par value	62,881	47,297
	MERIDIAN BIOSCIENCE INC COM	1,586.00	Shares/par value	31,685	32,354
	MERIDIANLINK INC COMMON STOCK	300.00	Shares/par value	6,586	6,474
	MERIT MEDICAL SYSTEMS INC COM	900.00	Shares/par value	40,133	56,070
	MERITAGE HOMES CORP COM	1,432.00	Shares/par value	58,765	174,790
	MERITOR INC COM	1,301.00	Shares/par value	28,942	32,239
	MERRILL LYNCH & CO INC SUB NT	1,245,000.00	7.75% DTD 05/14/2008 DUE 05/14/2038	1,600,000	1,950,741
	MERRILL LYNCH & CO INC SUB NT	190,000.00	6.11% DTD 01/29/2007 DUE 01/29/2037	263,323	255,582
	MERRILL LYNCH & CO INC SUB NT	275,000.00	7.75% DTD 05/14/2008 DUE 05/14/2038	427,405	430,887
	MERSANA THERAPEUTICS INC COM	1,532.00	Shares/par value	27,448	9,529
	MESA AIR GROUP INC COM NEW	1,373.00	Shares/par value	10,268	7,689
	MESA LABS INC COM	197.00	Shares/par value	53,752	64,634
	META FINL GROUP INC COM	1,029.00	Shares/par value	27,002	61,390
	META MATERIALS INC COM	2,166.00	Shares/par value	14,169	5,328
	META PLATFORM, INC.	30,803.00	Shares/par value	3,636,813	10,360,589
	METHODE ELECTRS INC CL A	1,529.00	Shares/par value	57,432	75,181
	METHODIST HOSP HOUSTON TEX SR GLBL	180,000.00	2020A 2.705% DTD 08/27/2020 DUE	181,455	174,029
	METLIFE INC COM	980,000.00	5.875% DTD 08/06/2010 DUE 02/06/2041	1,232,785	1,386,886
	METLIFE INC COM	7,006.00	Shares/par value	336,909	437,805
	METLIFE INC EXT JR SB GLBL	95,000.00	VAR RATE DTD 07/08/2009 DUE	147,443	160,153
	METLIFE INC NT	125,000.00	6.375% DTD 06/03/2004 DUE 06/15/2034	173,798	173,726
	METLIFE INC SR E	1,350,000.00	4.721% DTD 09/15/2014 DUE	1,633,361	1,753,016
	METLIFE INC SR NT	230,000.00	4.05% DTD 03/05/2015 DUE 03/01/2045	279,131	273,360
	METLIFE INC SR NT	195,000.00	5.70% DTD 06/23/2005 DUE 06/15/2035	238,058	261,635
	METLIFE INC SR NT	120,000.00	4.05% DTD 03/05/2015 DUE 03/01/2045	146,071	142,622
	METLIFE INC SR NT	50,000.00	4.125% DTD 08/13/2012 DUE 08/13/2042	61,937	59,227

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	METROCITY BANKSHARES INC COM	642.00	Shares/par value	11,034	17,674
	METROMILE INC COM	1,470.00	Shares/par value	13,202	3,219
	METROPOLITAN BK HLDG CORP COM	295.00	Shares/par value	14,425	31,426
	METTLER-TOLEDO INTL INC COM	420.00	Shares/par value	148,832	712,828
	MEXICAN NUEVO PESO	168.76	Shares/par value	8	8
	MEXICO CITY ARPT TR SR SEC 144A NT	200,000.00	5.50% DTD 09/20/2017 DUE 07/31/2047	198,796	200,294
	MFA FINANCIAL, INC.	17,729.00	Shares/par value	40,794	80,844
	MGE ENERGY INC COM	1,484.00	Shares/par value	92,954	122,059
	MGIC INVT CORP WIS COM	4,969.00	Shares/par value	65,413	71,653
	MGM RESORTS INTERNATIONAL	5,956.00	Shares/par value	134,659	267,305
	MGP INGREDIENTS INC NEW COM	268.00	Shares/par value	11,326	22,777
	MICROCHIP TECHNOLOGY INC COM	17,771.00	Shares/par value	803,645	1,547,143
	MICRON TECHNOLOGY INC COM	11,456.00	Shares/par value	511,996	1,067,126
	MICRON TECHNOLOGY INC SR GLBL NT	300,000.00	3.366% DTD 11/01/2021 DUE 11/01/2041	300,000	308,061
	MICRON TECHNOLOGY INC SR GLBL NT	55,000.00	2.703% DTD 11/01/2021 DUE 04/15/2032	55,000	55,062
	MICRON TECHNOLOGY INC SR GLBL NT	50,000.00	3.366% DTD 11/01/2021 DUE 11/01/2041	50,000	51,344
	MICRON TECHNOLOGY INC SR GLBL NT	70,000.00	3.477% DTD 11/01/2021 DUE 11/01/2051	70,000	71,661
	MICROSOFT CORP COM	98,218.00	Shares/par value	7,695,117	33,032,678
	MICROSOFT CORP GLBL NT	1,829,000.00	2.525% DTD 06/01/2020 DUE 06/01/2050	1,458,669	1,783,623
	MICROSOFT CORP NT	110,000.00	3.50% DTD 11/07/2012 DUE 11/15/2042	133,508	126,422
	MICROSOFT CORP SR GLBL	845,000.00	3.70% DTD 08/08/2016 DUE 08/08/2046	925,450	1,007,848
	MICROSOFT CORP SR GLBL	45,000.00	4.10% DTD 02/06/2017 DUE 02/06/2037	55,432	54,492
	MICROSOFT CORP SR GLBL NT	1,024,000.00	2.675% DTD 06/01/2020 DUE 06/01/2060	648,805	1,020,611
	MICROSOFT CORP SR GLBL NT	1,055,000.00	2.921% DTD 03/17/2021 DUE 03/17/2052	1,018,655	1,120,115
	MICROSOFT CORP SR GLBL NT	1,594,000.00	2.675% DTD 06/01/2020 DUE 06/01/2060	1,118,275	1,588,724
	MICROSOFT CORP SR GLBL NT	1,100,000.00	2.921% DTD 03/17/2021 DUE 03/17/2052	1,062,105	1,167,892
	MICROSOFT CORP SR GLBL NT	2,708,000.00	2.675% DTD 06/01/2020 DUE 06/01/2060	2,744,025	2,699,037
	MICROSOFT CORP SR GLBL NT	220,000.00	2.921% DTD 03/17/2021 DUE 03/17/2052	229,801	233,578
	MICROSOFT CORP SR GLBL NT	100,000.00	4.25% DTD 02/06/2017 DUE 02/06/2047	127,197	129,048
	MICROSOFT CORP SR NT	40,000.00	4.20% DTD 11/03/2015 DUE 11/03/2035	47,696	48,943
	MICROSTRATEGY INC CL A NEW	124.00	Shares/par value	39,229	67,517
	MICROVISION INC DEL COM NEW	2,336.00	Shares/par value	40,205	11,703
	MID AMERICA APTS LP SR NT	55,000.00	2.875% DTD 08/19/2021 DUE 09/15/2051	54,223	54,148
	MID PENN BANCORP INC COM	574.00	Shares/par value	17,719	18,219
	MID-AMER APT CMNTYS INC COM	1,729.00	Shares/par value	146,006	396,702
	MIDAMERICAN ENERGY CO	195,000.00	3.65% DTD 02/01/2018 DUE 08/01/2048	219,896	219,172
	MIDAMERICAN ENERGY CO 1M GLBL BD	700,000.00	4.25% DTD 01/09/2019 DUE 07/15/2049	855,704	863,730
	MIDAMERICAN ENERGY CO 1M GLBL BD	115,000.00	3.95% DTD 02/01/2017 DUE 08/01/2047	134,512	135,050
	MIDAMERICAN ENERGY CO 1M GLBL BD	95,000.00	4.25% DTD 01/09/2019 DUE 07/15/2049	116,101	117,221
	MIDAMERICAN ENERGY CO 1ST MTG BD	570,000.00	4.40% DTD 04/03/2014 DUE 10/15/2044	583,073	697,099
	MIDAMERICAN ENERGY COMPANY 1ST MTG	105,000.00	2.70% DTD 07/22/2021 DUE 08/01/2052	104,256	101,926
	MIDAMERICAN ENERGY HLDGS CO NEW SR	600,000.00	BD 6.50% DTD 08/28/2007 DUE	727,140	838,254
	MIDDLEBY CORP COM	886.00	Shares/par value	93,009	174,329
	MIDDLESEX WTR CO COM	530.00	Shares/par value	40,761	63,759
	MIDLAND STS BANCORP INC ILL COM	869.00	Shares/par value	24,870	21,543
	MIDWEST CONNECTOR CAP CO LLC	300,000.00	4.625% DTD 03/11/2019 DUE 04/01/2029	299,559	322,905
	MIDWESTONE FINL GROUP INC NEW COM	580.00	Shares/par value	15,993	18,775
	MILLER INDUSTRIES INC/TENN COM	430.00	Shares/par value	9,471	14,362
	MILLERKNOLL INC COM	2,998.00	Shares/par value	87,103	117,492
	MIMECAST LTD ORD SHS	918.00	Shares/par value	38,705	73,045
	MIMEDX GROUP INC COM	2,102.00	Shares/par value	23,671	12,696
	MIND MEDICINE MINDMED INC COM SUB	4,752.00	Shares/par value	17,682	6,558
	MINERAL TECHNOLOGIES INC COM	1,372.00	Shares/par value	90,718	100,362
	MINK THERAPEUTICS INC COM	1,112.00	Shares/par value	4,754	4,960
	MIRATI THERAPEUTICS INC COM	694.00	Shares/par value	114,018	101,803
	MIRUM PHARMACEUTICALS INC COM	98.00	Shares/par value	1,710	1,563
	MISSION PRODUCE INC COM	1,378.00	Shares/par value	28,779	21,635
	MISSISSIPPI POWER CO SR 2021B NT	275,000.00	3.10% DTD 06/29/2021 DUE 07/30/2051	272,069	271,211
	MISSISSIPPI POWER CO SR NT	195,000.00	4.25% DTD 03/09/2012 DUE 03/15/2042	224,680	223,421
	MISSOURI JT MUN ELEC UTIL COMM PWR	550,000.00	PROJ EV BDS 2009 A TAXABLE 6.89% DTD	705,668	823,284
	MISTER CAR WASH INC COM	849.00	Shares/par value	15,394	15,460
	MISTRAS GROUP INC COM	799.00	Shares/par value	11,280	5,937
	MITEK SYS INC COM NEW	619.00	Shares/par value	4,767	10,987
	MITSUBISHI UFJ FINANCIAL GROUP SR	235,000.00	GLBL NT VAR RATE DTD 07/20/2021 DUE	235,000	231,708
	MITSUBISHI UFJ FINANCIAL GROUP SR NT	200,000.00	VAR RATE DTD 10/13/2021 DUE	200,000	197,386
	MITSUBISHI UFJ FINL GROUP INC SR NT	800,000.00	4.153% DTD 03/07/2019 DUE 03/07/2039	800,000	945,712
	MIZUHO FINL GROUP INC GLBL NT	500,000.00	VAR RATE DTD 07/10/2020 DUE	502,205	488,840
	MIZUHO FINL GROUP INC SR NT	200,000.00	VAR RATE DTD 07/16/2019 DUE	200,000	209,708
	MIZUHO FINL GROUP INC SR NT	200,000.00	VAR RATE DTD 09/13/2019 DUE	200,000	206,362
	MKS INSTRUMENTS INC COM	978.00	Shares/par value	104,559	170,338
	MODEL N INC COM	585.00	Shares/par value	12,320	17,568
	MODERNA INC COM	4,395.00	Shares/par value	274,953	1,116,242
	MODINE MFG CO COM	1,863.00	Shares/par value	21,019	18,798
	MODIVCARE INC COM	394.00	Shares/par value	61,323	58,426
	MOELIS & CO CL A	1,601.00	Shares/par value	81,138	100,079
	MOHAWK INDS INC COM	845.00	Shares/par value	171,189	153,942
	MOLECULAR TEMPLATES INC COM	545.00	Shares/par value	6,101	2,136
	MOLINA HEALTHCARE INC COM	895.00	Shares/par value	138,782	284,682
	MOLSON COORS BEVERAGE COMPANY	31,842.00	Shares/par value	1,513,086	1,475,877
	MOLSON COORS BREWING CO SR GLBL	215,000.00	4.20% DTD 07/07/2016 DUE 07/15/2046	213,618	238,317
	MOLSON COORS BREWING CO SR NT	1,330,000.00	5.00% DTD 05/03/2012 DUE 05/01/2042	1,480,666	1,606,733
	MOMENTIVE GLOBAL INC COM	1,890.00	Shares/par value	35,079	39,974
	MONARCH CASINO & RESORT INC COM	254.00	Shares/par value	9,646	18,783
	MONDELEZ INTL INC COM	13,679.00	Shares/par value	561,983	907,054

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	MONEYGRAM INTL INC COM	3,122.00	Shares/par value	14,973	24,633
	MONGODB INC CL A	1,141.00	Shares/par value	251,286	603,988
	MONMOUTH REAL ESTATE INVT CORP CL A	3,472.00	Shares/par value	61,471	72,947
	MONOLITHIC PWR SYS INC COM	816.00	Shares/par value	123,543	402,557
	MONRO INC COM	812.00	Shares/par value	46,769	47,315
	MONSTER BEVERAGE CORP NEW COM	4,744.00	Shares/par value	214,425	455,614
	MONTE ROSA THERAPEUTICS INC COM	205.00	Shares/par value	4,689	4,186
	MONTROSE ENVIRONMENTAL GROUP I COM	34,303.00	Shares/par value	1,689,639	2,418,705
	MOODYS CORP COM	2,080.00	Shares/par value	286,523	812,406
	MOODYS CORP FR	400,000.00	5.25% DTD 07/16/2014 DUE 07/15/2044	411,391	543,456
	MOODYS CORP SR GLBL NT	60,000.00	4.875% DTD 12/17/2018 DUE 12/17/2048	58,997	79,807
	MOODYS CORP SR NT	200,000.00	3.10% DTD 11/29/2021 DUE 11/29/2061	197,286	198,270
	MOODYS CORP SR NT	145,000.00	2.75% DTD 08/19/2021 DUE 08/19/2041	141,695	141,497
	MOOG INC CL A	1,184.00	Shares/par value	60,921	95,868
	MORGAN STANLEY CAP I SER 2013 ALTM	670,000.00	CL A 2 FLTG RATE DTD 03/01/2013 DUE	675,391	672,251
	MORGAN STANLEY COM NEW	13,284.00	Shares/par value	485,831	1,303,957
	MORGAN STANLEY FR	295,000.00	4.375% DTD 01/20/2017 DUE 01/22/2047	293,000	370,561
	MORGAN STANLEY FR	395,000.00	VAR RATE DTD 04/22/2021 DUE	395,000	413,822
	MORGAN STANLEY FR	200,000.00	VAR RATE DTD 03/24/2020 DUE	200,000	298,746
	MORGAN STANLEY FR	1,200,000.00	VAR RATE DTD 07/20/2021 DUE	1,200,000	1,173,684
	MORGAN STANLEY FR	1,250,000.00	6.375% DTD 07/24/2012 DUE 07/24/2042	1,391,436	1,893,700
	MORGAN STANLEY FR	370,000.00	4.375% DTD 01/20/2017 DUE 01/22/2047	461,040	464,772
	MORGAN STANLEY FR	320,000.00	VAR RATE DTD 07/20/2021 DUE	320,000	312,982
	MORGAN STANLEY SR NT	665,000.00	4.30% DTD 01/27/2015 DUE 01/27/2045	657,969	817,697
	MORGAN STANLEY SR NT	1,175,000.00	VAR RATE DTD 01/25/2021 DUE	1,175,000	1,152,910
	MORGAN STANLEY SR NT	340,000.00	4.30% DTD 01/27/2015 DUE 01/27/2045	410,707	418,071
	MORGAN STANLEY SR NT	50,000.00	VAR RATE DTD 01/25/2021 DUE	50,000	47,776
	MORGAN STANLEY SR NT	180,000.00	VAR RATE DTD 04/24/2018 DUE	187,773	215,932
	MORGAN STANLEY SR NT	250,000.00	VAR RATE DTD 07/24/2017 DUE	267,931	284,918
	MORNINGSTAR INC COM	419.00	Shares/par value	43,516	143,294
	MORPHIC HLDG INC COM	306.00	Shares/par value	10,376	14,498
	MOSAIC CO NEW COM	5,592.00	Shares/par value	236,473	219,710
	MOSAIC CO NEW SR NT	1,000,000.00	5.625% DTD 11/13/2013 DUE 11/15/2043	999,130	1,328,070
	MOSAIC CO NEW SR NT	35,000.00	5.45% DTD 11/13/2013 DUE 11/15/2033	39,184	43,403
	MOTIVA ENTERPRISES LLC SR NT 144A	370,000.00	6.85% DTD 01/11/2010 DUE 01/15/2040	473,416	455,433
	MOTORCAR PTS AMER INC COM	751.00	Shares/par value	20,607	12,820
	MOTOROLA SOLUTIONS INC	200,000.00	4.60% DTD 05/23/2019 DUE 05/23/2029	199,920	228,502
	MOTOROLA SOLUTIONS INC COM NEW	2,490.00	Shares/par value	270,199	676,533
	MOVADO GROUP INC COM	629.00	Shares/par value	16,234	26,311
	MP MATERIALS CORP COM CL A	1,147.00	Shares/par value	40,419	52,097
	MPLX LP	345,000.00	5.50% DTD 11/15/2018 DUE 02/15/2049	406,067	440,565
	MPLX LP SR GLBL	1,400,000.00	4.70% DTD 02/08/2018 DUE 04/15/2048	1,379,481	1,615,222
	MPLX LP SR NT	130,000.00	5.20% DTD 02/10/2017 DUE 03/01/2047	129,095	159,154
	MPLX LP SR NT	145,000.00	4.90% DTD 02/08/2018 DUE 04/15/2058	164,685	166,859
	MPLX LP SR NT	185,000.00	5.20% DTD 02/10/2017 DUE 03/01/2047	223,489	226,488
	MPLX LP SR NT	110,000.00	5.20% DTD 12/01/2019 DUE 12/01/2047	121,989	133,568
	MPT OPERATING PARTNER	200,000.00	3.692% DTD 12/05/2019 DUE 06/05/2028	263,262	283,112
	MR COOPER GROUP INC COM	2,492.00	Shares/par value	31,940	103,692
	MRC GLOBAL INC COM	3,224.00	Shares/par value	45,694	22,181
	MSA SAFETY INC COM	588.00	Shares/par value	66,697	88,764
	MSC INDL DIRECT INC CL A	697.00	Shares/par value	52,154	58,590
	MSCI INC CL A	1,388.00	Shares/par value	226,973	850,414
	MUELLER INDS INC COM	1,700.00	Shares/par value	51,136	100,912
	MUELLER WTR PRODS INC COM SER A	6,040.00	Shares/par value	62,069	86,976
	MULTIPLAN CORPORATION COM	13,444.00	Shares/par value	98,574	59,557
	MUNICIPAL ELEC AUTH GA ELEC	1,280,000.00	AUTHORITY BDS 2010 A TAXABLE 6.637%	1,624,152	1,948,736
	MURATA MFG CO LTD	53,700.00	Shares/par value	2,960,175	4,270,314
	MURATA MFG CO LTD ADR	16,090.00	Shares/par value	221,353	319,869
	MURPHY OIL CORP COM	5,868.00	Shares/par value	148,408	153,213
	MURPHY USA INC COM	349.00	Shares/par value	37,304	69,535
	MUSTANG BIO INC COM	2,786.00	Shares/par value	9,893	4,625
	MVB FINANCIAL CORP COM	394.00	Shares/par value	7,576	16,359
	MYERS INDS INC COM	1,018.00	Shares/par value	14,871	20,370
	MYLAN INC	35,000.00	5.20% DTD 10/15/2018 DUE 04/15/2048	43,914	43,328
	MYLAN INC NT	525,000.00	5.40% DTD 11/29/2013 DUE 11/29/2043	521,756	647,220
	MYLAN NV SR GLBL NT	970,000.00	5.25% DTD 12/15/2016 DUE 06/15/2046	960,608	1,188,357
	MYR GROUP INC DEL COM	349.00	Shares/par value	12,697	38,582
	MYRIAD GENETICS INC COM	3,065.00	Shares/par value	85,870	84,594
	MYT NETHERLANDS PARENT B V ADS	38,752.00	Shares/par value	1,184,569	821,930
	N ABLE INC COMMON STOCK	528.00	Shares/par value	7,536	5,861
	N B T BANCORP INC COM	1,690.00	Shares/par value	45,833	65,099
	NABORS INDUSTRIES LTD SHS	283.00	Shares/par value	39,627	22,948
	NANOSTRING TECHNOLOGIES INC COM	761.00	Shares/par value	23,110	32,137
	NANTHEALTH INC COM	689.00	Shares/par value	2,121	727
	NAPCO SECURITY TECHNOLOGIES INC	214.00	Shares/par value	4,002	10,696
	NARRAGANSETT ELEC CO SR 144A NT	1,000,000.00	4.17% DTD 12/10/2012 DUE 12/10/2042	1,000,000	1,124,980
	NASDAQ INC SR NT	75,000.00	2.50% DTD 12/21/2020 DUE 12/21/2040	69,065	69,278
	NASDAQ, INC	1,743.00	Shares/par value	100,137	366,047
	NATERA INC COM	26,156.00	Shares/par value	1,859,176	2,442,709
	NATHANS FAMOUS INC NEW COM	61.00	Shares/par value	4,250	3,562
	NATIONAL BEVERAGE CORP COM	347.00	Shares/par value	9,220	15,730
	NATIONAL BK HLDGS CORP CL A	1,183.00	Shares/par value	40,351	51,981
	NATIONAL CINEMEDIA INC COM	2,228.00	Shares/par value	27,136	6,261
	NATIONAL ENERGY SERVICES REUNI SHS	1,192.00	Shares/par value	12,724	11,264

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	NATIONAL FUEL GAS CO N J COM	1,333.00	Shares/par value	84,604	85,232
	NATIONAL HEALTH INVS INC COM	1,753.00	Shares/par value	129,921	100,745
	NATIONAL HEALTH INVS INC SR NT	100,000.00	3.00% DTD 01/26/2021 DUE 02/01/2031	99,196	96,415
	NATIONAL HEALTHCARE CORP COM	503.00	Shares/par value	32,286	34,174
	NATIONAL INSTRS CORP COM	1,903.00	Shares/par value	72,189	83,104
	NATIONAL PRESTO INDS INC COM	205.00	Shares/par value	17,394	16,816
	NATIONAL RESH CORP CL A	206.00	Shares/par value	7,321	8,553
	NATIONAL RETAIL PPTYS INC COM	2,567.00	Shares/par value	105,302	123,396
	NATIONAL RETAIL PROPERTIES INC SR NT	360,000.00	3.00% DTD 09/24/2021 DUE 04/15/2052	351,740	340,232
	NATIONAL RURAL UTILS COOP FIN GLBL	946,000.00	BD 4.30% DTD 01/31/2019 DUE	1,109,946	1,181,563
	NATIONAL STORAGE AFFILIATES TR COM	1,211.00	Shares/par value	40,011	83,801
	NATIONAL VISION HLDGS INC COM	1,205.00	Shares/par value	45,033	57,828
	NATIONAL WESTN LIFE GROUP INC CL A	103.00	Shares/par value	24,010	22,087
	NATIONWIDE FINL SVCS INC SR 144A	500,000.00	3.90% DTD 11/21/2019 DUE 11/30/2049	497,540	583,615
	NATIONWIDE MUT INS CO 144A NT	780,000.00	4.35% DTD 04/30/2020 DUE 04/30/2050	778,183	893,404
	NATIONWIDE MUT INS CO SRPLS NT 144A	985,000.00	9.375% DTD 08/10/2009 DUE 08/15/2039	1,441,711	1,700,701
	NATURAL GROCERS BY VITAMIN COT COM	369.00	Shares/par value	4,115	5,258
	NATURES SUNSHINE PRODUCTS INC COM	474.00	Shares/par value	6,199	8,769
	NATUS MED INC DEL COM	1,351.00	Shares/par value	31,801	32,059
	NAUTILUS INC.	993.00	Shares/par value	9,339	6,087
	NAVIENT CORP COM	6,529.00	Shares/par value	46,370	138,545
	NCINO INC COM	847.00	Shares/par value	58,961	46,466
	NCR CORP NEW COM	11,317.00	Shares/par value	324,814	454,943
	NEENAH, INC	675.00	Shares/par value	35,610	31,239
	NEKTAR THERAPEUTICS COM	2,596.00	Shares/par value	101,795	35,072
	NELNET INC CL A	680.00	Shares/par value	27,821	66,422
	NEOGAMES S A SHS	189.00	Shares/par value	6,833	5,250
	NEOGEN CORP COM	1,755.00	Shares/par value	51,233	79,695
	NEOGENOMICS INC COM NEW	7,815.00	Shares/par value	218,051	266,648
	NEOLEUKIN THERAPEUTICS INC COM	1,201.00	Shares/par value	12,915	5,789
	NEOPHOTONICS CORP COM	2,019.00	Shares/par value	19,956	31,032
	NESTLE HLDGS INC	500,000.00	4.00% DTD 09/24/2018 DUE 09/24/2048	493,285	614,415
	NETAPP INC COM	3,849.00	Shares/par value	187,799	354,070
	NETFLIX INC COM	5,611.00	Shares/par value	868,177	3,380,291
	NETGEAR INC COM	1,207.00	Shares/par value	32,425	35,256
	NETSCOUT SYS INC COM	2,810.00	Shares/par value	69,832	92,955
	NETSTREIT CORP COM	1,589.00	Shares/par value	32,728	36,388
	NEUBERGER BERMAN SR 144A NT	200,000.00	4.875% DTD 04/22/2015 DUE 04/15/2045	171,010	236,578
	NEUROCRINE BIOSCIENCES INC COM	1,701.00	Shares/par value	97,824	144,874
	NEURONETICS INC COM	433.00	Shares/par value	7,431	1,931
	NEUROPACE INC COM	102.00	Shares/par value	2,370	1,028
	NEVADA POWER CO GEN&REF MTG Y	65,000.00	5.45% DTD 05/12/2011 DUE 05/15/2041	83,248	84,691
	NEVADA POWER CO SR SEC GLBL EE	50,000.00	3.125% DTD 01/30/2020 DUE 08/01/2050	49,981	50,466
	NEVRO CORP COM	10,694.00	Shares/par value	840,389	866,963
	NEW ENGLAND POWER CO	195,000.00	3.80% DTD 12/05/2017 DUE 12/05/2047	214,225	212,727
	NEW FORTRESS ENERGY INC COM CL A	384.00	Shares/par value	14,961	9,270
	NEW JERSEY RES CORP COM	3,895.00	Shares/par value	137,521	159,929
	NEW JERSEY ST TRANSN TR FD AUT	330,000.00	Shares/par value	440,048	485,249
	NEW RELIC INC COM	981.00	Shares/par value	81,654	107,871
	NEW RESIDENTIAL INVT CORP COM NEW	6,429.00	Shares/par value	103,439	68,855
	NEW YORK CMNTY BANCORP INC COM	6,718.00	Shares/par value	107,640	82,027
	NEW YORK LIFE INS CO 144A NT	215,000.00	3.75% DTD 04/14/2020 DUE 05/15/2050	213,686	244,687
	NEW YORK LIFE INS CO 144A NT	1,040,000.00	4.45% DTD 04/04/2019 DUE 05/15/2069	1,151,006	1,322,599
	NEW YORK LIFE INS CO SRPLS NT 144A	1,473,000.00	6.75% DTD 10/08/2009 DUE 11/15/2039	2,096,960	2,224,274
	NEW YORK MTG TR INC COM PAR	15,205.00	Shares/par value	79,969	56,563
	NEW YORK PRESBYTERIAN HOSP TAX SR BD	25,000.00	4.763% DTD 06/28/2016 DUE 08/01/2116	31,583	34,777
	NEW YORK ST DORM AUTH ST PERS	45,000.00	Shares/par value	49,330	47,471
	NEW YORK ST ELEC & GAS CORP SR GLBL	200,000.00	144A 2.15% DTD 09/24/2021 DUE	199,570	195,546
	NEW YORK TIMES CO CL A	2,420.00	Shares/par value	80,784	116,886
	NEWAGE INC COM	3,432.00	Shares/par value	7,734	3,535
	NEWCREST FINANCE PTY LTD SR NT 144A	100,000.00	5.75% DTD 11/15/2011 DUE 11/15/2041	100,668	130,851
	NEWELL BRANDS INC	5,618.00	Shares/par value	264,298	122,697
	NEWELL BRANDS INC CR SEN SR GLBL	900,000.00	STEP CPN DTD 03/30/2016 DUE	1,018,548	1,154,736
	NEWMARK GROUP INC CL A	2,202.00	Shares/par value	27,549	41,177
	NEWMARKET CORP COM	100.00	Shares/par value	36,146	34,272
	NEWMONT CORP SR GLBL COCO	60,000.00	2.60% DTD 12/20/2021 DUE 07/15/2032	60,152	60,128
	NEWMONT CORP SR NT	40,000.00	2.25% DTD 03/18/2020 DUE 10/01/2030	38,184	39,437
	NEWMONT CORPORATION	7,773.00	Shares/par value	204,369	482,081
	NEWMONT GOLDCORP CORPORATION NT	65,000.00	5.875% DTD 04/01/2019 DUE 04/01/2035	84,820	84,446
	NEWMONT GOLDCORP CORPORATION SR GLBL	800,000.00	NT 5.45% DTD 06/09/2019 DUE	879,233	1,063,456
	NEWMONT MINING CORP SR NT	70,000.00	4.875% DTD 03/08/2012 DUE 03/15/2042	87,587	87,673
	NEWMONT MNG CORP	285,000.00	6.25% DTD 09/18/2009 DUE 10/01/2039	381,513	397,421
	NEWPARK RES INC COM PAR $0.01 NEW	3,572.00	Shares/par value	24,203	10,502
	NEWS CORP NEW CL A	5,770.00	Shares/par value	87,185	128,729
	NEWS CORP NEW CL B	1,751.00	Shares/par value	25,408	39,398
	NEXIMMUNE INC COM	154.00	Shares/par value	2,879	710
	NEXPOINT RESIDENTIAL TR INC COM	791.00	Shares/par value	27,295	66,310
	NEXTERA ENERGY INC COM	19,238.00	Shares/par value	599,374	1,796,060
	NEXTGEN HEALTHCARE INC COM	2,248.00	Shares/par value	23,428	39,992
	NEXTIER OILFIELD SOLUTIONS INC COM	6,458.00	Shares/par value	85,620	22,926
	NEXTSTAR MEDIA GROUP, INC	617.00	Shares/par value	69,849	93,155
	NGM BIOPHARMACEUTICALS INC COM	1,185.00	Shares/par value	25,026	20,986
	NI HLDGS INC COM	343.00	Shares/par value	5,893	6,486
	NIAGARA MOHAWK PWR CORP SR 144A NT	100,000.00	1.96% DTD 06/25/2020 DUE 06/27/2030	100,000	95,548

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	NICOLET BANKSHARES INC COM	435.00	Shares/par value	24,216	37,301
	NIDEC CORP	36,900.00	Shares/par value	1,653,514	4,332,468
	NIELSEN HLDGS PLC SHS EUR	5,268.00	Shares/par value	207,071	108,047
	NIKE INC CL B	16,094.00	Shares/par value	986,642	2,682,387
	NIKE INC SR NT	325,000.00	3.375% DTD 03/27/2020 DUE 03/27/2050	323,905	367,374
	NIKE INC SR NT	250,000.00	3.25% DTD 03/27/2020 DUE 03/27/2040	282,788	271,960
	NIKE INC SR NT	100,000.00	3.375% DTD 03/27/2020 DUE 03/27/2050	114,209	113,038
	NIKOLA CORP COM	3,325.00	Shares/par value	57,215	32,818
	NIPPON LIFE INSURANCE COMPANY SUB	200,000.00	144A NT VAR RATE DTD 01/21/2021 DUE	200,000	196,000
	NISOURCE FIN CORP NT	785,000.00	5.25% DTD 06/14/2012 DUE 02/15/2043	870,522	1,004,094
	NISOURCE FIN CORP NT	120,000.00	4.80% DTD 04/12/2013 DUE 02/15/2044	124,530	147,013
	NISOURCE FIN CORP NT	115,000.00	5.25% DTD 06/14/2012 DUE 02/15/2043	153,520	147,097
	NISOURCE FIN CORP NT	40,000.00	5.80% DTD 11/23/2011 DUE 02/01/2042	49,122	52,570
	NISOURCE FIN CORP SR NT	60,000.00	5.65% DTD 10/10/2013 DUE 02/01/2045	77,078	81,022
	NISOURCE INC COM	68,711.00	Shares/par value	1,543,355	1,897,111
	NISSAN MOTOR CO LTD SR 144A NT	200,000.00	4.81% DTD 09/17/2020 DUE 09/17/2030	200,000	223,672
	NKARTA INC COM	565.00	Shares/par value	17,190	8,673
	NL INDS INC COM NEW	335.00	Shares/par value	1,427	2,479
	NLIGHT INC COM	627.00	Shares/par value	14,112	15,017
	NMI HLDGS INC CL A	3,230.00	Shares/par value	51,101	70,576
	NN INC COM	1,711.00	Shares/par value	25,000	7,015
	NOMURA HLDGS INC SR GLBL NT	400,000.00	2.679% DTD 07/13/2020 DUE 07/16/2030	400,560	398,168
	NOODLES & CO CL A	301.00	Shares/par value	3,368	2,730
	NORDEA BK ABP MED TERM NTS FR	400,000.00	VAR RATE DTD 09/01/2021 DUE	400,630	379,200
	NORDEA BK ABP SPONSORED ADS	27,397.00	Shares/par value	264,941	336,052
	NORDIC AMERICAN TANKERS LIMITED	6,046.00	Shares/par value	44,952	10,218
	NORDIC SEMICONDUCT	82,200.00	Shares/par value	1,729,461	2,777,702
	NORDSON CORP COM	906.00	Shares/par value	133,668	231,275
	NORDSTROM INC COM	1,804.00	Shares/par value	84,789	40,806
	NORFOLK SOUTHERN CORP	1,000,000.00	3.942% DTD 05/01/2018 DUE 11/01/2047	950,820	1,157,290
	NORFOLK SOUTHERN CORP	80,000.00	4.15% DTD 02/28/2018 DUE 02/28/2048	92,576	95,312
	NORFOLK SOUTHERN CORP SR GLBL	140,000.00	4.10% DTD 05/08/2019 DUE 05/15/2049	150,987	166,515
	NORFOLK SOUTHERN CORP SR GLBL NT	75,000.00	4.05% DTD 02/15/2018 DUE 08/15/2052	85,080	90,139
	NORFOLK SOUTHERN CORP SR NT	1,060,000.00	3.05% DTD 05/11/2020 DUE 05/15/2050	1,067,116	1,079,705
	NORFOLK SOUTHERN CORP SR NT	60,000.00	3.40% DTD 11/04/2019 DUE 11/01/2049	60,085	64,328
	NORFOLK SOUTHERN CORP SR NT	20,000.00	4.45% DTD 06/02/2015 DUE 06/15/2045	22,051	24,529
	NORFOLK SOUTHERN CORP SR NT	25,000.00	4.837% DTD 04/01/2012 DUE 10/01/2041	29,466	31,501
	NORFOLK SOUTHN CORP COM	2,396.00	Shares/par value	252,661	713,313
	NORFOLK SOUTHN CORP GLBL NT	70,000.00	3.155% DTD 05/15/2020 DUE 05/15/2055	70,441	70,907
	NORFOLK SOUTHN CORP SR NT	700,000.00	4.10% DTD 05/12/2021 DUE 05/15/2121	698,159	791,392
	NORFOLK SOUTHN CORP SR NT	375,000.00	4.80% DTD 08/13/2013 DUE 08/15/2043	393,551	448,515
	NORFOLK SOUTHN CORP SR NT	55,000.00	4.10% DTD 05/12/2021 DUE 05/15/2121	55,175	62,181
	NORTHERN NAT GAS CO DEL SR 144A	1,700,000.00	4.10% DTD 08/27/2012 DUE 09/15/2042	1,697,042	1,942,029
	NORTHERN NAT GAS CO DEL SR 144A	390,000.00	4.30% DTD 07/17/2018 DUE 01/15/2049	429,074	455,953
	NORTHERN NAT GAS CO DEL SR 144A	25,000.00	3.40% DTD 04/09/2021 DUE 10/16/2051	25,384	25,685
	NORTHERN OIL AND GAS INC MN COM	2,117.00	Shares/par value	43,172	43,568
	NORTHERN TR CORP COM	3,064.00	Shares/par value	236,712	366,485
	NORTHFIELD BANCORP INC DEL COM	1,832.00	Shares/par value	26,911	29,605
	NORTHN STS PWR CO MINN 1MTG BD	40,000.00	3.60% DTD 05/31/2016 DUE 05/15/2046	43,282	44,783
	NORTHN STS PWR CO MINN 1ST MTG	785,000.00	3.60% DTD 09/13/2017 DUE 09/15/2047	771,726	882,473
	NORTHN STS PWR CO MINN 1ST MTG	465,000.00	2.60% DTD 06/15/2020 DUE 06/01/2051	457,589	443,596
	NORTHRIM BANCORP INC COM	243.00	Shares/par value	6,112	10,561
	NORTHROP GRUMMAN CORP COM	1,510.00	Shares/par value	528,076	584,476
	NORTHROP GRUMMAN CORP SR NT	45,000.00	4.03% DTD 10/13/2017 DUE 10/15/2047	54,615	53,065
	NORTHROP GRUMMAN CORP SR NT	90,000.00	4.75% DTD 05/31/2013 DUE 06/01/2043	120,010	113,207
	NORTHROP GRUMMAN CORP SR NT	75,000.00	5.15% DTD 03/23/2020 DUE 05/01/2040	96,464	97,303
	NORTHWELL HEALTHCARE INC 2019A	400,000.00	3.809% DTD 09/26/2019 DUE 11/01/2049	423,253	443,536
	NORTHWEST BANCSHARES INC MD COM	4,901.00	Shares/par value	66,145	69,398
	NORTHWEST NAT HLDG CO COM	1,223.00	Shares/par value	66,615	59,658
	NORTHWEST PIPE COMPANY COM	387.00	Shares/par value	6,604	12,307
	NORTHWESTERN CORP COM NEW	2,048.00	Shares/par value	120,254	117,064
	NORTHWESTERN MEM HEALTHCARE AMRTZ	95,000.00	2021 BD 2.633% DTD 08/18/2021 DUE	95,000	90,806
	NORTHWESTERN MUT LIFE INS CO 144A NT	300,000.00	3.45% DTD 03/22/2021 DUE 03/30/2051	298,956	320,583
	NORTHWESTERN MUT LIFE INS CO 144A NT	800,000.00	3.625% DTD 09/20/2019 DUE 09/30/2059	863,906	880,960
	NORTONLIFELOCK INC COM	8,607.00	Shares/par value	211,921	223,610
	NORWEGIAN CRUISE LINE HLDGS LT SHS	5,437.00	Shares/par value	193,523	112,763
	NOV INC COM	5,768.00	Shares/par value	310,300	78,156
	NOVAGOLD RES INC COM NEW	3,046.00	Shares/par value	21,026	20,896
	NOVANT HEALTH INC GLBL 2021A BD	130,000.00	3.318% DTD 04/15/2021 DUE 11/01/2061	130,000	139,380
	NOVANT HEALTH INC SR 2021A BD	145,000.00	2.637% DTD 04/15/2021 DUE 11/01/2036	145,000	146,118
	NOVANT HEALTH INC SR GLBL 2021A	675,000.00	3.168% DTD 04/15/2021 DUE 11/01/2051	675,000	708,230
	NOVANTA INC COM	7,885.00	Shares/par value	1,105,171	1,390,362
	NOVARTIS CAPITAL CORP NT	600,000.00	2.75% DTD 02/14/2020 DUE 08/14/2050	586,272	605,970
	NOVARTIS CAPITAL CORP NT	115,000.00	2.20% DTD 02/14/2020 DUE 08/14/2030	122,931	116,702
	NOVARTIS CAPITAL CORP NT	360,000.00	2.75% DTD 02/14/2020 DUE 08/14/2050	365,038	363,582
	NOVARTIS CAPITAL CORP NT	80,000.00	4.00% DTD 11/20/2015 DUE 11/20/2045	99,823	97,045
	NOVAVAX INC COM NEW	1,343.00	Shares/par value	254,889	192,143
	NOVOCURE LTD ORD SHS	1,861.00	Shares/par value	113,432	139,724
	NOW INC COM	4,414.00	Shares/par value	77,342	37,696
	NRG ENERGY INC COM NEW	3,927.00	Shares/par value	121,724	169,175
	NU SKIN ENTERPRISES INC CL A	1,430.00	Shares/par value	83,285	72,573
	NUANCE COMMUNICATIONS INC COM	4,623.00	Shares/par value	127,010	255,744
	NUCOR CORP COM	4,363.00	Shares/par value	228,293	498,036
	NUCOR CORP SR GLBL	35,000.00	4.40% DTD 04/26/2018 DUE 05/01/2048	44,627	43,954

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	NUCOR CORP SR GLBL NT	90,000.00	2.979% DTD 06/15/2021 DUE 12/15/2055	92,838	88,354
	NURIX THERAPEUTICS INC COM	532.00	Shares/par value	17,258	15,401
	NUTANIX INC CL A	3,611.00	Shares/par value	152,766	115,046
	NUTRIEN LTD SR GLBL NT	675,000.00	4.90% DTD 04/10/2018 DUE 06/01/2043	697,218	862,265
	NUTRIEN LTD SR GLBL NT	600,000.00	5.625% DTD 12/01/2017 DUE 12/01/2040	692,920	817,044
	NUTRIEN LTD SR GLBL NT	25,000.00	4.125% DTD 03/15/2018 DUE 03/15/2035	26,804	28,406
	NUVALENT INC COM	214.00	Shares/par value	4,392	4,075
	NUVASIVE INC COM	765.00	Shares/par value	44,199	40,147
	NUVATION BIO INC COM CL A	2,171.00	Shares/par value	19,322	18,454
	NV5 GLOBAL, INC	436.00	Shares/par value	37,410	60,220
	NVE CORP COM NEW	77.00	Shares/par value	5,309	5,259
	NVENT ELECTRIC PLC SHS	2,435.00	Shares/par value	54,656	92,530
	NVIDIA CORP COM	31,179.00	Shares/par value	1,027,468	9,170,056
	NVIDIA CORP SR NT	565,000.00	3.50% DTD 03/31/2020 DUE 04/01/2050	563,542	644,083
	NVIDIA CORP SR NT	30,000.00	3.50% DTD 03/31/2020 DUE 04/01/2040	29,940	33,714
	NVIDIA CORP SR NT	190,000.00	3.50% DTD 03/31/2020 DUE 04/01/2050	212,150	216,594
	NVR INC COM	257.00	Shares/par value	1,128,689	1,518,580
	NXP B V NXP FDG LLC NXP US SR 144A	135,000.00	NT 2.65% DTD 11/30/2021 DUE	135,187	135,406
	NXP B V NXP FDG LLC NXP US SR 144A	50,000.00	NT 3.125% DTD 11/30/2021 DUE	49,454	50,310
	NXP B V NXP FDG LLC NXP US SR 144A	130,000.00	NT 3.25% DTD 05/11/2021 DUE	133,085	134,364
	NXP B V NXP FDG LLC NXP US SR 144A	40,000.00	NT 3.25% DTD 11/30/2021 DUE	39,508	39,973
	NXP SEMICONDUCTORS N V COM	2,884.00	Shares/par value	588,829	656,918
	O I GLASS INC COM	2,072.00	Shares/par value	18,970	24,926
	O REILLY AUTOMOTIVE INC NEW COM	6,091.00	Shares/par value	1,434,345	4,301,647
	OAK STR HEALTH INC COM	1,862.00	Shares/par value	104,257	61,707
	OASIS PETROLEUM INC COM	375.00	Shares/par value	37,455	47,246
	OCCIDENTAL PETE CORP COM	12,812.00	Shares/par value	620,133	371,420
	OCEANEERING INTL INC COM	3,988.00	Shares/par value	95,399	45,104
	OCEANFIRST FINL CORP COM	2,368.00	Shares/par value	51,630	52,570
	OCUGEN INC COM	2,170.00	Shares/par value	18,122	9,874
	OCULAR THERAPEUTIX INC COM	680.00	Shares/par value	7,230	4,740
	OCWEN FINL CORP COM NEW	327.00	Shares/par value	10,075	13,070
	OFFICE PPTYS INCOME TR COM SHS BEN	1,917.00	Shares/par value	132,613	47,618
	OFG BANCORP COM	2,035.00	Shares/par value	23,704	54,050
	OGE ENERGY CORP COM	48,545.00	Shares/par value	1,518,802	1,863,157
	OGLETHORPE PWR CORP 2018A	445,000.00	5.05% DTD 04/01/2019 DUE 10/01/2048	441,894	561,492
	OHIO PWR CO SR GLBL O	200,000.00	4.00% DTD 05/22/2019 DUE 06/01/2049	199,512	229,752
	OHIO PWR CO SR R NT	170,000.00	2.90% DTD 09/13/2021 DUE 10/01/2051	169,186	163,934
	OHIOHEALTH CORP BD	115,000.00	2.834% DTD 10/26/2021 DUE 11/15/2041	115,000	117,367
	OHIOHEALTH CORP TAXABLE BD SER 2020	35,000.00	3.042% DTD 05/29/2020 DUE 11/15/2050	35,000	36,785
	OIL DRI CORP AMER COM	209.00	Shares/par value	7,257	6,841
	OIL STATES INTERNATIONAL INC COM	2,426.00	Shares/par value	68,098	12,057
	OKTA INC CL A	2,268.00	Shares/par value	223,596	508,418
	OLAPLEX HLDGS INC COM	1,266.00	Shares/par value	30,327	36,879
	OLD DOMINION FGHT LINES INC COM	1,834.00	Shares/par value	208,470	657,269
	OLD NATL BANCORP IND COM	6,618.00	Shares/par value	98,166	119,918
	OLD REPUBLIC INTL CORP COM	36,983.00	Shares/par value	867,390	909,042
	OLD SECOND BANCORP INC	1,111.00	Shares/par value	7,881	13,987
	OLEMA PHARMACEUTICALS INC COM	626.00	Shares/par value	20,551	5,859
	OLIN CORP COM PAR $1	2,142.00	Shares/par value	63,153	123,208
	OLLIES BARGAIN OUTLT HLDGS INC COM	16,078.00	Shares/par value	1,331,998	823,033
	OLYMPIC STL INC COM	375.00	Shares/par value	6,468	8,813
	OMEGA FLEX INC COM	46.00	Shares/par value	2,041	5,840
	OMEGA HEALTHCARE INVS INC COM	3,504.00	Shares/par value	126,034	103,683
	OMEGA HEALTHCARE INVS INC SR GLBL NT	100,000.00	3.25% DTD 03/10/2021 DUE 04/15/2033	100,908	97,468
	OMEGA THERAPEUTICS INC COMMON STOCK	325.00	Shares/par value	5,934	3,682
	OMEROS CORP COM	478.00	Shares/par value	8,214	3,074
	OMNICELL INC COM	621.00	Shares/par value	32,535	112,053
	OMNICOM GROUP INC COM	3,223.00	Shares/par value	223,684	236,149
	ON SEMICONDUCTOR CORP COM	7,039.00	Shares/par value	172,329	478,089
	ON24 INC COM	641.00	Shares/par value	18,321	11,121
	ONCOCYTE CORPORATION COM	1,507.00	Shares/par value	6,188	3,270
	ONCOR ELEC DELIVERY CO LLC SR SEC	375,000.00	GLBL NT 3.70% DTD 03/20/2020 DUE	373,894	431,066
	ONCOR ELEC DELIVERY CO LLC SR SEC	90,000.00	GLBL NT 3.10% DTD 09/12/2019 DUE	75,788	93,913
	ONCOR ELEC DELIVERY CO LLC SR SEC	30,000.00	GLBL NT 3.80% DTD 06/01/2019 DUE	34,559	34,685
	ONCOR ELEC DELIVERY CO LLC SR SEC	215,000.00	GLBL NT 4.10% DTD 11/15/2018 DUE	256,832	259,148
	ONCOR ELEC DELIVERY CO LLC SR SECD	30,000.00	5.25% DTD 03/30/2011 DUE 09/30/2040	34,643	39,775
	ONCORUS INC COM	817.00	Shares/par value	13,612	4,306
	ONCTERNAL THERAPEUTICS INC COM	1,772.00	Shares/par value	9,128	4,022
	ONE GAS INC COM	2,087.00	Shares/par value	127,381	161,930
	ONE LIBERTY PPTYS INC COM	645.00	Shares/par value	14,302	22,756
	ONEMAIN HLDGS INC COM	1,547.00	Shares/par value	72,216	77,412
	ONEOK INC NEW COM	6,696.00	Shares/par value	388,670	393,457
	ONEOK INC NEW NT	40,000.00	6.65% DTD 09/25/2006 DUE 10/01/2036	49,551	52,280
	ONEOK INC NEW SR NT	580,000.00	4.50% DTD 03/10/2020 DUE 03/15/2050	579,142	642,367
	ONEOK INC NEW SR NT	180,000.00	7.15% DTD 05/07/2020 DUE 01/15/2051	179,338	259,454
	ONEOK INC NEW SR NT	100,000.00	4.55% DTD 07/02/2018 DUE 07/15/2028	100,599	110,400
	ONEOK INC NEW SR NT	100,000.00	7.15% DTD 05/07/2020 DUE 01/15/2051	99,632	144,141
	ONEOK INC NEW SR NT	65,000.00	4.50% DTD 03/10/2020 DUE 03/15/2050	64,859	71,989
	ONEOK PARTNERS LP GTD SR	400,000.00	6.85% DTD 09/28/2007 DUE 10/15/2037	450,808	536,056
	ONEOK PARTNERS LP SR NT	200,000.00	6.125% DTD 01/26/2011 DUE 02/01/2041	216,240	251,974
	ONEOK PARTNERS LP SR NT	100,000.00	6.20% DTD 09/12/2013 DUE 09/15/2043	108,924	129,074
	ONEOK PARTNERS LP SR NT	550,000.00	6.125% DTD 01/26/2011 DUE 02/01/2041	641,383	692,929
	ONESPAN INC COM	519.00	Shares/par value	11,922	8,787

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	ONESPAWORLD HOLDINGS LIMITED COM	1,136.00	Shares/par value	17,264	11,383
	ONEWATER MARINE INC CL A COM	151.00	Shares/par value	4,428	9,206
	ONTO INNOVATION INC COM	1,587.00	Shares/par value	55,968	160,652
	ONTRAK INC COM	127.00	Shares/par value	2,512	799
	OOMA INC COM	551.00	Shares/par value	9,583	11,262
	OPEN LENDING CORP COM CL A	1,539.00	Shares/par value	65,317	34,597
	OPENDOOR TECHNOLOGIES INC COM	6,418.00	Shares/par value	111,073	93,767
	OPKO HEALTH INC COM	15,741.00	Shares/par value	63,205	75,714
	OPORTUN FINL CORP COM	835.00	Shares/par value	12,729	16,909
	OPPENHEIMER HLDGS INC CL A NON VTG	370.00	Shares/par value	6,573	17,157
	OPTIMIZERX CORP COM NEW	249.00	Shares/par value	5,232	15,465
	OPTION CARE HEALTH INC COM NEW	6,401.00	Shares/par value	147,695	182,044
	ORACLE CORP	60,000.00	3.80% DTD 11/09/2017 DUE 11/15/2037	63,448	62,645
	ORACLE CORP	120,000.00	6.125% DTD 07/08/2009 DUE 07/08/2039	164,530	159,053
	ORACLE CORP COM	21,144.00	Shares/par value	1,171,150	1,843,968
	ORACLE CORP NT	1,185,000.00	4.125% DTD 05/05/2015 DUE 05/15/2045	1,181,854	1,250,104
	ORACLE CORP NT	205,000.00	5.375% DTD 07/15/2011 DUE 07/15/2040	248,184	250,328
	ORACLE CORP SR NT	415,000.00	4.00% DTD 07/07/2016 DUE 07/15/2046	406,775	430,737
	ORACLE CORP SR NT	280,000.00	4.30% DTD 07/08/2014 DUE 07/08/2034	299,220	310,117
	ORACLE CORP SR NT	600,000.00	3.60% DTD 04/01/2020 DUE 04/01/2050	618,168	587,484
	ORACLE CORP SR NT	400,000.00	4.375% DTD 05/05/2015 DUE 05/15/2055	416,560	437,836
	ORACLE CORP SR NT	2,000,000.00	4.50% DTD 07/08/2014 DUE 07/08/2044	2,101,090	2,258,180
	ORACLE CORP SR NT	345,000.00	3.60% DTD 04/01/2020 DUE 04/01/2040	374,438	345,987
	ORACLE CORP SR NT	240,000.00	3.60% DTD 04/01/2020 DUE 04/01/2050	259,597	234,994
	ORACLE CORP SR NT	590,000.00	3.65% DTD 03/24/2021 DUE 03/25/2041	601,503	596,567
	ORACLE CORP SR NT	500,000.00	3.85% DTD 04/01/2020 DUE 04/01/2060	541,481	493,725
	ORACLE CORP SR NT	90,000.00	3.90% DTD 05/05/2015 DUE 05/15/2035	98,189	96,394
	ORACLE CORP SR NT	155,000.00	4.00% DTD 07/07/2016 DUE 07/15/2046	167,022	160,878
	ORACLE CORP SR NT	535,000.00	4.00% DTD 11/09/2017 DUE 11/15/2047	577,086	555,458
	ORACLE CORP SR NT	190,000.00	4.10% DTD 03/24/2021 DUE 03/25/2061	200,433	198,022
	ORACLE CORP SR NT	165,000.00	4.30% DTD 07/08/2014 DUE 07/08/2034	185,695	182,747
	ORACLE CORP SR NT	120,000.00	4.375% DTD 05/05/2015 DUE 05/15/2055	132,750	131,351
	ORAMED PHARMACEUTICALS INC COM NEW	394.00	Shares/par value	5,308	5,626
	ORANGE SR NT	500,000.00	5.50% DTD 02/06/2014 DUE 02/06/2044	498,105	682,820
	ORASURE TECHNOLOGIES INC COM	2,865.00	Shares/par value	27,839	24,897
	ORCHID IS CAP INC COM	4,998.00	Shares/par value	35,339	22,491
	ORGANOGENESIS HLDGS INC COM	232.00	Shares/par value	2,505	2,144
	ORGANON & CO COMMON STOCK	44,667.00	Shares/par value	1,418,634	1,360,110
	ORIC PHARMACEUTICALS INC COM	1,076.00	Shares/par value	21,605	15,817
	ORIGIN BANCORP INC COM	791.00	Shares/par value	29,734	33,950
	ORION ENGINEERED CARBONS S A COM	894.00	Shares/par value	18,268	16,414
	ORION OFFICE REIT INC COM	822.00	Shares/par value	18,345	15,347
	ORMAT TECHNOLOGIES INC COM	1,827.00	Shares/par value	126,014	144,881
	ORRSTOWN FINL SVCS INC COM	436.00	Shares/par value	8,474	10,987
	ORTHO CLINICAL DIAGNOSTICS HLDGS PLC	1,781.00	Shares/par value	34,518	38,096
	ORTHOFIX MED INC COM	758.00	Shares/par value	26,629	23,566
	ORTHOPEDIATRICS CORP COM	204.00	Shares/par value	7,047	12,211
	OSHKOSH TRUCK CORP COM	1,061.00	Shares/par value	51,342	119,585
	OSI SYSTEMS INC COM	635.00	Shares/par value	63,602	59,182
	OTC ECAL FN 2.0% 1-52 @ 100 016 SAL	500,000.00	Shares/par value	(2,266)	(2,266)
	OTC ECAL FN 2.0% 1-52 @ 100 09+ SAL	200,000.00	Shares/par value	(594)	(594)
	OTC ECAL FN 2.0% 1-52 @ 100 12 SAL	500,000.00	Shares/par value	(1,406)	(1,406)
	OTC ECAL FN 2.0% 1-52 @ 100 23+JPM	100,000.00	Shares/par value	(266)	(266)
	OTC ECAL FN 2.0% 1-52 @ 100 26 SAL	100,000.00	Shares/par value	(191)	(191)
	OTC ECAL FN 2.0% 1-52 @ 99 27 SAL	400,000.00	Shares/par value	(1,500)	(1,500)
	OTC ECAL FN 2.0% 2.-52 @ 100 105 SAL	600,000.00	Shares/par value	(1,852)	(1,852)
	OTC ECAL FN 2.0% 2.52 @ 100 13 SAL	200,000.00	Shares/par value	(633)	(633)
	OTC ECAL FN 2.0% 2-52 @ 100 04 SAL	200,000.00	Shares/par value	(672)	(672)
	OTC ECAL FN 2.0% 2-52 @ 100 05 SAL	200,000.00	Shares/par value	(813)	(813)
	OTC ECAL FN 2.0% 2-52 @ 100 10 SAL	100,000.00	Shares/par value	(402)	(402)
	OTC ECAL FN 2.0% 2-52 @ 100 14 SAL	800,000.00	Shares/par value	(2,250)	(2,250)
	OTC ECAL FN 2.0% 2-52 @ 100 29+ SAL	200,000.00	Shares/par value	(516)	(516)
	OTC ECAL FN 2.0% 2-52 @ 100 31 JPM	200,000.00	Shares/par value	(531)	(531)
	OTC ECAL FN 2.5% 1-52 @ 103 10+ JPM	200,000.00	Shares/par value	(398)	(398)
	OTC EPUT FN 2.0% 1-52 @ 98 12 SAL	500,000.00	Shares/par value	(2,344)	(2,344)
	OTC EPUT FN 2.0% 2-52 @ 98 31 JPM	200,000.00	Shares/par value	(875)	(875)
	OTC EPUT FN 2.5% 1-52 @ 100 25 SAL	200,000.00	Shares/par value	(500)	(500)
	OTC EPUT FN 2.5% 1-52 @ 102 10+ JPM	200,000.00	Shares/par value	(688)	(688)
	OTC EPUT FN 3.0% 1-52 @ 104 02 JPM	200,000.00	Shares/par value	(344)	(344)
	OTC EPUT FN2.0% 1-52 @ 97 27 SAL	400,000.00	Shares/par value	(2,000)	(2,000)
	OTC EPUT G2 2.5% 1-52 @ 101 16 SAL	200,000.00	Shares/par value	(438)	(438)
	OTIS WORLDWIDE CORP COM	6,437.00	Shares/par value	371,591	560,470
	OTIS WORLDWIDE CORP GLBL NT	100,000.00	3.362% DTD 08/15/2020 DUE 02/15/2050	109,763	105,383
	OTTER TAIL CORP COM	1,648.00	Shares/par value	63,521	117,700
	OUSTER INC COM	2,279.00	Shares/par value	15,703	11,851
	OUTBRAIN INC COM	400.00	Shares/par value	6,421	5,600
	OUTFRONT MEDIA INC COM	5,095.00	Shares/par value	125,240	136,648
	OUTLOOK THERAPEUTICS INC COM NEW	1,292.00	Shares/par value	3,128	1,757
	OUTSET MED INC COM	675.00	Shares/par value	34,712	31,111
	OVERSTOCK.COM INC COM	635.00	Shares/par value	24,332	37,471
	OVINTIV INC COM	10,224.00	Shares/par value	102,953	344,549
	OWENS & MINOR INC NEW COM	1,389.00	Shares/par value	51,881	60,422
	OWENS CORNING NEW COM	1,604.00	Shares/par value	70,009	145,162
	OWENS CORNING NEW SR GLBL	80,000.00	4.40% DTD 01/25/2018 DUE 01/30/2048	94,062	93,683

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	OWL ROCK CAPITAL CORPORATION SR NT	300,000.00	2.625% DTD 04/26/2021 DUE 01/15/2027	297,861	293,424
	OXFORD INDS INC COM	612.00	Shares/par value	39,994	62,130
	OYSTER POINT PHARMA INC COM	429.00	Shares/par value	8,347	7,834
	P A M TRANSN SERVICES INC	130.00	Shares/par value	2,355	9,231
	PACCAR INC COM	5,096.00	Shares/par value	306,456	449,773
	PACIFIC BIOSCIENCES CALIF INC COM	5,567.00	Shares/par value	130,595	113,901
	PACIFIC GAS & ELEC CO	455,000.00	3.95% DTD 11/29/2017 DUE 12/01/2047	470,142	438,247
	PACIFIC GAS & ELEC CO 1M GLBL	500,000.00	3.30% DTD 06/19/2020 DUE 08/01/2040	495,388	463,505
	PACIFIC GAS & ELEC CO 1M GLBL	300,000.00	4.50% DTD 07/01/2020 DUE 07/01/2040	338,100	312,420
	PACIFIC GAS & ELEC CO 1M GLBL	40,000.00	3.30% DTD 06/19/2020 DUE 08/01/2040	34,605	37,080
	PACIFIC GAS & ELEC CO 1M GLBL	605,000.00	4.50% DTD 07/01/2020 DUE 07/01/2040	627,915	630,047
	PACIFIC GAS & ELEC CO 1M GLBL 28 BD	465,000.00	4.95% DTD 07/01/2020 DUE 07/01/2050	537,859	506,413
	PACIFIC GAS & ELEC CO 1M GLBL 29 BD	200,000.00	4.55% DTD 07/01/2020 DUE 07/01/2030	226,646	216,240
	PACIFIC GAS & ELEC CO SR NT	300,000.00	3.75% DTD 08/16/2012 DUE 08/15/2042	312,852	279,165
	PACIFIC GAS & ELEC CO SR NT	400,000.00	4.25% DTD 11/05/2015 DUE 03/15/2046	432,075	399,140
	PACIFIC GAS & ELEC CO SR NT	300,000.00	4.30% DTD 11/06/2014 DUE 03/15/2045	312,874	303,303
	PACIFIC GAS & ELEC CO SR NT	40,000.00	4.75% DTD 02/21/2014 DUE 02/15/2044	43,539	41,481
	PACIFIC LIFE INS CO 144A NT	862,000.00	VAR RATE DTD 10/24/2017 DUE	785,981	988,542
	PACIFIC PREMIER BANCORP COM	3,394.00	Shares/par value	103,177	135,862
	PACIFICCORP SECD MEDIUM TERM NT	45,000.00	MBIA-IBC 6.10% DTD 02/01/2007 DUE	57,519	60,923
	PACIFICORP	400,000.00	4.15% DTD 03/01/2019 DUE 02/15/2050	398,140	473,208
	PACIFICORP	385,000.00	4.125% DTD 07/13/2018 DUE 01/15/2049	460,773	443,539
	PACIFICORP	50,000.00	4.15% DTD 03/01/2019 DUE 02/15/2050	49,768	59,151
	PACIFICORP	80,000.00	6.25% DTD 10/03/2007 DUE 10/15/2037	105,894	111,182
	PACIFICORP 1ST MTG	210,000.00	3.30% DTD 04/08/2020 DUE 03/15/2051	208,270	217,623
	PACIFICORP 1ST MTG	175,000.00	2.90% DTD 07/09/2021 DUE 06/15/2052	173,658	171,729
	PACIFICORP 1ST MTG BD	105,000.00	6.00% DTD 01/08/2009 DUE 01/15/2039	139,864	143,696
	PACIRA PHARMACEUTICALS INC COM	644.00	Shares/par value	36,880	38,749
	PACKAGING CORP AMER SR NT	185,000.00	3.05% DTD 09/21/2021 DUE 10/01/2051	183,381	184,095
	PACKAGING CORP OF AMERICA COM	1,400.00	Shares/par value	123,454	190,610
	PACTIV EVERGREEN INC COM	1,722.00	Shares/par value	28,458	21,835
	PACWEST BANCORP DEL COM	1,692.00	Shares/par value	75,941	76,428
	PAE INC COM CL A	721.00	Shares/par value	6,651	7,160
	PAGERDUTY INC COM	1,191.00	Shares/par value	53,727	41,387
	PALANTIR TECHNOLOGIES INC CL A	29,858.00	Shares/par value	797,799	543,714
	PALO ALTO NETWORKS INC COM	1,740.00	Shares/par value	258,832	968,762
	PALOMAR HLDGS INC COM	363.00	Shares/par value	19,376	23,512
	PAPA JOHNS INTL INC COM	488.00	Shares/par value	33,923	65,133
	PAR PACIFIC HOLDINGS, INC.	827.00	Shares/par value	13,977	13,637
	PAR TECHNOLOGY CORP COM	407.00	Shares/par value	16,106	21,477
	PARAGON 28 INC COM	376.00	Shares/par value	5,228	6,651
	PARAMOUNT GROUP INC COM	7,476.00	Shares/par value	76,786	62,350
	PARATEK PHARMACEUTICALS INC COM	675.00	Shares/par value	7,752	3,031
	PARK AEROSPACE CORP COM	782.00	Shares/par value	13,373	10,322
	PARK HOTELS RESORTS INC COM	3,489.00	Shares/par value	95,129	65,872
	PARK NATIONAL CORP COM	577.00	Shares/par value	50,597	79,228
	PARK OHIO HLDGS CORP COM	340.00	Shares/par value	10,240	7,198
	PARKER HANNIFIN CORP COM	2,000.00	Shares/par value	337,673	636,240
	PARSONS CORPORATION COM	1,054.00	Shares/par value	40,910	35,467
	PARTNERS HEALTHCARE SYS INC	30,000.00	TAXABLE BD SER 2020 3.342% DTD	32,918	32,648
	PARTY CITY HOLDCO INC COM	1,096.00	Shares/par value	11,115	6,105
	PASSAGE BIO INC COM	1,485.00	Shares/par value	25,777	9,430
	PATRICK INDS INC COM	335.00	Shares/par value	15,991	27,031
	PATTERSON COS INC CO	2,881.00	Shares/par value	71,989	84,557
	PATTERSON-UTI ENERGY INC COM	7,470.00	Shares/par value	28,444	63,122
	PAVMED INC COM	92.00	Shares/par value	316	226
	PAYA HOLDINGS INC COM CL A	1,213.00	Shares/par value	12,629	7,690
	PAYCHEX INC COM	5,741.00	Shares/par value	317,931	783,647
	PAYCOM SOFTWARE INC COM	923.00	Shares/par value	121,226	383,220
	PAYCOR HCM INC COM	567.00	Shares/par value	18,373	16,335
	PAYLOCITY HLDG CORP COM	683.00	Shares/par value	70,282	161,297
	PAYPAL HLDGS INC COM	15,265.00	Shares/par value	936,095	2,878,674
	PAYSAFE LIMITED ORD	10,509.00	Shares/par value	83,542	41,090
	PBF ENERGY INC CL A	3,857.00	Shares/par value	37,488	50,025
	PC CONNECTION INC COM	444.00	Shares/par value	12,140	19,150
	PCSB FINL CORP COM	544.00	Shares/par value	9,354	10,358
	PDC ENERGY INC COM	3,926.00	Shares/par value	165,546	191,510
	PDF SOLUTIONS INC COM	1,188.00	Shares/par value	21,459	37,767
	PEABODY ENERGY CORP NEW COM	3,256.00	Shares/par value	77,857	32,788
	PEAPACK GLADSTONE FINL CORP COM	734.00	Shares/par value	15,714	25,984
	PEBBLEBROOK HOTEL TR COM	5,206.00	Shares/par value	150,831	116,458
	PECO ENERGY CO 1M GLBL	75,000.00	3.90% DTD 02/23/2018 DUE 03/01/2048	83,920	87,549
	PECO ENERGY CO 1ST MTG BD	85,000.00	3.00% DTD 09/10/2019 DUE 09/15/2049	84,300	85,801
	PECO ENERGY CO 1ST MTG BD	65,000.00	4.15% DTD 09/15/2014 DUE 10/01/2044	64,777	77,191
	PEGASYSTEMS INC COM	735.00	Shares/par value	49,417	82,188
	PELOTON INTERACTIVE INC CL A COM	4,946.00	Shares/par value	562,485	176,869
	PENN NATL GAMING INC COM	2,438.00	Shares/par value	185,510	126,410
	PENN ST HEALTH	1,200,000.00	3.806% DTD 11/07/2019 DUE 11/01/2049	1,200,000	1,368,792
	PENNANT GROUP INC COM	378.00	Shares/par value	4,421	8,724
	PENNYMAC FINL SVCS INC COM	1,315.00	Shares/par value	37,216	91,761
	PENNYMAC MTG INVT TR COM	3,435.00	Shares/par value	57,475	59,529
	PENSKE AUTOMOTIVE GROUP INC COM	532.00	Shares/par value	25,754	57,041
	PENTAIR PLC SHS	2,507.00	Shares/par value	110,842	183,086
	PENUMBRA INC COM	614.00	Shares/par value	93,752	176,414

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	PEOPLES BANCORP INC COM	1,015.00	Shares/par value	22,185	32,287
	PEOPLES FINL SVCS CORP COM	281.00	Shares/par value	11,196	14,806
	PEOPLES UTD FINL INC COM	6,303.00	Shares/par value	98,263	112,319
	PEPSICO INC COM	17,181.00	Shares/par value	1,844,796	2,984,512
	PEPSICO INC SR NT	15,000.00	2.75% DTD 10/21/2021 DUE 10/21/2051	14,830	15,372
	PEPSICO INC SR NT	110,000.00	2.875% DTD 10/09/2019 DUE 10/15/2049	111,719	115,336
	PERDOCEO ED CORP COM	2,817.00	Shares/par value	36,060	33,128
	PERFICIENT INC COM	480.00	Shares/par value	15,498	62,059
	PERFORMANCE FOOD GROUP CO COM	3,129.00	Shares/par value	153,876	143,590
	PERKINELMER INC COM	1,903.00	Shares/par value	159,061	382,617
	PERNOD RICARD SA SPONSORED ADR	7,919.00	Shares/par value	235,683	380,936
	PERPETUA RESOURCES CORP COM	395.00	Shares/par value	3,386	1,876
	PERRIGO CO PLC SHS	16,438.00	Shares/par value	874,457	639,438
	PERRIGO FINANCE PLC SR NT	40,000.00	4.90% DTD 12/02/2014 DUE 12/15/2044	37,646	39,768
	PERSONALIS INC COM	1,356.00	Shares/par value	35,640	19,350
	PERU REP GDN REPSTG GDR 144A	900.00	5.35% DTD 12/03/2019 DUE 08/12/2040	265,534	192
	PERUSAHAAN LISTRIK NEGARA PT FR	400,000.00	4.00% DTD 06/30/2020 DUE 06/30/2050	405,600	388,260
	PERUSAHAAN LISTRIK NEGARA PT FR	200,000.00	4.875% DTD 07/17/2019 DUE 07/17/2049	197,668	214,250
	PETCO HEALTH & WELLNESS CO INC COM	845.00	Shares/par value	19,365	16,723
	PETIQ INC COM CL A	9,742.00	Shares/par value	296,319	221,241
	PETMED EXPRESS INC COM	360.00	Shares/par value	12,140	9,094
	PETRO-CDA	335,000.00	6.80% DTD 05/15/2008 DUE 05/15/2038	437,130	467,003
	PETRO-CDA SR NT	280,000.00	5.95% DTD 05/16/2005 DUE 05/15/2035	348,780	359,976
	PFIZER INC	45,000.00	3.90% DTD 03/11/2019 DUE 03/15/2039	54,234	52,945
	PFIZER INC COM	54,644.00	Shares/par value	1,679,318	3,226,728
	PFIZER INC NT	105,000.00	4.30% DTD 06/03/2013 DUE 06/15/2043	122,835	128,625
	PFIZER INC NT	60,000.00	4.40% DTD 05/15/2014 DUE 05/15/2044	76,282	74,579
	PFIZER INC SR GLBL NT	130,000.00	4.125% DTD 11/21/2016 DUE	147,996	160,666
	PFIZER INC SR NT	715,000.00	2.70% DTD 05/28/2020 DUE 05/28/2050	709,173	719,304
	PFIZER INC SR NT	1,605,000.00	4.00% DTD 03/11/2019 DUE 03/15/2049	1,736,966	1,954,441
	PFIZER INC SR NT	135,000.00	2.55% DTD 05/28/2020 DUE 05/28/2040	139,175	134,688
	PFIZER INC SR NT	270,000.00	4.10% DTD 09/07/2018 DUE 09/15/2038	295,905	321,454
	PFIZER INC SR NT	145,000.00	4.20% DTD 09/07/2018 DUE 09/15/2048	184,361	181,884
	PFIZER INC SR NT	95,000.00	5.60% DTD 09/15/2015 DUE 09/15/2040	115,517	133,479
	PFIZER INC SR NT	35,000.00	7.20% DTD 03/24/2009 DUE 03/15/2039	49,305	56,480
	PG&E CORP COM	22,440.00	Shares/par value	543,227	272,422
	PG&E RECOVERY FDG LLC SR AMZ 2021 A	95,000.00	2.822% DTD 11/12/2021 DUE 07/15/2048	94,996	94,483
	PGT INNOVATIONS, INC.	1,641.00	Shares/par value	25,768	36,906
	PHATHOM PHARMACEUTICALS INC COM	299.00	Shares/par value	9,384	5,881
	PHIBRO ANIMAL HEALTH CORP CL A COM	301.00	Shares/par value	9,090	6,146
	PHILIP MORRIS INTL INC COM	15,356.00	Shares/par value	1,385,755	1,458,820
	PHILIP MORRIS INTL INC NT	315,000.00	4.375% DTD 11/15/2011 DUE 11/15/2041	348,354	357,585
	PHILIP MORRIS INTL INC NT	75,000.00	4.50% DTD 03/20/2012 DUE 03/20/2042	88,681	86,733
	PHILIP MORRIS INTL INC NT	120,000.00	4.875% DTD 11/12/2013 DUE 11/15/2043	145,209	146,047
	PHILIP MORRIS INTL INC SR NT	765,000.00	3.875% DTD 08/21/2012 DUE 08/21/2042	743,287	822,780
	PHILIP MORRIS INTL INC SR NT	500,000.00	4.25% DTD 11/10/2014 DUE 11/10/2044	524,390	570,840
	PHILIP MORRIS INTL INC SR NT	200,000.00	3.875% DTD 08/21/2012 DUE 08/21/2042	223,799	215,106
	PHILIP MORRIS INTL INC SR NT	35,000.00	4.125% DTD 03/04/2013 DUE 03/04/2043	37,060	38,697
	PHILLIPS 66 COM	6,643.00	Shares/par value	558,926	481,352
	PHILLIPS 66 SR NT	200,000.00	3.30% DTD 11/15/2021 DUE 03/15/2052	198,526	199,780
	PHILLIPS 66 SR NT	675,000.00	5.875% DTD 11/01/2012 DUE 05/01/2042	805,143	929,779
	PHILLIPS 66 SR NT	140,000.00	3.30% DTD 11/15/2021 DUE 03/15/2052	138,968	139,846
	PHILLIPS 66 SR NT	170,000.00	4.65% DTD 11/17/2014 DUE 11/15/2034	197,566	199,187
	PHILLIPS EDISON & CO INC COMMON	654.00	Shares/par value	19,053	21,608
	PHOTOTRONICS INC COM	2,467.00	Shares/par value	25,983	46,503
	PHREESIA INC COM	713.00	Shares/par value	26,622	29,704
	PHYSICIANS RLTY TR COM	8,693.00	Shares/par value	149,096	163,689
	PIEDMONT HEALTHCARE INC	400,000.00	2.864% DTD 09/15/2021 DUE 01/01/2052	400,000	390,172
	PIEDMONT NAT GAS INC SR NT	350,000.00	3.35% DTD 05/21/2020 DUE 06/01/2050	353,782	358,834
	PIEDMONT OFFICE RLTY TR INC COM CL A	4,966.00	Shares/par value	98,538	91,275
	PIEDMONT OPER PARTNERSHIP LP SR GLBL	300,000.00	NT 3.15% DTD 08/12/2020 DUE	295,746	307,239
	PILGRIMS PRIDE CORP NEW COM	565.00	Shares/par value	14,557	15,933
	PIMCO FDS LONG DURATION CORP BD	6,507,783.59	Shares/par value	81,549,995	83,169,474
	PIMCO FDS SHORT TERM FLTG NAV PORT	11,238.40	Shares/par value	112,508	112,508
	PIMCO PAPS ASSET BACKED SECURITIES	499,672.45	Shares/par value	6,200,722	6,315,860
	PINE STR TR I	250,000.00	4.572% DTD 04/05/2019 DUE 02/15/2029	250,000	282,108
	PINE STR TR II	200,000.00	5.568% DTD 04/05/2019 DUE 02/15/2049	200,000	263,704
	PING IDENTITY HLDG CORP COM	2,413.00	Shares/par value	57,301	55,209
	PINNACLE FINANCIAL PARTNERS COM	1,152.00	Shares/par value	69,575	110,016
	PINNACLE WEST CAP CORP COM	1,740.00	Shares/par value	116,210	122,827
	PINTEREST INC CL A	9,986.00	Shares/par value	407,332	362,991
	PIONEER BANCORP INC COM	465.00	Shares/par value	5,928	5,264
	PIONEER NAT RES CO COM	3,551.00	Shares/par value	539,606	645,856
	PIPER SANDLER COMPANIES	710.00	Shares/par value	36,749	126,742
	PITNEY BOWES INC COM	2,129.00	Shares/par value	19,208	14,115
	PJT PARTNERS INC COM CL A	451.00	Shares/par value	27,247	33,415
	PLAINS ALL AMERN PIPELINE L P SR NT	500,000.00	5.15% DTD 03/22/2012 DUE 06/01/2042	453,450	549,335
	PLAINS ALL AMERN PIPELINE L P SR NT	35,000.00	4.90% DTD 12/09/2014 DUE 02/15/2045	35,722	37,983
	PLAINS ALL AMERN PIPELINE L P SR NT	75,000.00	5.15% DTD 03/22/2012 DUE 06/01/2042	69,531	82,400
	PLANET FITNESS INC CL A	10,563.00	Shares/par value	757,530	956,797
	PLANTRONICS INC NEW COM	1,306.00	Shares/par value	30,195	38,318
	PLAYAGS INC COM	405.00	Shares/par value	5,323	2,750
	PLAYTIKA HLDG CORP COM	1,479.00	Shares/par value	35,920	25,572
	PLBY GROUP INC COM	444.00	Shares/par value	14,935	11,828

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	PLEXUS CORP COM	501.00	Shares/par value	31,046	48,041
	PLIANT THERAPEUTICS INC COM	405.00	Shares/par value	13,854	5,468
	PLUG POWER INC COM NEW	9,189.00	Shares/par value	293,377	259,405
	PLYMOUTH INDL REIT INC COM	1,172.00	Shares/par value	23,676	37,504
	PMV PHARMACEUTICALS INC COM	387.00	Shares/par value	14,969	8,940
	PNC FINL SVCS GROUP INC COM	4,125.00	Shares/par value	385,110	827,145
	PNM RES INC COM	3,452.00	Shares/par value	120,438	157,446
	POLAR TANKERS INC NT 144A	65,000.00	5.951% DTD 05/10/2007 DUE 05/10/2037	83,021	79,992
	POLARIS INC	1,027.00	Shares/par value	131,279	112,878
	POLYMET MNG CORP COM NEW	908.00	Shares/par value	3,497	2,270
	POOL CORPORATION COM	7,096.00	Shares/par value	1,017,435	4,016,336
	POPULAR INC COM NEW	1,163.00	Shares/par value	36,448	95,413
	PORCH GROUP INC COM	1,109.00	Shares/par value	21,224	17,289
	PORT AUTH N Y & N J CONSOLIDATED	450,000.00	BONDS 174 SE TAXABLE 4.458% DTD	450,000	596,462
	PORTAGE BIOTECH INC COM	130.00	Shares/par value	3,283	1,395
	PORTILLOS INC COM CL A	524.00	Shares/par value	16,629	19,671
	PORTLAND GEN ELEC CO COM NEW	3,629.00	Shares/par value	122,508	192,047
	POSEIDA THERAPEUTICS INC COM	1,151.00	Shares/par value	11,493	7,838
	POST HLDGS INC COM	20,780.00	Shares/par value	1,951,470	2,342,529
	POSTAL REALTY TRUST INC CL A	482.00	Shares/par value	8,917	9,544
	POTLATCHDELTIC CORPORATION	2,662.00	Shares/par value	124,727	160,306
	POTOMAC ELEC PWR CO 1M BD	205,000.00	4.15% DTD 03/18/2013 DUE 03/15/2043	235,036	238,700
	POUND STERLING CONTRACT	1,049,000.00	Shares/par value	(1,398,185)	(1,419,480)
	POWELL INDS INC COM	365.00	Shares/par value	11,947	10,764
	POWER INTEGRATIONS INC COM	906.00	Shares/par value	33,697	84,158
	POWERSCHOOL HOLDINGS INC COM CL A	1,550.00	Shares/par value	46,576	25,529
	PPG INDS INC COM	3,872.00	Shares/par value	484,329	667,688
	PPL CORP COM	11,403.00	Shares/par value	358,450	342,774
	PPL ELEC UTILS CORP 1M BD	130,000.00	3.95% DTD 05/11/2017 DUE 06/01/2047	162,386	151,832
	PRA GROUP INC COM	1,819.00	Shares/par value	60,845	91,332
	PRAXAIR INC SR GLBL NT	70,000.00	2.00% DTD 08/10/2020 DUE 08/10/2050	55,989	61,126
	PRAXIS PRECISION MEDICINES INC COM	1,232.00	Shares/par value	27,489	24,270
	PRECIGEN INC COM	910.00	Shares/par value	6,966	3,376
	PRECISION BIOSCIENCES INC COM	701.00	Shares/par value	8,618	5,187
	PREFERRED APT CMNTYS INC COM	2,006.00	Shares/par value	27,490	36,228
	PREFERRED BK LOS ANGELES CA COM NEW	552.00	Shares/par value	25,094	39,628
	PREFORMED LINE PRODS CO COM	118.00	Shares/par value	5,220	7,635
	PRELUDE THERAPEUTICS INC COM	159.00	Shares/par value	10,598	1,980
	PREMIER FINANCIAL CORP COM	1,481.00	Shares/par value	28,182	45,778
	PREMIER INC CL A	1,756.00	Shares/par value	60,304	72,295
	PRESIDENT&FELLOW HARVARD COLL TAX	555,000.00	2016B 3.15% DTD 10/13/2016 DUE	546,416	631,890
	PRESTIGE CONSUMER HEALTHCARE INC	2,006.00	Shares/par value	86,895	121,664
	PRICE T ROWE GROUP INC COM	3,619.00	Shares/par value	385,495	711,640
	PRICESMART INC COM	897.00	Shares/par value	48,094	65,633
	PRIMERICA INC COM	585.00	Shares/par value	78,396	89,663
	PRIMIS FINANCIAL CORP COM	966.00	Shares/par value	14,333	14,529
	PRIMO WATER CORPORATION COM	6,298.00	Shares/par value	86,531	111,034
	PRIMORIS SVCS CORP COM	2,142.00	Shares/par value	60,329	51,365
	PRINCIPAL CASH	-	Shares/par value	(7,202,021)	(7,202,021)
	PRINCIPAL FINANCIAL GROUP INC COM	4,020.00	Shares/par value	210,667	290,767
	PRINCIPAL FINL GROUP INC SR GLBL	500,000.00	4.30% DTD 11/10/2016 DUE 11/15/2046	499,410	614,605
	PRINCIPAL FINL GROUP INC SR NT	400,000.00	4.625% DTD 09/10/2012 DUE 09/15/2042	411,024	497,512
	PRINCIPAL LIFE GLOBAL FDG I GLOBAL	200,000.00	Shares/par value	238,570	272,022
	PRIORITY TECHNOLOGY HLDGS INC COM	147.00	Shares/par value	998	1,041
	PRIVIA HEALTH GROUP INC COM	289.00	Shares/par value	13,306	7,476
	PROASSURANCE CORP COM	2,152.00	Shares/par value	78,091	54,446
	PROCEPT BIOROBOTICS CORP COM	206.00	Shares/par value	5,246	5,152
	PROCORE TECHNOLOGIES INC COM	1,036.00	Shares/par value	83,716	82,849
	PROCTER & GAMBLE CO COM	23,673.00	Shares/par value	2,571,381	3,872,429
	PROG HOLDINGS INC COM	2,420.00	Shares/par value	87,267	109,166
	PROGRESS ENERGY INC SR NT	330,000.00	6.00% DTD 11/19/2009 DUE 12/01/2039	416,339	452,087
	PROGRESS SOFTWARE CORP COM	649.00	Shares/par value	21,460	31,327
	PROGRESSIVE CORP OH COM	5,719.00	Shares/par value	485,518	587,055
	PROGRESSIVE CORP OHIO SR GLBL	235,000.00	4.20% DTD 03/14/2018 DUE 03/15/2048	287,770	290,343
	PROGRESSIVE CORP OHIO SR NT	1,375,000.00	4.125% DTD 04/06/2017 DUE 04/15/2047	1,532,421	1,665,098
	PROGRESSIVE CORP OHIO SR NT	80,000.00	3.95% DTD 03/26/2020 DUE 03/26/2050	94,067	96,704
	PROGRESSIVE CORP OHIO SR NT	310,000.00	4.125% DTD 04/06/2017 DUE 04/15/2047	379,595	375,404
	PROGRESSIVE CORP OHIO SR NT	40,000.00	4.35% DTD 04/25/2014 DUE 04/25/2044	53,339	48,956
	PROGYNY INC COM	46,838.00	Shares/par value	1,369,497	2,358,293
	PROLOGIS INC COM	7,231.00	Shares/par value	358,493	1,217,411
	PROLOGIS L P SR NT	225,000.00	2.125% DTD 08/20/2020 DUE 10/15/2050	200,337	192,778
	PROLOGIS SR GLBL NT	65,000.00	3.00% DTD 02/18/2020 DUE 04/15/2050	64,900	66,951
	PROLOGIS SR GLBL NT	25,000.00	4.375% DTD 06/20/2018 DUE 09/15/2048	30,233	31,394
	PROMETHEUS BIOSCIENCES INC COM	1,160.00	Shares/par value	31,189	45,866
	PROPETRO HLDG CORP COM	3,419.00	Shares/par value	41,226	27,694
	PROS HOLDINGS INC COM	590.00	Shares/par value	21,370	20,349
	PROSPERITY BANCSHARES INC COM	1,378.00	Shares/par value	89,863	99,629
	PROSUS	29,430.00	Shares/par value	2,694,969	2,458,798
	PROSUS N V FR	300,000.00	3.832% DTD 12/08/2020 DUE 02/08/2051	299,976	279,798
	PROTAGONIST THERAPEUTICS INC COM	709.00	Shares/par value	16,155	24,248
	PROTECTIVE LIFE CORP SR NT	1,507,000.00	8.45% DTD 10/09/2009 DUE 10/15/2039	2,081,034	2,399,159
	PROTHENA CORP PLC SHS	702.00	Shares/par value	25,697	34,679
	PROTO LABS INC COM	1,001.00	Shares/par value	95,978	51,401
	PROVENTION BIO INC COM	2,220.00	Shares/par value	20,249	12,476

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	PROVIDENCE ST JOSEPH HEALTH SR	75,000.00	2019A BD 2.532% DTD 10/01/2019	75,000	77,372
	PROVIDENCE ST JOSEPH HEALTH SR	305,000.00	2021A BD 2.70% DTD 10/01/2021 DUE	305,000	294,786
	PROVIDENT BANCORP INC COM NEW	631.00	Shares/par value	6,438	11,737
	PROVIDENT FINL SVCS INC COM	3,039.00	Shares/par value	59,664	73,605
	PRUDENTIAL FINL INC COM	5,816.00	Shares/par value	441,718	629,524
	PRUDENTIAL FINL INC MEDIUM TERM NTS	450,000.00	TRANCHE # TR 00037 6.625% DTD	545,369	672,503
	PRUDENTIAL FINL INC MEDIUM TERM NTS	30,000.00	TRANCHE # TR 00015 5.70% DTD	40,430	40,299
	PRUDENTIAL FINL INC MTNS BOOK FR	745,000.00	4.418% DTD 03/27/2018 DUE 03/27/2048	900,115	921,029
	PRUDENTIAL FINL INC SR GLBL NT	351,000.00	3.905% DTD 12/07/2017 DUE 12/07/2047	287,344	407,543
	PRUDENTIAL FINL INC SR GLBL NT	1,166,000.00	3.935% DTD 12/07/2017 DUE 12/07/2049	974,823	1,360,116
	PRYSMIAN SPA	115,200.00	Shares/par value	3,102,612	4,318,696
	PS BUSINESS PKS INC CALIF COM	374.00	Shares/par value	51,202	68,880
	PT PERTAMINA PERSERO FR	200,000.00	4.15% DTD 02/25/2020 DUE 02/25/2060	200,000	201,068
	PTC INC COM	1,917.00	Shares/par value	107,424	232,245
	PTC THERAPEUTICS INC COM	1,025.00	Shares/par value	36,577	40,826
	PUBLIC SERVICE CO COLO 1M GLBL 32 BD	45,000.00	4.10% DTD 06/21/2018 DUE 06/15/2048	55,620	53,751
	PUBLIC SERVICE CO COLO 1M GLBL 33 BD	70,000.00	4.05% DTD 03/13/2019 DUE 09/15/2049	69,357	82,982
	PUBLIC SERVICE CO COLO 1MTG BD	30,000.00	4.30% DTD 03/10/2014 DUE 03/15/2044	31,073	35,807
	PUBLIC SERVICE CO COLO 1ST MTG	400,000.00	3.20% DTD 08/13/2019 DUE 03/01/2050	394,688	417,024
	PUBLIC SERVICE CO COLO 1ST MTG	125,000.00	3.60% DTD 09/11/2012 DUE 09/15/2042	134,308	138,206
	PUBLIC STORAGE COM	1,841.00	Shares/par value	397,844	689,565
	PUBLIC STORAGE SR NT	105,000.00	2.25% DTD 11/09/2021 DUE 11/09/2031	104,972	105,528
	PUBLIC SVC CO N H 1M GLBL T BD	65,000.00	3.60% DTD 06/28/2019 DUE 07/01/2049	65,190	72,811
	PUBLIC SVC CO OKLA SR GLBL K NT	55,000.00	3.15% DTD 08/13/2021 DUE 08/15/2051	54,767	55,420
	PUBLIC SVC ELEC GAS CO MTN FR	300,000.00	3.15% DTD 01/09/2020 DUE 01/01/2050	299,538	313,590
	PUBLIC SVC ELEC GAS CO MTN FR	75,000.00	2.05% DTD 08/06/2020 DUE 08/01/2050	65,864	63,386
	PUBLIC SVC ELEC GAS CO MTN FR	195,000.00	3.60% DTD 12/06/2017 DUE 12/01/2047	229,844	218,546
	PUBLIC SVC ELEC GAS CO MTN FR	100,000.00	3.80% DTD 03/03/2016 DUE 03/01/2046	99,727	114,833
	PUBLIC SVC ELEC GAS CO MTN FR	85,000.00	3.85% DTD 05/08/2019 DUE 05/01/2049	103,825	99,243
	PUBLIC SVC ELEC GAS CO MTN FR	35,000.00	3.95% DTD 05/11/2012 DUE 05/01/2042	37,579	40,234
	PUBLIC SVC ELEC GAS CO MTN FR	45,000.00	4.05% DTD 05/04/2018 DUE 05/01/2048	47,174	53,753
	PUBLIC SVC ENTERPRISE GROUP INC COM	7,480.00	Shares/par value	315,302	499,140
	PUGET SOUND ENERGY INC SR NT	200,000.00	4.223% DTD 06/14/2018 DUE 06/15/2048	251,515	236,446
	PUGET SOUND ENERGY INC SR NT	150,000.00	5.795% DTD 03/08/2010 DUE 03/15/2040	189,075	205,506
	PUGET SOUND ENERGY INC SR NT	70,000.00	6.274% DTD 09/18/2006 DUE 03/15/2037	98,834	96,776
	PULMONX CORP COM	375.00	Shares/par value	18,052	12,026
	PULSE BIOSCIENCES INC COM	205.00	Shares/par value	4,397	3,036
	PULTE GROUP INC COM	4,133.00	Shares/par value	127,746	236,242
	PUMA BIOTECHNOLOGY INC COM	471.00	Shares/par value	15,465	1,432
	PUMA SE NPV	41,070.00	Shares/par value	3,626,100	5,003,546
	PURE STORAGE INC CL A	4,683.00	Shares/par value	97,592	152,432
	PURECYCLE CORP COM NEW	337.00	Shares/par value	3,468	4,920
	PURECYCLE TECHNOLOGIES INC COM	486.00	Shares/par value	11,752	4,651
	PURPLE INNOVATION INC COM	741.00	Shares/par value	19,682	9,833
	PVH CORP COM	1,060.00	Shares/par value	112,529	113,049
	PYXIS ONCOLOGY INC COMMON STOCK	688.00	Shares/par value	5,851	7,547
	PZENA INVESTMENT MGMT INC CLASS A	249.00	Shares/par value	2,298	2,358
	Q2 HLDGS INC COM	827.00	Shares/par value	48,205	65,697
	QATAR PETROLEUM SR 144A BD	300,000.00	3.25% DTD 07/12/2021 DUE 07/12/2051	300,000	308,811
	QATAR PETROLEUM SR 144A BD	40,000.00	3.125% DTD 07/12/2021 DUE 07/12/2041	39,812	40,425
	QATAR ST SR GLBL 144A	400,000.00	4.817% DTD 03/14/2019 DUE 03/14/2049	400,000	524,256
	QCR HOLDINGS INC COM	616.00	Shares/par value	17,481	34,496
	QIAGEN NV SHS NEW	3,381.00	Shares/par value	93,792	187,916
	QORVO INC COM	1,666.00	Shares/par value	120,545	260,546
	QUAKER CHEMICAL CORP COM	199.00	Shares/par value	27,792	45,925
	QUALCOMM INC COM	14,654.00	Shares/par value	1,140,903	2,679,777
	QUALCOMM INC SR NT	30,000.00	4.65% DTD 05/20/2015 DUE 05/20/2035	38,201	37,301
	QUALYS INC COM	503.00	Shares/par value	27,290	69,022
	QUANEX BLDG PRODS CORP COM	1,341.00	Shares/par value	23,818	33,230
	QUANTA SVCS INC COM	2,069.00	Shares/par value	87,065	237,232
	QUANTERIX CORP COM	455.00	Shares/par value	16,316	19,292
	QUANTUM CORP COM NEW	2,236.00	Shares/par value	13,406	12,343
	QUANTUMSCAPE CORP COM CL A	3,704.00	Shares/par value	100,768	82,192
	QUEST DIAGNOSTICS INC COM	1,823.00	Shares/par value	130,945	315,397
	QUIDEL CORP COM	553.00	Shares/par value	85,832	74,649
	QUINSTREET INC COM	732.00	Shares/par value	12,517	13,315
	QUOTIENT LTD SHS	1,157.00	Shares/par value	8,593	2,997
	QUOTIENT TECHNOLOGY INC COM	884.00	Shares/par value	8,084	6,559
	QURATE RETAIL, INC. SERIES A	5,486.00	Shares/par value	92,720	41,694
	R1 RCM INC COM	1,692.00	Shares/par value	15,381	43,129
	RACKSPACE TECHNOLOGY INC COM	1,172.00	Shares/par value	22,178	15,787
	RADIAN GROUP INC COM	7,375.00	Shares/par value	100,477	155,834
	RADIANT LOGISTICS INC COM	1,571.00	Shares/par value	5,997	11,453
	RADIUS GLOBAL INFRASTRCTRE INC COM	2,336.00	Shares/par value	35,060	37,610
	RADIUS HEALTH INC COM NEW	245.00	Shares/par value	9,829	1,695
	RADNET INC COM	660.00	Shares/par value	6,229	19,873
	RAFAEL HLDGS INC COM CL B	144.00	Shares/par value	7,150	734
	RAIN THERAPEUTICS INC COM	170.00	Shares/par value	2,931	2,190
	RALLYBIO CORP COM	366.00	Shares/par value	6,366	3,492
	RALPH LAUREN CORP CL A	707.00	Shares/par value	101,826	84,034
	RAMBUS INC DEL COM	4,288.00	Shares/par value	52,710	126,024
	RANGE RESOURCES CORP COM	9,670.00	Shares/par value	67,388	172,416
	RANGER OIL CORP	617.00	Shares/par value	18,428	16,610
	RANPAK HLDGS CORP COM CL A	27,878.00	Shares/par value	872,851	1,047,655

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	RAPID MICRO BIOSYSTEMS INC CLASS A	365.00	Shares/par value	6,612	3,884
	RAPID7 INC COM	4,319.00	Shares/par value	269,419	508,303
	RAPT THERAPEUTICS INC COM	360.00	Shares/par value	11,007	13,223
	RAYMOND JAMES FINANCIAL INC SR GLBL	1,000,000.00	NT 4.95% DTD 07/12/2016 DUE	1,016,593	1,272,710
	RAYMOND JAMES FINL INC COM	16,296.00	Shares/par value	663,236	1,636,118
	RAYMOND JAMES FINL INC SR NT	35,000.00	3.75% DTD 04/01/2021 DUE 04/01/2051	34,788	38,657
	RAYONIER ADVANCED MATLS INC COM	2,474.00	Shares/par value	30,831	14,127
	RAYONIER INC COM	1,997.00	Shares/par value	54,252	80,599
	RAYTHEON TECHNOLOGIES CORP COM	14,767.00	Shares/par value	987,475	1,270,848
	RAYTHEON TECHNOLOGIES CORP GLBL NT	115,000.00	4.35% DTD 10/15/2020 DUE 04/15/2047	143,039	139,734
	RAYTHEON TECHNOLOGIES CORP GLBL NT	40,000.00	4.80% DTD 06/15/2020 DUE 12/15/2043	50,629	50,474
	RAYTHEON TECHNOLOGIES CORP SR GLBL	405,000.00	NT 3.125% DTD 05/18/2020 DUE	403,651	413,614
	RAYTHEON TECHNOLOGIES CORP SR NT	860,000.00	2.82% DTD 08/10/2021 DUE 09/01/2051	859,123	830,356
	RAYTHEON TECHNOLOGIES CORP SR NT	300,000.00	1.90% DTD 08/10/2021 DUE 09/01/2031	299,889	289,458
	RAYTHEON TECHNOLOGIES CORP SR NT	1,000,000.00	3.03% DTD 11/16/2021 DUE 03/15/2052	999,630	1,004,810
	RAYTHEON TECHNOLOGIES CORP SR NT	205,000.00	2.375% DTD 11/16/2021 DUE 03/15/2032	206,419	204,777
	RBB BANCORP COM	530.00	Shares/par value	14,168	13,886
	RBC BEARINGS INC COM	1,007.00	Shares/par value	199,638	203,384
	RCI HOSPITALITY HLDGS INC COM	123.00	Shares/par value	8,294	9,579
	RE MAX HLDGS INC CL A	741.00	Shares/par value	26,982	22,593
	READY CAP CORP COM	2,316.00	Shares/par value	39,841	36,199
	REALOGY HLDGS CORP COM	4,613.00	Shares/par value	34,897	77,545
	REALTY INCOME CORP COM	8,535.00	Shares/par value	490,765	611,021
	REATA PHARMACEUTICALS INC CL A	496.00	Shares/par value	74,376	13,080
	RECKITT BENCKISER PLC SPONSORED ADR	25,017.00	Shares/par value	423,716	429,792
	RECURSION PHARMACEUTICALS INC CL A	2,652.00	Shares/par value	55,774	45,429
	RED RIVER BANCSHARES INC COM	182.00	Shares/par value	9,624	9,737
	RED ROBIN GOURMET BURGERS COM	230.00	Shares/par value	7,650	3,802
	RED ROCK RESORTS INC CL A	910.00	Shares/par value	24,779	50,059
	REDFIN CORP COM	1,538.00	Shares/par value	44,023	59,044
	REDWOOD TR INC COM	4,526.00	Shares/par value	71,544	59,698
	REGAL REXNORD CORPORATION	1,058.00	Shares/par value	115,131	180,050
	REGENCY CTRS CORP COM	2,486.00	Shares/par value	159,198	187,320
	REGENERON PHARMACEUTICALS COM	1,011.00	Shares/par value	561,357	638,467
	REGENERON PHARMACEUTICALS SR NT	300,000.00	1.75% DTD 08/12/2020 DUE 09/15/2030	299,694	283,695
	REGENXBIO INC COM	1,059.00	Shares/par value	46,817	34,629
	REGIONAL MGMT CORP COM	248.00	Shares/par value	5,201	14,250
	REGIONS FINL CORP NEW COM	14,333.00	Shares/par value	143,870	312,459
	REGIS CORP COM	413.00	Shares/par value	4,469	719
	REINSURANCE GROUP AMER INC COM NEW	1,013.00	Shares/par value	91,211	110,913
	REKOR SYSTEMS INC COM	738.00	Shares/par value	7,742	4,834
	RELAY THERAPEUTICS INC COM	1,162.00	Shares/par value	46,205	35,685
	RELIANCE INDS LTD SR 144A NT	250,000.00	6.25% DTD 04/19/2020 DUE 10/19/2040	281,200	352,600
	RELIANCE STL & ALUM CO COM	945.00	Shares/par value	62,772	153,298
	RELIANT BANCORP INC COM	610.00	Shares/par value	13,777	21,655
	RELMADA THERAPEUTICS INC COM	221.00	Shares/par value	9,555	4,979
	REMITLY GLOBAL INC COM	304.00	Shares/par value	5,844	6,268
	RENAISSANCERE HOLDINGS LTD	803.00	Shares/par value	107,426	135,972
	RENASANT CORP COM	2,213.00	Shares/par value	73,553	83,983
	RENEO PHARMACEUTICALS INC COM	145.00	Shares/par value	1,408	1,240
	RENEWABLE ENERGY GROUP INC COM NEW	1,793.00	Shares/par value	36,242	76,095
	RENT A CTR INC NEW COM	1,083.00	Shares/par value	35,023	52,027
	RENT THE RUNWAY INC COM CL A	606.00	Shares/par value	5,239	4,939
	REPAY HLDGS CORP COM CL A	2,461.00	Shares/par value	58,274	44,962
	REPLIGEN CORP COM	7,591.00	Shares/par value	932,817	2,010,400
	REPLIMUNE GROUP INC COM	599.00	Shares/par value	18,955	16,233
	REPUBLIC BANCORP INC KY CDT CL A	385.00	Shares/par value	11,132	19,573
	REPUBLIC FIRST BANCORP INC COM	1,790.00	Shares/par value	9,598	6,659
	REPUBLIC N Y CORP SUB DEB	30,000.00	7.20% DTD 07/22/1997 DUE 07/15/2097	37,796	53,315
	REPUBLIC SVCS INC COM	3,136.00	Shares/par value	136,813	437,315
	REPUBLIC SVCS INC GLBL NT	800,000.00	3.05% DTD 02/27/2020 DUE 03/01/2050	855,062	822,136
	REPUBLIC SVCS INC SR GLBL	55,000.00	5.70% DTD 05/09/2011 DUE 05/15/2041	76,258	75,083
	REPUBLIC SVCS INC SR NT	767,000.00	6.20% DTD 03/04/2010 DUE 03/01/2040	971,680	1,092,254
	RESIDEO TECHNOLOGIES INC COM	5,396.00	Shares/par value	70,833	140,458
	RESMED INC COM	2,579.00	Shares/par value	214,860	671,778
	RESOURCES CONNECTION INC COM	1,263.00	Shares/par value	17,816	22,532
	RETAIL OPPORTUNITY INVTS CORP COM	4,657.00	Shares/par value	85,350	91,277
	RETAIL VALUE INC COM	698.00	Shares/par value	23,151	4,481
	RETRACTABLE TECHNOLOGIES INC COM	255.00	Shares/par value	1,928	1,767
	REV GROUP INC COM	1,033.00	Shares/par value	17,002	14,617
	REVANCE THERAPEUTICS INC COM	1,035.00	Shares/par value	25,896	16,891
	REVLON INC CL A NEW	272.00	Shares/par value	3,295	3,084
	REVOLUTION MEDICINES INC COM	2,166.00	Shares/par value	71,928	54,518
	REVOLVE GROUP INC CL A	867.00	Shares/par value	60,604	48,587
	REX STORE CORP COM	213.00	Shares/par value	13,136	20,448
	REXFORD INDL RLTY INC COM	2,288.00	Shares/par value	108,691	185,580
	REXFORD INDUSTRIAL REALTY L P SR NT	100,000.00	2.125% DTD 11/16/2020 DUE 12/01/2030	99,211	94,987
	REYNOLDS AMERICAN INC SR GLBL NT	40,000.00	7.00% DTD 08/04/2015 DUE 08/04/2041	53,425	52,717
	REYNOLDS AMERICAN INC SR NT	690,000.00	5.70% DTD 06/12/2015 DUE 08/15/2035	718,320	817,602
	REYNOLDS AMERICAN INC SR NT	60,000.00	6.15% DTD 09/17/2013 DUE 09/15/2043	72,623	73,475
	REYNOLDS CONSUMER PRODS INC COM	724.00	Shares/par value	20,720	22,734
	RH COM	313.00	Shares/par value	216,196	167,749
	RHYTHM PHARMACEUTICALS INC COM	1,763.00	Shares/par value	36,549	17,595
	RIBBON COMMUNICATIONS INC COM	2,816.00	Shares/par value	17,183	17,037

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	RIGEL PHARMACEUTICALS INC COM NEW	1,316.00	Shares/par value	3,610	3,487
	RILEY EXPLORATION PERMIAN INC COM	97.00	Shares/par value	3,966	1,874
	RIMINI STR INC DEL COM	647.00	Shares/par value	3,936	3,863
	RINGCENTRAL INC CL A	1,462.00	Shares/par value	164,674	273,906
	RIO TINTO FIN USA LTD GTD NT	910,000.00	5.20% DTD 11/02/2010 DUE 11/02/2040	1,096,463	1,210,673
	RIO TINTO FIN USA LTD SR NT	270,000.00	2.75% DTD 11/02/2021 DUE 11/02/2051	267,054	267,667
	RIOT BLOCKCHAIN INC COM	1,244.00	Shares/par value	41,016	27,779
	RITE AID CORP COM	2,201.00	Shares/par value	80,780	32,333
	RIVIAN AUTOMOTIVE INC COM CL A	1,513.00	Shares/par value	147,828	156,883
	RLI CORP COM	667.00	Shares/par value	47,450	74,771
	RLJ LODGING TR COM	6,556.00	Shares/par value	137,523	91,325
	RMR GROUP INC CL A	572.00	Shares/par value	22,401	19,837
	ROBERT HALF INTL INC COM	1,956.00	Shares/par value	151,675	218,133
	ROCHE HLDG LTD SPONSORED ADR	8,003.00	Shares/par value	275,725	416,228
	ROCHE HOLDINGS INC SR 144A NT	1,350,000.00	2.607% DTD 12/13/2021 DUE 12/13/2051	1,350,000	1,325,700
	ROCHE HOLDINGS INC SR 144A NT	390,000.00	2.076% DTD 12/13/2021 DUE 12/13/2031	390,000	388,846
	ROCHE HOLDINGS INC SR 144A NT	255,000.00	2.607% DTD 12/13/2021 DUE 12/13/2051	255,000	250,410
	ROCHESTER GAS & ELEC CORP 1M GLBL	100,000.00	144A 1.85% DTD 11/23/2020 DUE	100,000	94,907
	ROCKET COS INC COM CL A	2,361.00	Shares/par value	48,423	33,054
	ROCKET PHARMACEUTICALS INC COM	586.00	Shares/par value	12,192	12,792
	ROCKIES EXPRESS PIPELINE LLC SR 144A	300,000.00	4.80% DTD 01/31/2020 DUE 05/15/2030	299,802	312,750
	ROCKWELL AUTOMATION INC COM	1,970.00	Shares/par value	306,327	687,235
	ROCKWELL AUTOMATION INC SR NT	1,100,000.00	2.80% DTD 08/17/2021 DUE 08/15/2061	1,097,371	1,076,185
	ROCKY BRANDS INC COM	265.00	Shares/par value	7,673	10,547
	ROGERS COMMUNICATIONS INC SR GLBL	120,000.00	3.70% DTD 11/12/2019 DUE 11/15/2049	125,610	125,953
	ROGERS COMMUNICATIONS INC SR NT	30,000.00	4.30% DTD 02/08/2018 DUE 02/15/2048	33,024	34,281
	ROGERS COMMUNICATIONS INC SR NT	290,000.00	4.35% DTD 04/30/2019 DUE 05/01/2049	328,506	336,058
	ROGERS CORP COM	334.00	Shares/par value	54,521	91,182
	ROKU INC COM CL A	2,119.00	Shares/par value	257,056	483,556
	ROLLINS INC COM	4,068.00	Shares/par value	56,558	139,166
	ROMANIAREP OF SNR MTN EUR	200,000.00	2.875% DTD 07/13/2021 DUE 04/13/2042	232,067	204,470
	ROMEO POWER INC COM	1,837.00	Shares/par value	11,329	6,705
	ROPER TECHNOLOGIES, INC.	4,409.00	Shares/par value	770,515	2,168,611
	ROSS STORES INC COM	10,346.00	Shares/par value	887,385	1,182,341
	ROYAL CARIBBEAN CRUISES LTD	3,327.00	Shares/par value	263,618	255,846
	ROYAL GOLD INC COM	977.00	Shares/par value	88,839	102,790
	ROYALTY PHARMA PLC SHS CL A	5,441.00	Shares/par value	244,064	216,824
	RPC INC COM	2,705.00	Shares/par value	18,651	12,281
	RPM INTL INC COM	2,179.00	Shares/par value	140,516	220,079
	RPT REALTY COM SH BEN INT	3,229.00	Shares/par value	53,334	43,204
	RUBIUS THERAPEUTICS INC COM	665.00	Shares/par value	15,752	6,437
	RUSH ENTERPISES INC CL A	1,691.00	Shares/par value	36,514	94,087
	RUSH ENTERPRISES INC CL B	263.00	Shares/par value	5,050	14,194
	RUSH STREET INTERACTIVE INC COM	772.00	Shares/par value	9,952	12,738
	RUTGERS ST UNIV N J TAXABLE GO BDS	200,000.00	2019 P TAXABLE 3.915% DTD 09/16/2019	199,892	237,560
	RUTH'S HOSPITATLITY GROUP INC.	496.00	Shares/par value	7,806	9,870
	RWJ BARNABAS HEALTH INC SR GLBL NT	660,000.00	3.949% DTD 11/02/2016 DUE 07/01/2046	656,058	772,365
	RXSIGHT INC COM	473.00	Shares/par value	6,060	5,321
	RYDER SYS INC COM	803.00	Shares/par value	70,885	66,191
	RYERSON HLDG CORP COM	394.00	Shares/par value	3,880	10,264
	RYMAN HOSPITALITY PPTYS INC COM	905.00	Shares/par value	51,197	83,224
	S & T BANCORP INC COM	1,552.00	Shares/par value	45,058	48,919
	S&P GLOBAL INC COM	2,898.00	Shares/par value	557,155	1,367,653
	S&P GLOBAL INC SR NT	35,000.00	2.30% DTD 08/13/2020 DUE 08/15/2060	34,449	30,260
	S&P GLOBAL INC SR NT	35,000.00	3.25% DTD 11/26/2019 DUE 12/01/2049	36,496	37,938
	SABAL TRAIL TRANSMISSION LLC SR 144A	110,000.00	NT 4.832% DTD 04/30/2018 DUE	109,866	133,549
	SABINE PASS LIQUEFACTION LLC SR SEC	600,000.00	GLBL NT 4.50% DTD 11/15/2020 DUE	681,900	676,812
	SABRA HEALTH CARE REIT INC COM	8,693.00	Shares/par value	184,661	117,703
	SABRA HLTH CARE CAP C SR NT	150,000.00	3.20% DTD 09/30/2021 DUE 12/01/2031	148,672	146,586
	SABRE CORP COM	5,683.00	Shares/par value	89,110	48,817
	SAFE BULKERS INC COM	2,198.00	Shares/par value	5,574	8,286
	SAFEHOLD INC COM	455.00	Shares/par value	21,052	36,332
	SAFETY INSURANCE GROUP INC COM	580.00	Shares/par value	36,769	49,317
	SAFRAN	36,330.00	Shares/par value	4,353,572	4,444,140
	SAGE THERAPEUTICS INC COM	785.00	Shares/par value	57,016	33,394
	SAIA INC COM	383.00	Shares/par value	35,446	129,082
	SAILPOINT TECHNLGIES HLDGS INC COM	1,347.00	Shares/par value	34,516	65,114
	SALESFORCE COM INC COM	9,719.00	Shares/par value	2,043,331	2,469,889
	SALESFORCE COM INC SR NT	300,000.00	2.90% DTD 07/12/2021 DUE 07/15/2051	299,163	305,313
	SALESFORCE COM INC SR NT	90,000.00	3.05% DTD 07/12/2021 DUE 07/15/2061	89,710	92,562
	SALLY BEAUTY HLDGS INC COM	1,663.00	Shares/par value	37,536	30,699
	SAN DIEGO GAS & ELEC CO 1M	245,000.00	5.35% DTD 05/13/2010 DUE 05/15/2040	314,287	324,610
	SAN DIEGO GAS & ELEC CO 1M WWW	800,000.00	2.95% DTD 08/13/2021 DUE 08/15/2051	794,944	805,088
	SAN FRANCISCO CALIF CITY & CNT WTR	545,000.00	REV BDS 2010G TAXABLE 6.95% DTD	803,450	895,462
	SANA BIOTECHNOLOGY INC COM	1,232.00	Shares/par value	28,257	19,071
	SANDERSON FARMS INC COM	374.00	Shares/par value	45,933	71,464
	SANDS CHINA LTD CR SEN SR GLBL	400,000.00	STEP CPN DTD 08/09/2018 DUE	398,900	430,568
	SANDY SPRING BANCORP INC CMT COM	1,858.00	Shares/par value	50,561	89,333
	SANFILIPPO JOHN B & SON COM	207.00	Shares/par value	16,245	18,663
	SANGAMO THERAPEUTICS, INC.	1,655.00	Shares/par value	16,973	12,413
	SANMINA CORPORATION COM	2,572.00	Shares/par value	61,127	106,635
	SANTANDER CONSUMER USA HDG INC COM	909.00	Shares/par value	13,931	38,196
	SANTANDER UK PLC SR NT	500,000.00	VAR RATE DTD 11/03/2017 DUE	460,590	536,655
	SANTOS FINANCE LTD SR 144A NT	200,000.00	3.649% DTD 04/29/2021 DUE 04/29/2031	201,380	203,638

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	SAP SE ADR	3,401.00	Shares/par value	401,445	476,514
	SAPIENS INTL CORP N V SHS	456.00	Shares/par value	12,523	15,709
	SAREPTA THERAPEUTICS INC COM	1,431.00	Shares/par value	200,445	128,862
	SAUDI ARABIA GOVT EM SP BRC	500,000.00	SWPC0FY9	(2,792)	-
	SAUDI ARABIAN OIL CO FR	300,000.00	3.25% DTD 11/24/2020 DUE 11/24/2050	297,156	291,834
	SAUDI ARABIAN OIL CO FR	200,000.00	4.375% DTD 04/16/2019 DUE 04/16/2049	197,106	231,530
	SAUL CENTERS INC COM	198.00	Shares/par value	10,313	10,498
	SBA COMMUNICATIONS CORP NEW CL A	1,683.00	Shares/par value	476,615	654,721
	SCANSOURCE INC COM	1,007.00	Shares/par value	33,737	35,326
	SCHEIN HENRY INC COM	2,161.00	Shares/par value	123,760	167,542
	SCHLUMBERGER LTD COM	13,576.00	Shares/par value	1,048,734	406,601
	SCHNEIDER NATIONAL INC CL B	674.00	Shares/par value	18,695	18,137
	SCHNITZER STEEL INDS INC CL A	984.00	Shares/par value	17,803	51,089
	SCHOLAR ROCK HLDG CORP COM	517.00	Shares/par value	12,897	12,842
	SCHOLASTIC CORP COM	1,039.00	Shares/par value	37,416	41,518
	SCHRODINGER INC COM	669.00	Shares/par value	40,112	23,301
	SCHWAB CHARLES CORP NEW COM	14,755.00	Shares/par value	598,004	1,240,896
	SCHWAB CHARLES CORP SR NT	300,000.00	1.65% DTD 12/11/2020 DUE 03/11/2031	299,412	288,099
	SCHWAB CHARLES CORP SR NT	300,000.00	2.00% DTD 03/18/2021 DUE 03/20/2028	299,493	303,972
	SCHWEITZER-MAUDUIT INTL INC COM	1,254.00	Shares/par value	48,928	37,495
	SCIENCE APPLICATNS INTL CP NEW COM	885.00	Shares/par value	67,920	73,977
	SCIENTIFIC GAMES CORPORATION	1,406.00	Shares/par value	70,288	93,963
	SCORPIO TANKERS INC SHS NEW	1,953.00	Shares/par value	66,846	25,018
	SCRIPPS E W CO OHIO CL A NEW	2,294.00	Shares/par value	38,027	44,389
	SCULPTOR CAP MGMT COM CL A	863.00	Shares/par value	15,845	18,425
	SEA LTD ADR	10,822.00	Shares/par value	3,019,738	2,420,990
	SEABOARD CORP DEL COM	5.00	Shares/par value	19,058	19,675
	SEACOAST BKG CORP FLA COM NEW	14,408.00	Shares/par value	483,768	509,899
	SEAGATE HDD CAYMAN SR GLBL NT	200,000.00	3.125% DTD 07/15/2021 DUE 07/15/2029	200,000	195,300
	SEAGEN INC COM	2,380.00	Shares/par value	176,693	367,948
	SEALED AIR CORP NEW COM	18,370.00	Shares/par value	778,694	1,239,424
	SEASPINE HLDGS CORP COM	865.00	Shares/par value	11,945	11,781
	SEAWORLD ENTMT INC COM	1,344.00	Shares/par value	23,487	87,172
	SECUREWORKS CORP CL A	384.00	Shares/par value	5,126	6,132
	SECURITY NATL FINL CORP CL A NEW	1.00	Shares/par value	7	9
	SEELOS THERAPEUTICS INC COM	1,118.00	Shares/par value	3,243	1,822
	SEER INC COM CL A	1,259.00	Shares/par value	49,210	28,718
	SEI INVTS CO COM	1,583.00	Shares/par value	79,244	96,468
	SELECT ENERGY SVCS INC CL A COM	2,365.00	Shares/par value	30,706	14,734
	SELECT MED HLDGS CORP COM	1,593.00	Shares/par value	25,227	46,834
	SELECTA BIOSCIENCES INC COM	3,348.00	Shares/par value	12,788	10,914
	SELECTIVE INS GROUP INC COM	2,404.00	Shares/par value	107,103	196,984
	SELECTQUOTE INC COM	1,634.00	Shares/par value	36,561	14,804
	SEMPRA	3,108.00	Shares/par value	344,479	411,126
	SEMRUSH HLDGS INC CL A COM	9,155.00	Shares/par value	145,851	190,882
	SEMTECH CORP COM	964.00	Shares/par value	36,855	85,729
	SENECA FOODS CORP NEW CL A	259.00	Shares/par value	7,526	12,419
	SENSATA TECHNOLOGIES HLDNG PLC SHS	2,274.00	Shares/par value	93,809	140,283
	SENSEI BIOTHERAPEUTICS INC COM	845.00	Shares/par value	7,038	4,901
	SENSEONICS HLDGS INC COM	6,129.00	Shares/par value	23,480	16,364
	SENSIENT TECHNOLOGIES CORP COM	1,141.00	Shares/par value	80,812	114,168
	SERA PROGNOSTICS INC CLASS A COM	550.00	Shares/par value	5,858	3,779
	SERES THERAPEUTICS INC COM	682.00	Shares/par value	9,113	5,681
	SERITAGE GROWTH PPTYS CL A	1,465.00	Shares/par value	63,188	19,441
	SERVICE CORP INTL COM	2,451.00	Shares/par value	82,056	173,996
	SERVICE PPTYS TR COM SH BEN INT	6,573.00	Shares/par value	44,404	57,777
	SERVICENOW INC COM	2,560.00	Shares/par value	385,215	1,661,722
	SERVISFIRST BANCSHARES INC COM	948.00	Shares/par value	32,670	80,523
	SESEN BIO INC COM	2,522.00	Shares/par value	10,519	2,055
	SFL CORPORATION LTD SHS	4,186.00	Shares/par value	55,500	34,116
	SHAKE SHACK INC CL A	553.00	Shares/par value	28,489	39,904
	SHARPS COMPLIANCE CORP COM	212.00	Shares/par value	1,558	1,512
	SHATTUCK LABS INC COM	512.00	Shares/par value	17,838	4,357
	SHELL INTERNATIONAL FIN BV GTD NT	120,000.00	6.375% DTD 12/11/2008 DUE 12/15/2038	178,879	174,745
	SHELL INTERNATIONAL FIN BV GTD SR NT	260,000.00	5.50% DTD 03/25/2010 DUE 03/25/2040	339,505	352,284
	SHELL INTERNATIONAL FIN BV NT	195,000.00	3.625% DTD 08/21/2012 DUE 08/21/2042	224,347	214,167
	SHELL INTERNATIONAL FIN BV SR GLBL	1,740,000.00	NT 3.75% DTD 09/12/2016 DUE	1,839,007	1,953,794
	SHELL INTERNATIONAL FIN BV SR GLBL	130,000.00	NT 4.00% DTD 05/10/2016 DUE	148,930	151,174
	SHELL INTERNATIONAL FIN BV SR NT	755,000.00	3.25% DTD 04/06/2020 DUE 04/06/2050	739,016	803,267
	SHELL INTERNATIONAL FIN BV SR NT	675,000.00	4.375% DTD 05/11/2015 DUE	673,657	820,098
	SHELL INTERNATIONAL FIN BV SR NT	275,000.00	2.875% DTD 11/26/2021 DUE 11/26/2041	271,765	275,234
	SHELL INTERNATIONAL FIN BV SR NT	230,000.00	3.00% DTD 11/26/2021 DUE 11/26/2051	230,864	233,694
	SHELL INTERNATIONAL FIN BV SR NT	185,000.00	3.125% DTD 11/07/2019 DUE 11/07/2049	196,093	190,363
	SHELL INTL FIN B V GTD NT	155,000.00	4.55% DTD 08/12/2013 DUE 08/12/2043	181,873	193,280
	SHENANDOAH TELECOMMUNICATIONS CO	1,521.00	Shares/par value	71,001	38,786
	SHERWIN WILLIAMS CO COM	3,168.00	Shares/par value	321,749	1,115,643
	SHERWIN WILLIAMS CO SR GLBL	55,000.00	2.20% DTD 11/10/2021 DUE 03/15/2032	53,737	54,358
	SHERWIN WILLIAMS CO SR GLBL	25,000.00	4.40% DTD 08/01/2017 DUE 02/01/2045	25,025	28,549
	SHERWIN WILLIAMS CO SR NT	80,000.00	2.30% DTD 03/17/2020 DUE 05/15/2050	84,970	84,256
	SHERWIN WILLIAMS CO SR NT	215,000.00	2.90% DTD 11/10/2021 DUE 03/15/2052	212,732	209,954
	SHIFT TECHNOLOGIES INC CL A	2,172.00	Shares/par value	18,703	7,407
	SHIFT4 PMTS INC CL A	772.00	Shares/par value	76,035	44,722
	SHOALS TECHNOLOGIES GROUP INC CL A	1,466.00	Shares/par value	46,015	35,624
	SHOCKWAVE MED INC COM	487.00	Shares/par value	31,340	86,847

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	SHOE CARNIVAL INC COM	300.00	Shares/par value	9,611	11,724
	SHOTSPOTTER INC COM	125.00	Shares/par value	5,067	3,690
	SHUTTERSTOCK INC COM	346.00	Shares/par value	18,108	38,364
	SHYFT GROUP INC COM	511.00	Shares/par value	6,835	25,105
	SI BONE INC COM	474.00	Shares/par value	9,227	10,528
	SIEMENS A G SPONSORED ADR	4,503.00	Shares/par value	311,731	390,923
	SIEMENS FIN NV 144A NT	750,000.00	4.40% DTD 05/27/2015 DUE 05/27/2045	744,435	944,745
	SIEMENS FIN NV SR 144A	500,000.00	3.30% DTD 09/15/2016 DUE 09/15/2046	498,205	540,390
	SIEMENS FIN NV SR 144A NT	525,000.00	2.875% DTD 03/11/2021 DUE 03/11/2041	525,863	535,448
	SIEMENS FIN NV SR GLBL 144A	485,000.00	4.20% DTD 03/16/2017 DUE 03/16/2047	483,278	600,057
	SIENTRA INC COM	1,030.00	Shares/par value	9,361	3,780
	SIERRA BANCORP COM	562.00	Shares/par value	11,011	15,258
	SIGA TECHNOLOGIES INC COM	330.00	Shares/par value	2,198	2,482
	SIGHT SCIENCES INC COM	285.00	Shares/par value	6,650	5,007
	SIGILON THERAPEUTICS INC COM	279.00	Shares/par value	3,518	770
	SIGNATURE BK NEW YORK NY COM	7,901.00	Shares/par value	703,703	2,555,736
	SIGNET JEWELERS LIMITED	1,062.00	Shares/par value	72,744	92,426
	SIGNIFY HEALTH INC CL A COM	867.00	Shares/par value	21,689	12,329
	SILGAN HOLDINGS INC COM	1,172.00	Shares/par value	32,634	50,208
	SILICON LABORATORIES INC OC COM	581.00	Shares/par value	42,691	119,930
	SILK ROAD MEDICAL INC COM	501.00	Shares/par value	21,402	21,348
	SILVERBACK THERAPEUTICS INC COM	509.00	Shares/par value	19,103	3,390
	SILVERGATE CAP CORP CL A	401.00	Shares/par value	43,542	59,428
	SIMMONS FIRST NATL CORP CL A	4,301.00	Shares/par value	98,345	127,224
	SIMON PPTY GROUP INC NEW COM	5,811.00	Shares/par value	796,382	928,423
	SIMON PPTY GROUP LP GLBL NT	55,000.00	3.80% DTD 07/09/2020 DUE 07/15/2050	61,794	61,675
	SIMON PPTY GROUP LP NT	557,000.00	6.75% DTD 01/25/2010 DUE 02/01/2040	694,166	817,219
	SIMON PPTY GROUP LP SR NT	165,000.00	3.25% DTD 09/13/2019 DUE 09/13/2049	170,443	168,932
	SIMPLY GOOD FOODS CO COM	3,278.00	Shares/par value	57,217	136,266
	SIMPSON MANUFACTURING CO INC COM	629.00	Shares/par value	42,036	87,475
	SIMULATIONS PLUS INC COM	226.00	Shares/par value	8,665	10,690
	SINCLAIR BROADCAST GROUP INC CL A	1,660.00	Shares/par value	29,765	43,874
	SINGULAR GENOMICS SYSTEMS INC COM	507.00	Shares/par value	6,082	5,861
	SIRIUS XM HLDGS INC COM	13,397.00	Shares/par value	72,044	85,071
	SIRIUSPOINT LTD COM	3,545.00	Shares/par value	45,501	28,821
	SITE CENTERS CORP COM	6,939.00	Shares/par value	58,516	109,844
	SITEONE LANDSCAPE SUPPLY INC COM	11,998.00	Shares/par value	1,485,712	2,906,875
	SITIME CORPORATION COM	232.00	Shares/par value	23,680	67,869
	SIX FLAGS ENTMT CORP NEW COM	1,207.00	Shares/par value	56,888	51,394
	SJW GROUP	1,108.00	Shares/par value	63,307	81,106
	SKECHERS U S A INC CL A	1,976.00	Shares/par value	66,009	85,758
	SKILLZ INC COM	5,276.00	Shares/par value	107,847	39,253
	SKYLINE CHAMPION CORPORATION	775.00	Shares/par value	21,636	61,210
	SKYMILES IP LTD & DELTA AIR LI SR	500,000.00	SEC 144A 4.75% DTD 09/23/2020 DUE	542,500	545,990
	SKYWATER TECHNOLOGY INC COM	131.00	Shares/par value	3,768	2,125
	SKYWEST INC COM	1,995.00	Shares/par value	42,679	78,404
	SKYWORKS SOLUTIONS INC COM	2,717.00	Shares/par value	310,821	421,515
	SL GREEN RLTY CORP COM	978.00	Shares/par value	107,382	70,123
	SLEEP NUMBER CORP COM	665.00	Shares/par value	25,280	50,939
	SLM CORP COM	4,632.00	Shares/par value	39,814	91,111
	SM ENERGY CO COM	4,853.00	Shares/par value	65,016	143,066
	SMART GLOBAL HLDGS INC SHS	260.00	Shares/par value	8,218	18,457
	SMARTFINANCIAL INC COM NEW	554.00	Shares/par value	13,184	15,157
	SMARTSHEET INC COM CL A	2,183.00	Shares/par value	111,779	169,073
	SMITH & NEPHEW PLC-SPON ADR	10,324.00	Shares/par value	334,335	357,417
	SMITH & WESSON BRANDS INC COM	684.00	Shares/par value	20,808	12,175
	SMITH (A.O.) CORP COM	2,013.00	Shares/par value	85,253	172,816
	SMITH MICRO SOFTWARE INC COM NEW	1,780.00	Shares/par value	9,454	8,758
	SMUCKER J M CO COM NEW	1,572.00	Shares/par value	166,337	213,509
	SMUCKER J M CO SR NT	1,000,000.00	3.55% DTD 03/09/2020 DUE 03/15/2050	996,150	1,082,300
	SNAP ON INC COM	797.00	Shares/par value	118,239	171,658
	SNAP ON INC SR NT	335,000.00	3.10% DTD 04/30/2020 DUE 05/01/2050	331,188	353,170
	SNAP ONE HOLDINGS CORP COM	351.00	Shares/par value	5,527	7,399
	SNOWFLAKE INC CL A	2,550.00	Shares/par value	708,024	863,813
	SOC TELEMED INC COM CL A	821.00	Shares/par value	4,927	1,051
	SOCIETE GENERALE FR	400,000.00	VAR RATE DTD 06/09/2021 DUE	400,000	399,008
	SOCIETY PASS INC COM	1,490.00	Shares/par value	4,939	15,511
	SOLARIS OILFIELD INFRSTR INC COM CL	1,036.00	Shares/par value	7,727	6,786
	SOLARWINDS CORP COM NEW	428.00	Shares/par value	8,755	6,073
	SOLID BIOSCIENCES INC COM	2,387.00	Shares/par value	11,237	4,177
	SOLO BRANDS INC COM CL A	400.00	Shares/par value	5,774	6,252
	SONIC AUTOMOTIVE INC CL A	877.00	Shares/par value	17,555	43,368
	SONOCO PRODS CO COM	1,440.00	Shares/par value	61,194	83,362
	SONOCO PRODS CO SR NT	400,000.00	5.75% DTD 11/01/2010 DUE 11/01/2040	453,116	537,572
	SONOS INC COM	1,724.00	Shares/par value	36,594	51,375
	SONY CORP AMERN SH NEW	4,535.00	Shares/par value	450,015	573,224
	SORRENTO THERAPEUTICS INC COM NEW	4,684.00	Shares/par value	34,992	21,781
	SOTERA HEALTH CO COM	1,348.00	Shares/par value	34,068	31,745
	SOUTH CAROLINA ELEC & GAS CO 1MTG BD	160,000.00	4.60% DTD 06/14/2013 DUE 06/15/2043	169,253	199,374
	SOUTH CAROLINA ELEC & GAS CO 1ST MTG	330,000.00	5.45% DTD 01/27/2011 DUE 02/01/2041	462,139	445,022
	SOUTH CAROLINA ELEC & GAS CO BD	450,000.00	FIRST MTG 6.05% DTD 01/14/2008 DUE	645,336	631,917
	SOUTH CAROLINA ST PUB SVCS AUT REV	500,000.00	OBLIG BDS 2010C TAXABLE 6.454% DTD	737,195	792,695
	SOUTH JERSEY INDUSTRIES INC COM	4,126.00	Shares/par value	111,987	107,771
	SOUTH PLAINS FINANCIAL INC COM	425.00	Shares/par value	8,403	11,819

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	SOUTHEAST ALASKA REGIONAL HEAL	1,150,000.00	3.235% DTD 09/30/2021 DUE 07/01/2051	1,150,000	1,106,059
	SOUTHERN CALIF EDISON CO	190,000.00	6.05% DTD 03/20/2009 DUE 03/15/2039	257,254	249,151
	SOUTHERN CALIF EDISON CO	65,000.00	5.95% DTD 01/22/2008 DUE 02/01/2038	82,237	84,013
	SOUTHERN CALIF EDISON CO 1M 2020A	200,000.00	BD 3.65% DTD 01/09/2020 DUE	210,922	211,628
	SOUTHERN CALIF EDISON CO 1M 2021H	200,000.00	BD 3.65% DTD 06/14/2021 DUE	199,532	216,690
	SOUTHERN CALIF EDISON CO 1M BD	460,000.00	3.60% DTD 01/16/2015 DUE 02/01/2045	458,234	470,148
	SOUTHERN CALIF EDISON CO 1M BD 2013D	500,000.00	4.65% DTD 10/02/2013 DUE 10/01/2043	556,993	583,950
	SOUTHERN CALIF EDISON CO 1MTG BD	100,000.00	5.75% DTD 03/26/2004 DUE 04/01/2035	100,118	128,256
	SOUTHERN CALIF EDISON CO 1REFM BD	150,000.00	4.50% DTD 08/30/2010 DUE 09/01/2040	145,662	169,245
	SOUTHERN CALIF EDISON CO 1ST &	175,000.00	REFUNDING MTG BD SER 2004B 6.00% DTD	243,140	226,730
	SOUTHERN CALIF EDISON CO 1ST MTG BD	400,000.00	4.00% DTD 03/24/2017 DUE 04/01/2047	397,981	441,044
	SOUTHERN CALIF EDISON CO 1STREF	580,000.00	3.90% DTD 11/22/2011 DUE 12/01/2041	564,451	598,821
	SOUTHERN CALIF EDISON CO SR GLBL NT	200,000.00	6.65% DTD 04/01/1999 DUE 04/01/2029	218,014	245,514
	SOUTHERN CALIF GAS CO 1M BD	25,000.00	3.95% DTD 06/04/2019 DUE 02/15/2050	24,939	29,573
	SOUTHERN CALIF GAS CO 1M BD NN	55,000.00	3.75% DTD 09/21/2012 DUE 09/15/2042	50,680	60,658
	SOUTHERN CALIF GAS CO 1ST MTG	45,000.00	4.45% DTD 03/13/2014 DUE 03/15/2044	49,490	52,633
	SOUTHERN CALIF GAS CO UU	35,000.00	4.125% DTD 05/15/2018 DUE 06/01/2048	40,772	41,768
	SOUTHERN CO COM	10,285.00	Shares/par value	489,855	705,345
	SOUTHERN CO GAS CAP SR NT	500,000.00	4.40% DTD 05/09/2017 DUE 05/30/2047	560,750	580,535
	SOUTHERN CO JR SB GLBL	100,000.00	VAR RATE DTD 05/06/2021 DUE	100,000	100,000
	SOUTHERN CO SR NT	365,000.00	4.25% DTD 05/24/2016 DUE 07/01/2036	359,149	411,804
	SOUTHERN CO SR NT	2,200,000.00	4.40% DTD 05/24/2016 DUE 07/01/2046	2,235,865	2,577,212
	SOUTHERN CO SR NT	185,000.00	4.25% DTD 05/24/2016 DUE 07/01/2036	189,489	208,723
	SOUTHERN COPPER CORP COM	1,069.00	Shares/par value	67,273	65,968
	SOUTHERN COPPER CORP DEL NT	280,000.00	7.50% DTD 07/27/2005 DUE 07/27/2035	406,196	400,050
	SOUTHERN COPPER CORP NT	95,000.00	6.75% DTD 04/16/2010 DUE 04/16/2040	132,573	132,881
	SOUTHERN FIRST BANCSHARES INC COM	237.00	Shares/par value	7,564	14,810
	SOUTHERN MO BANCORP INC COM	310.00	Shares/par value	8,594	16,173
	SOUTHERN NAT GAS CO SR NT	560,000.00	8.00% DTD 02/26/2002 DUE 03/01/2032	762,031	778,747
	SOUTHSIDE BANCSHARES INC COM	1,248.00	Shares/par value	33,815	52,191
	SOUTHSTATE CORP	2,826.00	Shares/par value	195,737	226,391
	SOUTHWEST AIRLS CO COM	8,868.00	Shares/par value	330,016	379,905
	SOUTHWEST AIRLS CO SR NT	400,000.00	5.125% DTD 06/08/2020 DUE 06/15/2027	428,092	457,288
	SOUTHWEST GAS CORP SR NT	475,000.00	3.18% DTD 08/20/2021 DUE 08/15/2051	474,910	455,183
	SOUTHWEST GAS HOLDINGS, INC.	2,340.00	Shares/par value	154,927	163,917
	SOUTHWESTERN ELEC PWR CO SR GLBL L	230,000.00	NT 3.85% DTD 01/22/2018 DUE	263,293	247,464
	SOUTHWESTERN ELEC PWR CO SR GLBL O	205,000.00	NT 3.25% DTD 11/03/2021 DUE	204,260	203,290
	SOUTHWESTERN ELEC PWR CO SR NT H	625,000.00	6.20% DTD 03/08/2010 DUE 03/15/2040	763,378	864,225
	SOUTHWESTERN ENERGY CO COM	14,791.00	Shares/par value	77,942	68,926
	SOUTHWESTERN PUB SVC CO 1M BD	340,000.00	3.15% DTD 05/18/2020 DUE 05/01/2050	337,069	354,562
	SOUTHWESTERN PUB SVC CO 1M BD	45,000.00	3.40% DTD 08/12/2016 DUE 08/15/2046	49,621	48,790
	SOUTHWESTERN PUB SVC CO 1M BD	195,000.00	3.75% DTD 06/18/2019 DUE 06/15/2049	218,753	221,947
	SOUTHWESTERN PUB SVC CO 1ST MTG	95,000.00	3.70% DTD 08/09/2017 DUE 08/15/2047	100,753	106,613
	SOUTHWESTERN PUB SVC CO 1ST MTG	35,000.00	4.40% DTD 11/05/2018 DUE 11/15/2048	45,759	43,795
	SOVOS BRANDS INC COM	775.00	Shares/par value	11,141	11,664
	SP PLUS CORP COM	341.00	Shares/par value	10,513	9,623
	SPARTANNASH CO COM	1,433.00	Shares/par value	30,092	36,914
	SPECTRA ENERGY PARTNERS LP SR NT	325,000.00	4.50% DTD 03/12/2015 DUE 03/15/2045	322,511	375,681
	SPECTRA ENERGY PARTNERS LP SR NT	930,000.00	5.95% DTD 09/25/2013 DUE 09/25/2043	1,123,776	1,287,790
	SPECTRA ENERGY PARTNERS LP SR NT	550,000.00	4.50% DTD 03/12/2015 DUE 03/15/2045	584,278	635,767
	SPECTRUM BRANDS HLDGS INC NEW COM	653.00	Shares/par value	48,411	66,423
	SPECTRUM PHARMACEUTICALS INC COM	2,282.00	Shares/par value	8,879	2,898
	SPERO THERAPEUTICS INC COM	395.00	Shares/par value	5,489	6,324
	SPIRE INC COM	2,006.00	Shares/par value	130,517	130,831
	SPIRE MISSOURI INC 1M 1ST	105,000.00	3.30% DTD 05/20/2021 DUE 06/01/2051	104,966	113,768
	SPIRIT AEROSYSTEMS HLDGS INC CL A	1,539.00	Shares/par value	60,817	66,316
	SPIRIT AIRLS INC COM	3,938.00	Shares/par value	84,862	86,045
	SPIRIT OF TEX BANCSHARES INC COM	513.00	Shares/par value	11,054	14,764
	SPIRIT REALTY LP SR NT	100,000.00	3.40% DTD 09/16/2019 DUE 01/15/2030	99,770	105,167
	SPIRIT RLTY CAP INC NEW COM NEW	1,720.00	Shares/par value	90,283	82,887
	SPLUNK INC COM	2,980.00	Shares/par value	264,491	344,846
	SPORTSMANS WHSE HLDGS INC COM	373.00	Shares/par value	5,193	4,401
	SPOTIFY TECHNOLOGY S A SHS	2,486.00	Shares/par value	392,919	581,799
	SPRINGWORKS THERAPEUTICS INC COM	431.00	Shares/par value	20,128	26,713
	SPROUT SOCIAL INC COM CL A	657.00	Shares/par value	32,305	59,583
	SPROUTS FMRS MKT INC COM	3,415.00	Shares/par value	90,091	101,357
	SPRUCE BIOSCIENCES INC COM	347.00	Shares/par value	4,331	1,548
	SPS COMM INC COM	14,810.00	Shares/par value	1,809,305	2,108,204
	SPX CORP COM	834.00	Shares/par value	25,719	49,773
	SPX FLOW INC COM	1,561.00	Shares/par value	53,348	134,995
	SQZ BIOTECHNOLOGIES CO COM	911.00	Shares/par value	13,274	8,135
	SS&C TECHNOLOGIES HLDGS INC COM	27,384.00	Shares/par value	1,349,223	2,244,940
	SSE PLC SPONSORED ADR	16,461.00	Shares/par value	365,846	367,656
	ST JOE CO COM	492.00	Shares/par value	15,420	25,609
	STAAR SURGICAL CO COM	719.00	Shares/par value	19,012	65,645
	STAG INDL INC COM	7,103.00	Shares/par value	215,753	340,660
	STAGWELL INC COM CL A	2,365.00	Shares/par value	12,797	20,505
	STANDARD MTR PRODS INC COM	837.00	Shares/par value	37,706	43,850
	STANDEX INTL CORP COM	484.00	Shares/par value	34,916	53,559
	STANLEY BLACK & DECKER INC COM	2,420.00	Shares/par value	257,988	456,460
	STANLEY BLACK & DECKER INC SR NT	320,000.00	2.75% DTD 11/02/2020 DUE 11/15/2050	306,865	307,990
	STARBUCKS CORP COM	15,306.00	Shares/par value	1,116,831	1,790,343
	STARTEK INC COM	673.00	Shares/par value	5,480	3,513
	STARWOOD PPTY TR INC COM	4,001.00	Shares/par value	90,166	97,224

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	STATE AUTO FINANCIAL CORP COM	707.00	Shares/par value	15,529	36,545
	STATE STR CORP COM	5,651.00	Shares/par value	396,758	525,543
	STEEL DYNAMICS INC COM	3,110.00	Shares/par value	91,244	193,038
	STEEL DYNAMICS INC SR NT	80,000.00	3.25% DTD 10/09/2020 DUE 10/15/2050	77,066	80,626
	STEELCASE INC CL A	3,550.00	Shares/par value	49,578	41,606
	STELLANTIS FINANCE US INC SR 144A NT	200,000.00	2.691% DTD 09/15/2021 DUE 09/15/2031	200,000	196,674
	STEM INC COM	1,659.00	Shares/par value	41,959	31,471
	STEPAN CO COM	813.00	Shares/par value	58,065	101,048
	STEPSTONE GROUP INC COM CL A	49,102.00	Shares/par value	1,694,875	2,041,170
	STEREOTAXIS INC COM NEW	210.00	Shares/par value	980	1,302
	STERICYCLE INC COM	1,407.00	Shares/par value	122,208	83,913
	STERIS PLC SHS USD	9,458.00	Shares/par value	827,964	2,302,172
	STERLING BANCORP DEL COM	2,726.00	Shares/par value	66,245	70,304
	STERLING CHECK CORP COM	515.00	Shares/par value	9,983	10,563
	STERLING CONSTR INC COM	974.00	Shares/par value	11,328	25,616
	STEWART INFORMATION SERVICES CORP	1,069.00	Shares/par value	39,839	85,231
	STIFEL FINL CORP COM	1,557.00	Shares/par value	102,655	109,644
	STITCH FIX INC COM CL A	1,185.00	Shares/par value	36,396	22,420
	STOCK YDS BANCORP INC COM	849.00	Shares/par value	26,929	54,234
	STOKE THERAPEUTICS INC COM	281.00	Shares/par value	7,507	6,741
	STONECO LTD COM CL A	3,974.00	Shares/par value	183,852	67,002
	STONEMOR INC COM	1,288.00	Shares/par value	3,569	2,937
	STONERIDGE INC COM	944.00	Shares/par value	28,031	18,635
	STONEX GROUP INC COM	636.00	Shares/par value	18,098	38,955
	STORE CAP CORP COM	3,647.00	Shares/par value	103,680	125,457
	STORE CAP CORP SR NT	100,000.00	2.70% DTD 11/17/2021 DUE 12/01/2031	99,877	97,786
	STRATEGIC ED INC COM	977.00	Shares/par value	77,194	56,510
	STRIDE INC COM	1,559.00	Shares/par value	21,332	51,961
	STRONGHOLD DIGITAL MINING INC CLASS	370.00	Shares/par value	4,660	4,755
	STRYKER CORP COM	3,877.00	Shares/par value	630,353	1,036,787
	STURM RUGER & CO INC COM	285.00	Shares/par value	14,658	19,386
	SUMITOMO LIFE INS CO LW TIER II	400,000.00	VAR RATE DTD 04/15/2021 DUE	400,000	418,000
	SUMITOMO MITSUI FIN GRP INC GLBL NT	100,000.00	2.222% DTD 09/17/2021 DUE 09/17/2031	98,422	98,085
	SUMITOMO MITSUI FINL GROUP INC SR	600,000.00	GLBL NT 3.04% DTD 07/16/2019 DUE	600,000	625,350
	SUMMA HEALTH 2021 BD	1,000,000.00	3.51% DTD 04/21/2021 DUE 11/15/2051	1,000,000	1,054,200
	SUMMIT FINANCIAL GROUP INC COM	461.00	Shares/par value	8,633	12,654
	SUMMIT HOTEL PPTYS INC COM	4,154.00	Shares/par value	48,945	40,543
	SUMMIT MATLS INC CL A	4,729.00	Shares/par value	93,281	189,822
	SUMMIT THERAPEUTICS INC COM	331.00	Shares/par value	2,211	890
	SUMO LOGIC INC COM	1,203.00	Shares/par value	27,421	16,313
	SUN CMNTYS INC COM	1,716.00	Shares/par value	178,483	360,309
	SUN CMNTYS OPER LTD PARTNERSHP SR NT	100,000.00	2.70% DTD 06/28/2021 DUE 07/15/2031	99,467	99,186
	SUN CTRY AIRLS HLDGS INC COM	469.00	Shares/par value	15,186	12,780
	SUNCOKE ENERGY INC COM	3,329.00	Shares/par value	23,992	21,938
	SUNCOR ENERGY INC NEW	540,000.00	4.00% DTD 11/15/2017 DUE 11/15/2047	576,369	600,156
	SUNCOR ENERGY INC NEW SR NT	465,000.00	3.75% DTD 03/04/2021 DUE 03/04/2051	462,759	499,071
	SUNNOVA ENERGY INTL INC COM	3,126.00	Shares/par value	75,702	87,278
	SUNOCO LOGISTICS PARTNERS SR NT	600,000.00	5.35% DTD 11/17/2014 DUE 05/15/2045	595,986	689,064
	SUNOCO LOGISTICS PARTNERS SR NT	425,000.00	5.40% DTD 09/21/2017 DUE 10/01/2047	424,176	498,721
	SUNOCO LOGISTICS PARTNERS SR NT	300,000.00	4.95% DTD 01/10/2013 DUE 01/15/2043	328,323	320,613
	SUNOCO LOGISTICS PARTNERS SR NT	100,000.00	5.30% DTD 04/03/2014 DUE 04/01/2044	117,827	114,508
	SUNOCO LOGISTICS PARTNERS SR NT	100,000.00	5.35% DTD 11/17/2014 DUE 05/15/2045	117,224	114,844
	SUNOCO LOGISTICS PARTNERS SR NT	500,000.00	5.40% DTD 09/21/2017 DUE 10/01/2047	528,620	586,730
	SUNOCO LOGISTICS PARTNERS SR NT	60,000.00	4.95% DTD 01/10/2013 DUE 01/15/2043	57,841	64,123
	SUNOCO LOGISTICS PARTNERS SR NT	550,000.00	5.30% DTD 04/03/2014 DUE 04/01/2044	577,820	629,794
	SUNOCO LOGISTICS PARTNERS SR NT	95,000.00	6.10% DTD 08/02/2011 DUE 02/15/2042	110,398	115,889
	SUNPOWER CORP COM	1,594.00	Shares/par value	10,544	33,267
	SUNRUN INC COM	3,000.00	Shares/par value	162,949	102,900
	SUNSTONE HOTEL INVS INC NEW COM	8,608.00	Shares/par value	112,344	100,972
	SUPER MICRO COMPUTER INC COM	1,729.00	Shares/par value	52,795	75,990
	SUPERIOR UNIFORM GP INC COM	397.00	Shares/par value	7,101	8,710
	SUPERNUS PHARMACEUTICALS INC COM	1,967.00	Shares/par value	50,247	57,358
	SURFACE ONCOLOGY INC COM	1,332.00	Shares/par value	9,925	6,367
	SURGERY PARTNERS INC COM	530.00	Shares/par value	12,954	28,307
	SURMODICS INC	200.00	Shares/par value	5,864	9,630
	SUTRO BIOPHARMA INC COM	1,661.00	Shares/par value	30,538	24,716
	SUTTER HEALTH 2020A	300,000.00	3.361% DTD 10/29/2020 DUE 08/15/2050	300,000	314,355
	SUTTER HEALTH 2020A	60,000.00	3.161% DTD 10/29/2020 DUE 08/15/2040	60,000	61,716
	SUTTER HEALTH 2020A	125,000.00	3.361% DTD 10/29/2020 DUE 08/15/2050	130,587	130,981
	SUZANO AUSTRIA GMBH SR GLBL NT	155,000.00	3.125% DTD 07/01/2021 DUE 01/15/2032	153,098	149,964
	SVB FINL GROUP COM	847.00	Shares/par value	182,212	574,469
	SWAP BRITISH TELECOMMUNICATIONS	300,000.00	PLR SNR SE ICE	-	(15,430)
	SWAP CCP ARCELORMITTAL	300,000.00	SA SNR SE ICE	-	-
	SWAP CCP AT&T INC	2,500,000.00	SNR S* ICE	-	-
	SWAP CCP BOEING CO-	100,000.00	THE SNR S* ICE	-	-
	SWAP CCP CDX IG37	18,300,000.00	5Y ICE	-	-
	SWAP CCP CDX ITRAXX EXJP	300,000.00	IG36 5Y ICE	-	-
	SWAP CCP GLENCORE FINANCE (EUROPE)	700,000.00	SNR SE SP JPM	135,248	126,232
	SWAP CCP GLENCORE FINANCE (EUROPE)	1,200,000.00	LIM SNR SE ICE	(274,100)	-
	SWAP CCP GLENCORE FINANCE (EUROPE)	200,000.00	LIM SNR SE ICE	(45,291)	-
	SWAP CCP HESS CPRPPRATION	200,000.00	SNR*ICE	-	-
	SWAP CDX HY29 5Y 25-35% SP GST	100,000.00	SWPCDX050	(14,681)	-
	SWAP CDX HY29 5Y 25-35% SP JPM	900,000.00	SWPCDX027	143,100	43,055
	SWAP GENERAL ELECTRIC COMPANY	300,000.00	SNR S* ICE	-	-

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	SWAP GENERAL ELECTRIC COMPANY SNR	300,000.00	S* ICE	(5,819)	-
	SWAP GENERAL ELECTRIC COMPANY SNR	900,000.00	S* ICE	(13,414)	-
	SWAP GENERAL ELECTRIC COMPANY SNR	2,100,000.00	S* ICE	-	-
	SWAP METLIFE INC SNR S* ICE	200,000.00	SWPC0FAP8	(5,089)	-
	SWAP METLIFE INC SNR S* ICE	400,000.00	SWPC0GA27	(9,721)	-
	SWAP MEXICO LA SP BRC	100,000.00	SWPC0GVE8	(258)	-
	SWAP RIO TINTO FINANCE (USA) LI SNR	300,000.00	AU SP BPS	(3,218)	-
	SWAP SAUDI ARABIA GOVT EM SP JPM	150,000.00	SWPC0FMX8	1,088	615
	SWAP SAUDI ARABIA GOVT EM SP NGF	350,000.00	SWPC0FJM6	2,270	1,435
	SWAP TARGET CORPORATION SNR S* ICE	500,000.00	SWPC0EIQ1	(12,723)	-
	SWAP TECK RESOURCES LIMITED	1,100,000.00	SNR S* ICE	-	-
	SWAPTION AT+T INC SNR S* ICE	1,700,000.00	SWPC0IY27	(2,150)	-
	SWAPTION CDX.O P 0.75 IG36 5Y V1	100,000.00	I 01-19-22 GST SWPCIG367	(105)	(1)
	SWAPTION CDX.O P 0.8 IG37 5Y	800,000.00	V1 I 01-19-22 MYC SW?COG375	(1,020)	(13)
	SWAPTION CDX.O P 0.80 IG37	600,000.00	5Y V1 I 02-16-22 BOA SWPCIG375	(693)	(116)
	SWAPTION CDX.O P 0.85 IG37	200,000.00	5Y V1 I 01-19-22 BRC SWPCIG375	(231)	(2)
	SWAPTION CDX.O P 0.90	500,000.00	IG37 5Y V1 I 04-20-22 BOA	(614)	(278)
	SWAPTION CDX.O P 0.90 IG37	800,000.00	5Y V1 I 04-20-22 BRC	(1,024)	(445)
	SWAPTION CDX.O P 0.90 IG37	400,000.00	5Y V1 I 04-20-22 GST	(440)	(263)
	SWAPTION CDX.O P 0.90 IG37	400,000.00	5Y V1 I 04-20-22 JPM	(604)	(222)
	SWAPTION CDX.O P 0.90 IG37	200,000.00	5Y V1 I 04-20-22 MYC	(380)	(111)
	SWAPTION CDX.O P 0.95 IG37	200,000.00	5Y V1 I 03-16-22 BRC	(222)	(54)
	SWAPTION CDX.O P 0.95 IG37 5Y V1	400,000.00	I 04/20/22 MYC	(510)	(192)
	SWAPTION CDX.O P 1.00 IG37	100,000.00	5Y V1 I 03-16-22 MYC	(125)	(21)
	SWAPTION CDX.O P 1.00 IG37 5Y	200,000.00	V1 I 03-16-22 GST	(228)	(43)
	SWAPTION CDX.O P0.95 IG37	100,000.00	5Y V1 I 03-16-22 JPM	(125)	(27)
	SWAPTION ITRAXX.O P .80 EU36 5Y I	700,000.00	01-19-22 BRC SWPC36MA5	(991)	(34)
	SWAPTION ITRAXX.O P 0.75 EU35	900,000.00	5Y I 01-19-22 BRC SWPC36MA5	(1,243)	(58)
	SWAPTION ITRAXX.O P 0.80	1,300,000.00	EU36 5Y I 03-16-22 BRC	(1,256)	(624)
	SWAPTION ITRAXX.O P 0.80 EU36 5Y I	100,000.00	02-16-22 CBK SWPC36MA5	(120)	(21)
	SWAPTION ITRAXX.O P 0.80 EU36 FY I	700,000.00	01-19-22 BOA SWPC36MA5	(971)	(34)
	SWAPTION ITRAXX.O P 0.85	1,300,000.00	EU36 5Y I 04-20-22 BOA	(1,768)	(1,104)
	SWAPTION ITRAXX.O P 0.85 EU36 5Y	2,300,000.00	I 04/20/2022 MYC	(3,557)	(1,953)
	SWAPTION ITRAXX.O P 0.90	500,000.00	EU36 5Y I 03-16-22 BOA	(770)	(173)
	SWAPTION ITRAXX.O P 0.90	2,500,000.00	EU36 5Y I 03-16-22 BRC SWPC36MA5	(3,115)	(863)
	SWAPTION ITRAXX.O P 0.90	1,700,000.00	EU36 5Y I 03-16-22 JPM	(1,828)	(587)
	SWAPTION ITRAXX.O P 0.90	1,500,000.00	EU36 5Y I 04-20-22 MYC	(1,767)	(1,139)
	SWAPTION ITRAXX.O P 0.90 EU36	600,000.00	5Y I 03-16-22 BRC SWPC36MA5	(934)	(207)
	SWAPTION ITRAXX.O P 0.95	900,000.00	EU36 5Y I 03-16-22 BRC SWPC36MA5	(1,103)	(250)
	SWAPTION OTC ECAL FN	100,000.00	2.0% 3-52 @ 100 113 SAL	(273)	(273)
	SWAPTION OTC ECAL FN	600,000.00	2.0% 3-52 @ 100 12 SAL	(1,219)	(1,219)
	SWAPTION OTC ECAL FN	100,000.00	2.0% 3-52 @ 100 123 SAL	(273)	(273)
	SWAPTION OTC ECAL FN	1,200,000.00	3.0% 3-52 @ 103 241 JPM	(1,313)	(1,313)
	SWAPTION OTC ECAL FN 2.0%	1,000,000.00	3-52 @ 100 086 SAL	(2,656)	(2,656)
	SWAPTION OTC ECAL FN 2.0%	300,000.00	3-52 @ 100 112 JPM	(809)	(809)
	SWITCH INC CL A	2,015.00	Shares/par value	32,663	57,710
	SYLVAMO CORP COMMON STOCK	532.00	Shares/par value	16,099	14,837
	SYNAPTICS INC COM	571.00	Shares/par value	46,003	165,310
	SYNCHRONY FINL COM	8,771.00	Shares/par value	299,517	406,887
	SYNCHRONY FINL SR GLBL	300,000.00	3.70% DTD 08/04/2016 DUE 08/04/2026	282,681	318,588
	SYNDAX PHARMACEUTICALS INC COM	1,522.00	Shares/par value	27,231	33,317
	SYNEOS HEALTH INC CL A	1,634.00	Shares/par value	105,375	167,779
	SYNNEX CORP CR SEN SR 144A	200,000.00	2.65% DTD 08/09/2021 DUE	198,816	192,268
	SYNOPSYS INC COM	2,588.00	Shares/par value	340,624	953,678
	SYNOVUS FINL CORP COM NEW	2,203.00	Shares/par value	65,485	105,458
	SYROS PHARMACEUTICALS INC COM	1,600.00	Shares/par value	11,316	5,216
	SYSCO CORP COM	6,658.00	Shares/par value	378,224	522,986
	SYSCO CORP NT	30,000.00	5.375% DTD 09/22/2005 DUE 09/21/2035	39,275	37,766
	SYSCO CORP SR NT	295,000.00	4.85% DTD 09/28/2015 DUE 10/01/2045	296,647	361,584
	SYSCO CORP SR NT	136,000.00	6.60% DTD 04/02/2020 DUE 04/01/2050	135,683	211,273
	SYSCO CORP SR NT	700,000.00	4.85% DTD 09/28/2015 DUE 10/01/2045	699,447	857,997
	SYSCO CORP SR NT	75,000.00	3.15% DTD 12/14/2021 DUE 12/14/2051	74,481	73,821
	SYSCO CORP SR NT	210,000.00	4.85% DTD 09/28/2015 DUE 10/01/2045	239,493	257,399
	T MOBILE US INC COM	5,727.00	Shares/par value	481,650	664,217
	T MOBILE USA INC SR SEC 144A NT	800,000.00	3.40% DTD 08/13/2021 DUE	796,804	796,312
	T MOBILE USA INC SR SEC 144A NT	1,250,000.00	3.60% DTD 08/13/2021 DUE 11/15/2060	1,261,738	1,238,150
	T MOBILE USA INC SR SEC 144A NT	295,000.00	3.40% DTD 08/13/2021 DUE	297,622	293,640
	T MOBILE USA INC SR SEC GLBL NT	1,085,000.00	3.30% DTD 02/15/2021 DUE 02/15/2051	1,074,426	1,059,665
	T MOBILE USA INC SR SEC GLBL NT	1,550,000.00	3.60% DTD 05/15/2021 DUE 11/15/2060	1,545,021	1,535,306
	T MOBILE USA INC SR SEC GLBL NT	270,000.00	3.00% DTD 02/15/2021 DUE 02/15/2041	270,672	263,604
	T MOBILE USA INC SR SEC GLBL NT	120,000.00	3.30% DTD 02/15/2021 DUE 02/15/2051	120,378	117,198
	T MOBILE USA INC SR SEC GLBL NT	250,000.00	3.60% DTD 05/15/2021 DUE 11/15/2060	254,307	247,630
	TABULA RASA HEALTHCARE INC COM	13,804.00	Shares/par value	703,419	207,060
	TACTILE SYS TECHNOLOGY INC COM	283.00	Shares/par value	10,341	5,385
	TAIWAN SEMICONDUCTOR MFG CO LTD	43,455.00	Shares/par value	5,138,574	5,228,071
	TAKEDA PHARMACEUTICAL CO LTD GLBL NT	180,000.00	3.025% DTD 07/09/2020 DUE 07/09/2040	187,875	183,164
	TAKEDA PHARMACEUTICAL CO LTD SR GLBL	295,000.00	NT 3.175% DTD 07/09/2020 DUE	296,914	297,360
	TAKE-TWO INTERACTIVE SOFTWARE COM	1,802.00	Shares/par value	234,696	320,251
	TALARIS THERAPEUTICS INC COM	205.00	Shares/par value	2,678	3,134
	TALIS BIOMEDICAL CORP COM	578.00	Shares/par value	6,941	2,318
	TALOS ENERGY INC COM	1,332.00	Shares/par value	22,886	13,054
	TAMPA ELEC CO SR NT	225,000.00	3.45% DTD 03/18/2021 DUE 03/15/2051	224,498	245,669
	TANDEM DIABETES CARE INC COM NEW	1,105.00	Shares/par value	96,041	166,325
	TANGER FACTORY OUTLET CENTER COM	3,277.00	Shares/par value	27,118	63,181

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	TAPESTRY INC COM	4,197.00	Shares/par value	153,574	170,398
	TAPESTRY INC SR NT	100,000.00	3.05% DTD 12/01/2021 DUE 03/15/2032	99,705	100,588
	TARGA RES CORP COM	3,338.00	Shares/par value	164,406	174,377
	TARGET CORP	70,000.00	6.50% DTD 10/05/2007 DUE 10/15/2037	109,659	105,344
	TARGET CORP	45,000.00	7.00% DTD 01/17/2008 DUE 01/15/2038	72,588	71,078
	TARGET CORP COM	5,561.00	Shares/par value	900,228	1,287,038
	TARGET CORP SR GLBL NT	35,000.00	3.625% DTD 04/11/2016 DUE 04/15/2046	42,194	41,116
	TARGET CORP SR NT	120,000.00	3.90% DTD 10/20/2017 DUE 11/15/2047	154,963	148,643
	TARGET HOSPITALITY CORP COM	567.00	Shares/par value	1,541	2,019
	TARSUS PHARMACEUTICALS INC COM	166.00	Shares/par value	7,215	3,735
	TATTOOED CHEF INC COM CL A	690.00	Shares/par value	13,801	10,723
	TAYLOR MORRISON HOME CORP CL A	4,472.00	Shares/par value	99,193	156,341
	TAYSHA GENE THERAPIES INC COM SHS	424.00	Shares/par value	10,236	4,940
	TCR2 THERAPEUTICS INC COM	1,221.00	Shares/par value	22,646	5,690
	TD SYNNEX CORPORATION	621.00	Shares/par value	27,884	71,018
	TEACHERS INS & ANNUITY ASSN AM SR	1,500,000.00	SURP 144A 4.27% DTD 05/08/2017 DUE	1,491,226	1,811,745
	TEAM INC COM	1,055.00	Shares/par value	23,108	1,150
	TECHTARGET INC COM	1,298.00	Shares/par value	91,978	124,167
	TECK RESOURCES LTD SR NT	300,000.00	3.90% DTD 06/30/2020 DUE 07/15/2030	298,539	322,308
	TEEKAY CORPORATION	2,781.00	Shares/par value	11,266	8,732
	TEEKAY TANKERS LTD CL A	954.00	Shares/par value	14,979	10,399
	TEGNA INC COM	8,916.00	Shares/par value	104,470	165,481
	TEJON RANCH CO COM	834.00	Shares/par value	18,023	15,913
	TELADOC HEALTH	2,264.00	Shares/par value	374,862	207,880
	TELEDYNE TECHNOLOGIES INC COM	687.00	Shares/par value	148,396	300,143
	TELEFLEX INC COM	3,629.00	Shares/par value	999,242	1,192,054
	TELEFONICA EMISIONES S A U FR	130,000.00	4.895% DTD 03/06/2018 DUE 03/06/2048	154,798	156,365
	TELEFONICA EMISIONES S A U GTD SR NT	700,000.00	7.045% DTD 06/20/2006 DUE 06/20/2036	882,959	998,669
	TELEFONICA EMISIONES S A U SR GLBL	680,000.00	NT 5.52% DTD 03/01/2019 DUE	756,691	885,217
	TELEPHONE & DATA SYS INC COM NEW	4,047.00	Shares/par value	95,270	81,547
	TELESAT CORP CL A & CL B SHS	189.00	Shares/par value	7,400	5,419
	TELLURIAN INC NEW COM	4,677.00	Shares/par value	19,975	14,405
	TELOS CORP MD COM	579.00	Shares/par value	19,131	8,928
	TELUS CORP SR GLBL	40,000.00	4.60% DTD 06/12/2018 DUE 11/16/2048	47,366	50,895
	TEMASEK FINL LTD FR	300,000.00	2.75% DTD 08/02/2021 DUE 08/02/2061	296,475	306,495
	TEMPLETON INSTITUTIONAL FOREIGN	1,551,736.70	Shares/par value	33,056,797	33,827,860
	TEMPUR SEALY INTERNATIONAL INC.	3,311.00	Shares/par value	58,360	155,716
	TENABLE HLDGS INC COM	1,359.00	Shares/par value	46,487	74,840
	TENASKA GA PARTNERS LP SR SECD	686,802.32	9.50% DTD 08/01/2000 DUE 02/01/2030	838,769	820,296
	TENAYA THERAPEUTICS INC COM	407.00	Shares/par value	8,009	7,713
	TENCENT HLDGS LTD FR	450,000.00	3.975% DTD 04/11/2019 DUE 04/11/2029	449,852	489,465
	TENCENT HLDGS LTD SR 144A NT	200,000.00	3.24% DTD 06/03/2020 DUE 06/03/2050	199,886	188,598
	TENET HEALTHCARE CORP COM NEW	3,972.00	Shares/par value	80,693	324,473
	TENNANT CO COM	273.00	Shares/par value	19,201	22,124
	TENNECO INC CL A	903.00	Shares/par value	18,038	10,204
	TENNESSEE GAS PIPELINE CO SR DEB	20,000.00	7.625% DTD 03/13/1997 DUE 04/01/2037	24,157	28,426
	TENNESSEE VALLEY AUTH GLBL PWR 06A	550,000.00	5.375% DTD 04/01/2006 DUE 04/01/2056	892,463	919,078
	TENNESSEE VALLEY AUTH GLBL PWR BD A	600,000.00	4.625% DTD 09/15/2010 DUE 09/15/2060	927,297	918,492
	TERADATA CORP DEL COM	1,941.00	Shares/par value	78,127	82,434
	TERADYNE INC COM	3,023.00	Shares/par value	124,316	494,351
	TEREX CORP NEW COM	1,010.00	Shares/par value	47,724	44,390
	TERMINIX GLOBAL HOLDINGS INC COM	1,876.00	Shares/par value	79,817	84,851
	TERNS PHARMACEUTICALS INC COM	200.00	Shares/par value	4,912	1,414
	TERRENO RLTY CORP COM	2,970.00	Shares/par value	148,562	253,311
	TESLA, INC	10,540.00	Shares/par value	1,438,146	11,138,461
	TETRA TECH INC NEW COM	779.00	Shares/par value	44,031	132,274
	TETRA TECHNOLOGIES INC DEL COM	1,328.00	Shares/par value	5,566	3,772
	TEXAS CAP BANCSHARES INC SUB NT	100,000.00	VAR RATE DTD 05/06/2021 DUE	100,000	103,338
	TEXAS CAPITAL BANCSHARES INC COM	1,548.00	Shares/par value	54,971	93,267
	TEXAS EASTN TRANSMISSION LP SR 144A	85,000.00	NT 4.15% DTD 01/09/2018 DUE	80,812	95,567
	TEXAS HEALTH RES SR SEC 2020 BD	120,000.00	2.328% DTD 08/11/2020 DUE 11/15/2050	117,828	108,391
	TEXAS INSTRUMENTS INC COM	10,852.00	Shares/par value	1,054,693	2,045,276
	TEXAS PACIFIC LAND CORPORATION COM	108.00	Shares/par value	170,218	134,878
	TEXAS PRIVATE ACTIVITY BD SURF	1,200,000.00	Shares/par value	1,200,000	1,342,488
	TEXAS ROADHOUSE INC COM CL A	1,017.00	Shares/par value	49,921	90,798
	TEXTAINER GROUP HOLDINGS LTD SHS	1,755.00	Shares/par value	25,239	62,671
	TEXTRON INC COM	3,402.00	Shares/par value	154,649	262,634
	TFS FINL CORP COM	648.00	Shares/par value	10,065	11,580
	TG THERAPEUTICS INC COM	1,891.00	Shares/par value	36,162	35,929
	THE AARONS COMPANY INC COM	1,358.00	Shares/par value	23,077	33,475
	THE BEAUTY HEALTH COMPANY COM CL A	1,309.00	Shares/par value	27,423	31,625
	THE JOHN HOPKINS UNIVERSITY SR GLBL	70,000.00	A NT 2.813% DTD 03/16/2020 DUE	72,648	71,731
	THE ODP CORP COM	1,886.00	Shares/par value	63,037	74,082
	THE ONE GROUP HOSPITALITY INC COM	288.00	Shares/par value	3,148	3,632
	THE REALREAL INC COM	1,160.00	Shares/par value	16,198	13,468
	THE SCOTTS MIRACLE-GRO COMPANY	747.00	Shares/par value	61,127	120,267
	THE TRADE DESK INC COM CL A	7,831.00	Shares/par value	207,297	717,633
	THERAPEUTICSMD INC COM	5,337.00	Shares/par value	18,514	1,897
	THERAVANCE BIOPHARMA INC COM	899.00	Shares/par value	21,690	9,934
	THERMO FISHER CORP COM	3,968.00	Shares/par value	1,380,769	2,647,608
	THERMO FISHER SCIENTIFIC	100,000.00	1.875% DTD 09/30/2019 DUE 10/01/2049	90,285	116,923
	THERMO FISHER SCIENTIFIC INC SR NT	305,000.00	2.80% DTD 08/23/2021 DUE 10/15/2041	306,407	308,538
	THERMON GROUP HLDGS INC COM	1,319.00	Shares/par value	24,461	22,331
	THESEUS PHARMACEUTICALS INC COM	478.00	Shares/par value	4,367	6,061

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	THIRD COAST BANCSHARES INC COM	244.00	Shares/par value	6,155	6,339
	THOMSON REUTERS CORP NT	325,000.00	5.85% DTD 03/30/2010 DUE 04/15/2040	406,748	453,547
	THOR INDS INC COM	920.00	Shares/par value	85,131	95,468
	THORNE HEALTHTECH INC COM	942.00	Shares/par value	5,563	5,850
	THOUGHTWORKS HOLDING INC COM	686.00	Shares/par value	17,448	18,392
	THRYV HLDGS INC COM NEW	126.00	Shares/par value	4,419	5,182
	TIDEWATER INC NEW COM	1,627.00	Shares/par value	42,536	17,425
	TILLYS INC CL A	907.00	Shares/par value	7,670	14,612
	TIME WARNER CABLE INC	295,000.00	6.75% DTD 06/29/2009 DUE 06/15/2039	377,845	401,920
	TIME WARNER CABLE INC	45,000.00	7.30% DTD 06/19/2008 DUE 07/01/2038	55,637	63,689
	TIME WARNER CABLE INC DEB	780,000.00	5.875% DTD 11/15/2010 DUE 11/15/2040	850,749	973,370
	TIME WARNER CABLE INC DEB	600,000.00	4.50% DTD 08/10/2012 DUE 09/15/2042	592,087	654,126
	TIME WARNER CABLE INC DEB	730,000.00	5.50% DTD 09/12/2011 DUE 09/01/2041	823,246	885,059
	TIME WARNER CABLE INC DEB	450,000.00	5.875% DTD 11/15/2010 DUE 11/15/2040	537,983	561,560
	TIME WARNER CABLE INC NT	50,000.00	6.55% DTD 04/09/2007 DUE 05/01/2037	65,685	65,414
	TIME WARNER ENTMT CO L P SR SUB DEB	45,000.00	8.375% DTD 01/15/1994 DUE 07/15/2033	67,552	65,521
	TIMKEN CO COM	999.00	Shares/par value	44,574	69,221
	TIMKENSTEEL CORP COM	1,820.00	Shares/par value	23,639	30,030
	TIPTREE INC	909.00	Shares/par value	5,743	12,571
	TITAN INTL INC ILL COM	1,819.00	Shares/par value	15,663	19,936
	TITAN MACHY INC COM	776.00	Shares/par value	9,945	26,143
	TIVITY HEALTH INC COM	1,106.00	Shares/par value	17,216	29,243
	TJX COS INC NEW COM	15,664.00	Shares/par value	627,993	1,189,211
	TOBIRA THERAPEUTICS IN	213.00	Shares/par value	-	-
	TOLEDO EDISON CO SR NT	260,000.00	6.15% DTD 11/16/2006 DUE 05/15/2037	317,487	356,161
	TOLL BROS INC COM	1,821.00	Shares/par value	77,066	131,822
	TOMPKINS COUNTY TRUSTCO INC	572.00	Shares/par value	32,569	47,808
	TONIX PHARMACEUTICALS HLDG CO COM	13,081.00	Shares/par value	15,579	4,679
	TOOTSIE ROLL INDS INC COM	623.00	Shares/par value	21,033	22,571
	TOPBUILD CORP COM	582.00	Shares/par value	111,733	160,580
	TORO CO COM	1,937.00	Shares/par value	81,158	193,526
	TORRID HLDGS INC COM	602.00	Shares/par value	9,957	5,948
	TOTAL CAP INTL SR GLBL NT	65,000.00	3.461% DTD 07/10/2019 DUE 07/12/2049	71,822	70,219
	TOTAL CAPITAL SR GLBL NT	700,000.00	3.386% DTD 06/29/2020 DUE 06/29/2060	700,000	742,364
	TOTAL CAPITAL SR GLBL NT	225,000.00	2.986% DTD 06/29/2020 DUE 06/29/2041	229,158	227,941
	TOTAL CAPITAL SR GLBL NT	165,000.00	3.127% DTD 05/29/2020 DUE 05/29/2050	166,107	169,130
	TOWNEBANK PORTSMOUTH VA COM	2,690.00	Shares/par value	54,958	84,977
	TOWNSQUARE REAL ESTATE ALPHA FUND	1.00	Shares/par value	-	2,406,188
	TPG RE FIN TR INC COM	2,404.00	Shares/par value	44,893	29,617
	TPI COMPOSITES INC COM	527.00	Shares/par value	12,826	7,884
	TRACTOR SUPPLY CO COM	2,091.00	Shares/par value	168,633	498,913
	TRADEWEB MKTS INC CL A	1,612.00	Shares/par value	123,317	161,426
	TRAEGER INC COMMON STOCK	775.00	Shares/par value	16,518	9,424
	TRANE TECHNOLOGIES PLC SHS	3,956.00	Shares/par value	436,354	799,231
	TRANSCANADA PIPELINE STRIP SR NT	55,000.00	5.60% DTD 03/25/2004 DUE 03/31/2034	69,482	68,822
	TRANSCANADA PIPELINES LTD	190,000.00	4.75% DTD 05/07/2018 DUE 05/15/2038	191,382	226,393
	TRANSCANADA PIPELINES LTD SR NT	700,000.00	4.875% DTD 05/07/2018 DUE 05/15/2048	695,848	889,553
	TRANSCANADA PIPELINES LTD SR NT	230,000.00	5.85% DTD 03/20/2006 DUE 03/15/2036	300,422	299,685
	TRANSCANADA PIPELINES LTD SR NT	75,000.00	6.20% DTD 10/05/2007 DUE 10/15/2037	86,090	101,986
	TRANSCANADA TRUST SR 2017 A NT	500,000.00	VAR RATE DTD 03/02/2017 DUE	500,000	516,875
	TRANSCAT INC COM	3,975.00	Shares/par value	354,404	367,409
	TRANSCONTINENTAL GAS PIPE LINE SR NT	480,000.00	4.45% DTD 07/13/2012 DUE 08/01/2042	486,962	561,298
	TRANSDIGM GROUP INC COM	822.00	Shares/par value	279,991	523,022
	TRANSMEDICS GROUP INC COM	382.00	Shares/par value	7,370	7,319
	TRANSUNION COM	3,284.00	Shares/par value	188,207	389,417
	TRAVEL PLUS LEISURE CO COM	1,428.00	Shares/par value	72,362	78,926
	TRAVELCENTERS OF AMERICA INC COM NEW	500.00	Shares/par value	14,371	25,810
	TRAVELERS COMPANIES INC SR GLBL	770,000.00	4.10% DTD 03/04/2019 DUE 03/04/2049	954,069	931,415
	TRAVELERS COMPANIES INC SR GLBL NT	620,000.00	4.00% DTD 05/22/2017 DUE 05/30/2047	628,819	740,590
	TRAVELERS COMPANIES INC SR NT	60,000.00	2.55% DTD 04/27/2020 DUE 04/27/2050	59,539	57,043
	TRAVELERS COMPANIES INC SR NT	200,000.00	4.05% DTD 03/07/2018 DUE 03/07/2048	198,728	242,034
	TRAVELERS COMPANIES INC SR NT	290,000.00	3.05% DTD 06/08/2021 DUE 06/08/2051	298,826	302,960
	TRAVELERS COMPANIES INC SR NT	100,000.00	4.05% DTD 03/07/2018 DUE 03/07/2048	120,227	121,017
	TRAVELERS COMPANIES INC SR NT	35,000.00	4.30% DTD 08/25/2015 DUE 08/25/2045	41,929	43,181
	TRAVELERS COS INC	50,000.00	5.35% DTD 11/01/2010 DUE 11/01/2040	68,291	67,738
	TRAVELERS COS INC	35,000.00	6.25% DTD 05/29/2007 DUE 06/15/2037	49,570	50,155
	TRAVELERS COS INC COM	2,442.00	Shares/par value	258,878	382,002
	TRAVERE THERAPEUTICS INC COM	2,234.00	Shares/par value	35,700	69,343
	TREACE MED CONCEPTS INC COM	437.00	Shares/par value	9,558	8,146
	TREAN INS GROUP INC COM	706.00	Shares/par value	9,582	6,290
	TREDEGAR CORP COM	253.00	Shares/par value	3,921	2,990
	TREEHOUSE FOODS INC COM	2,082.00	Shares/par value	95,358	84,383
	TREVENA INC COM	5,154.00	Shares/par value	10,107	3,002
	TREX CO INC COM	2,104.00	Shares/par value	136,660	284,103
	TRI POINTE HOMES, INC	4,255.00	Shares/par value	50,057	118,672
	TRICO BANCSHARES COM	1,104.00	Shares/par value	31,598	47,428
	TRIMAS CORP COM NEW	1,731.00	Shares/par value	35,497	64,047
	TRIMBLE INCORPORATED	17,732.00	Shares/par value	586,737	1,546,053
	TRINET GROUP INC COM	598.00	Shares/par value	24,284	56,965
	TRINITY ACQUISITION PLC SR NT	1,000,000.00	6.125% DTD 08/15/2013 DUE 08/15/2043	1,053,370	1,380,580
	TRINITY INDS INC COM	3,124.00	Shares/par value	84,695	94,345
	TRINSEO PLC SHS	574.00	Shares/par value	26,744	30,112
	TRIPADVISOR INC COM	1,515.00	Shares/par value	72,256	41,299
	TRIPLE-S MANAGEMENT CORP COMMON	910.00	Shares/par value	21,493	32,469

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	TRISTATE CAP HLDGS INC COM	1,158.00	Shares/par value	16,669	35,041
	TRITON INTL LTD CL A	2,691.00	Shares/par value	79,551	162,079
	TRIUMPH BANCORP INC COM	387.00	Shares/par value	26,820	46,084
	TRIUMPH GROUP INC NEW COM	2,534.00	Shares/par value	69,175	46,955
	TRONOX HOLDINGS PLC SHS	4,590.00	Shares/par value	79,258	110,298
	TRUEBLUE INC COM	1,400.00	Shares/par value	26,468	38,738
	TRUECAR INC COM	3,855.00	Shares/par value	12,214	13,107
	TRUIST FINL CORP COM	13,095.00	Shares/par value	473,789	766,712
	TRUPANION INC COM	564.00	Shares/par value	22,570	74,465
	TRUSTCO BK CORP N Y COM NEW	756.00	Shares/par value	23,866	25,182
	TRUSTEES BOSTON UNIV CC SINK BD	35,000.00	4.061% DTD 08/17/2018 DUE 10/01/2048	35,000	42,450
	TRUSTEES OF PRINCETON UNIV SR A	115,000.00	2.516% DTD 06/15/2020 DUE 07/01/2050	120,153	114,892
	TRUSTMARK CORP COM	2,527.00	Shares/par value	60,398	82,026
	TSMC ARIZ CORP	700,000.00	3.25% DTD 10/25/2021 DUE 10/25/2051	690,606	742,079
	TSMC ARIZ CORP SR GLBL NT	405,000.00	3.125% DTD 10/25/2021 DUE 10/25/2041	413,898	421,884
	TSMC ARIZ CORP SR NT	1,215,000.00	3.25% DTD 10/25/2021 DUE 10/25/2051	1,198,695	1,279,747
	TSMC GLOBAL LTD SR 144A NT	100,000.00	2.25% DTD 04/23/2021 DUE 04/22/2031	99,831	99,049
	TTEC HLDGS INC COM	273.00	Shares/par value	8,505	24,720
	TTM TECHNOLOGIES INC COM	4,290.00	Shares/par value	44,401	63,921
	TTX CO FR	500,000.00	4.60% DTD 01/18/2019 DUE 02/01/2049	656,940	644,285
	TTX CO MTN 144A FR	950,000.00	4.65% DTD 06/16/2014 DUE 06/15/2044	953,249	1,160,368
	TUCOWS INC COM NEW	139.00	Shares/par value	8,244	11,651
	TUCSON ELEC PWR CO SR NT	245,000.00	4.00% DTD 04/09/2020 DUE 06/15/2050	242,888	282,069
	TUPPERWARE BRANDS CORP COM	1,986.00	Shares/par value	81,438	30,366
	TURNING POINT THERAPEUTICS INC COM	1,737.00	Shares/par value	137,349	82,855
	TURNING PT BRANDS INC COM	215.00	Shares/par value	6,455	8,123
	TURTLE BEACH CORP COM NEW	290.00	Shares/par value	7,351	6,455
	TUSIMPLE HLDGS INC CL A	1,905.00	Shares/par value	72,629	68,294
	TUTOR PERINI CORP COM	1,652.00	Shares/par value	27,105	20,435
	TWILIO INC CL A	3,043.00	Shares/par value	879,303	801,344
	TWIST BIOSCIENCE CORP COM	716.00	Shares/par value	45,891	55,411
	TWITTER INC COM	12,000.00	Shares/par value	424,970	518,640
	TWO HBRS INVT CORP COM NEW	12,695.00	Shares/par value	68,194	73,250
	TYCO ELECTRONICS GROUP S A SR NT	625,000.00	7.125% DTD 04/01/2008 DUE 10/01/2037	872,190	946,731
	TYLER TECHNOLOGIES INC COM	5,571.00	Shares/par value	814,146	2,996,919
	TYRA BIOSCIENCES INC COM	401.00	Shares/par value	5,019	5,642
	TYSON FOODS INC CL A	4,373.00	Shares/par value	231,519	381,151
	TYSON FOODS INC SR GLBL NT	190,000.00	4.55% DTD 06/02/2017 DUE 06/02/2047	188,890	235,454
	TYSON FOODS INC SR NT	250,000.00	5.15% DTD 08/08/2014 DUE 08/15/2044	247,794	323,583
	U S PHYSICAL THERAPY INC COM	189.00	Shares/par value	12,765	18,059
	U S SILICA HLDGS INC COM	2,941.00	Shares/par value	62,392	27,645
	U S TREAS BD STRIPPED PRIN PMT	1,045,000.00	DUE 05/15/2048	647,022	629,696
	U S TREAS BD STRIPPED PRIN PMT	2,200,000.00	DUE 08/15/2045	971,021	1,377,904
	U S TREAS BD STRIPPED PRIN PMT	3,430,000.00	DUE 08/15/2047	1,317,128	2,079,643
	U S TREAS BD STRIPPED PRIN PMT	3,585,000.00	DUE 11/15/2046	1,492,249	2,196,422
	U S TREAS BD STRIPPED PRIN PMT	875,000.00	DUE 05/15/2042	650,000	589,540
	U S TREAS BD STRIPPED PRIN PMT	6,400,000.00	DUE 11/15/2039	4,870,935	4,622,336
	U S TREAS BD STRIPPED PRIN PMT	400,000.00	DUE 02/15/2050	224,168	232,340
	U S TREAS BD STRIPPED PRIN PMT	6,881,000.00	DUE 05/15/2048	3,141,620	4,146,353
	U S TREAS BD STRIPPED PRIN PMT	275,000.00	DUE 02/15/2047	162,920	168,105
	U S TREAS BD STRIPPED PRIN PMT	650,000.00	DUE 02/15/2048	372,611	392,412
	U S TREAS BD STRIPPED PRIN PMT	1,370,000.00	DUE 02/15/2049	796,284	815,465
	U S TREAS BD STRIPPED PRIN PMT	1,055,000.00	DUE 02/15/2050	560,766	612,797
	U S TREAS BD STRIPPED PRIN PMT	1,335,000.00	DUE 02/15/2051	719,094	762,672
	U S TREAS BD STRIPPED PRIN PMT	475,000.00	DUE 05/15/2047	270,867	289,788
	U S TREAS BD STRIPPED PRIN PMT	640,000.00	DUE 05/15/2048	387,841	385,651
	U S TREAS BD STRIPPED PRIN PMT	1,320,000.00	DUE 05/15/2049	745,453	782,034
	U S TREAS BD STRIPPED PRIN PMT	780,000.00	DUE 05/15/2050	425,147	449,015
	U S TREAS BD STRIPPED PRIN PMT	905,000.00	DUE 08/15/2047	536,114	548,711
	U S TREAS BD STRIPPED PRIN PMT	730,000.00	DUE 08/15/2049	438,625	429,211
	U S TREAS BD STRIPPED PRIN PMT	750,000.00	DUE 08/15/2050	406,117	430,163
	U S TREAS BD STRIPPED PRIN PMT	1,065,000.00	DUE 11/15/2047	665,855	642,046
	U S TREAS BD STRIPPED PRIN PMT	910,000.00	DUE 11/15/2048	530,413	545,754
	U S TREAS BD STRIPPED PRIN PMT	435,000.00	DUE 11/15/2049	227,385	254,901
	U S TREAS BD STRIPPED PRIN PMT PRIN	14,825,000.00	DUE 08/15/2048	9,542,212	8,866,981
	U S TREAS BD STRIPPED PRIN PMT PRIN	9,000,000.00	DUE 11/15/2050	4,591,260	5,141,970
	U S TREAS BD STRIPPED PRIN PMT PRIN	875,000.00	DUE 08/15/2048	506,591	523,346
	U S TREAS BD STRIPPED PRIN PMT PRIN	2,050,000.00	DUE 11/15/2050	1,124,312	1,171,227
	U S TREAS SEC STRIPPED INT PMT	175,000.00	DUE 02/15/2047	103,382	103,849
	U S TREAS SEC STRIPPED INT PMT	120,000.00	DUE 05/15/2047	71,268	71,269
	U S TREAS SEC STRIPPED INT PMT INT	2,290,000.00	PMT DUE 11/15/2040	1,471,149	1,550,971
	U S TREAS SEC STRIPPED INT PMT TINT	75,000.00	DUE 02/15/2048	39,831	43,967
	U S TREAS SEC STRIPPED INT PMT TINT	75,000.00	DUE 05/15/2048	39,687	43,969
	U S TREAS SEC STRIPPED INT PMT TINT	95,000.00	DUE 05/15/2049	54,490	54,838
	U S TREAS SEC STRIPPED INT PMT TINT	120,000.00	DUE 08/15/2048	69,722	69,874
	UBER TECHNOLOGIES INC COM	20,260.00	Shares/par value	701,330	849,502
	UBIQUITI INC COM	121.00	Shares/par value	10,836	37,111
	UBS GROUP FDG SWITZ AG SR GLBL 144A	200,000.00	VAR RATE DTD 08/15/2017 DUE	196,706	202,398
	UCB S A UNSPONSORED ADR	6,829.00	Shares/par value	405,651	389,656
	UDEMY INC COM	608.00	Shares/par value	10,649	11,880
	UDR INC COM	4,470.00	Shares/par value	149,542	268,155
	UDR INC FR	215,000.00	1.90% DTD 12/14/2020 DUE 03/15/2033	213,876	198,204
	UDR INC MEDIUM TERM NTS	35,000.00	3.10% DTD 10/11/2019 DUE 11/01/2034	34,845	36,244
	UFP INDUSTRIES INC COM	1,052.00	Shares/par value	37,844	96,795

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	UFP TECHNOLOGIES INC COM	262.00	Shares/par value	6,703	18,408
	UGI CORP NEW COM	31,918.00	Shares/par value	1,219,214	1,465,355
	ULTA BEAUTY, INC	4,052.00	Shares/par value	955,699	1,670,802
	ULTRA 10 YR US NOTE MAR 2022 (UXYH2)	3.00	Shares/par value	-	-
	ULTRA CLEAN HLDGS INC COM	642.00	Shares/par value	14,950	36,825
	ULTRAGENYX PHARMACEUTICAL INC COM	4,509.00	Shares/par value	402,389	379,162
	UMB FINL CORP COM	1,779.00	Shares/par value	98,880	188,770
	UMH PPTYS INC COM	741.00	Shares/par value	10,687	20,252
	UMPQUA HOLDINGS CORP COM	3,250.00	Shares/par value	75,191	62,530
	UNDER ARMOUR INC CL A	2,782.00	Shares/par value	58,683	58,951
	UNDER ARMOUR INC CL C	2,935.00	Shares/par value	59,767	52,947
	UNICREDIT FR	200,000.00	VAR RATE DTD 04/02/2019 DUE	243,014	239,606
	UNICREDIT SPA FR	500,000.00	5.459% DTD 06/30/2020 DUE 06/30/2035	519,950	544,765
	UNIFI INC COM NEW	531.00	Shares/par value	12,567	12,293
	UNIFIRST CORP COM	608.00	Shares/par value	76,937	127,923
	UNILEVER CAP CORP SR NT	30,000.00	5.90% DTD 11/12/2002 DUE 11/15/2032	40,767	40,332
	UNILEVER CAP CORP SR NT	170,000.00	2.625% DTD 08/12/2021 DUE 08/12/2051	167,804	168,077
	UNILIFE CORP NEW COM NEW	1.00	Shares/par value	31	0
	UNION ELEC CO 1M BD	250,000.00	2.625% DTD 10/09/2020 DUE 03/15/2051	248,335	239,668
	UNION ELEC CO 1M BD	350,000.00	3.25% DTD 10/01/2019 DUE 10/01/2049	375,472	371,998
	UNION ELEC CO SR NT	390,000.00	3.65% DTD 04/06/2015 DUE 04/15/2045	385,908	433,118
	UNION PAC CORP COM	7,678.00	Shares/par value	1,097,646	1,934,319
	UNION PAC CORP GLBL NT	410,000.00	3.799% DTD 04/06/2021 DUE 04/06/2071	389,298	474,702
	UNION PAC CORP GLBL NT	750,000.00	3.839% DTD 03/20/2020 DUE 03/20/2060	814,070	883,013
	UNION PAC CORP GLBL NT	70,000.00	3.799% DTD 04/06/2021 DUE 04/06/2071	80,268	81,047
	UNION PAC CORP SR GLBL NT	60,000.00	3.35% DTD 08/08/2016 DUE 08/15/2046	48,071	64,143
	UNION PAC CORP SR GLBL NT	425,000.00	3.55% DTD 05/20/2021 DUE 05/20/2061	473,656	469,187
	UNION PAC CORP SR GLBL NT	65,000.00	4.375% DTD 06/08/2018 DUE 09/10/2038	78,933	75,469
	UNION PAC CORP SR NT	90,000.00	3.60% DTD 09/19/2017 DUE 09/15/2037	86,655	99,797
	UNION PAC CORP SR NT	275,000.00	4.05% DTD 03/01/2016 DUE 03/01/2046	271,376	325,069
	UNION PAC CORP SR NT	347,000.00	3.875% DTD 01/29/2015 DUE 02/01/2055	364,107	403,155
	UNION PAC CORP SR NT	40,000.00	2.95% DTD 09/10/2021 DUE 03/10/2052	40,837	40,472
	UNION PAC CORP SR NT	145,000.00	3.20% DTD 05/20/2021 DUE 05/20/2041	147,841	154,367
	UNION PAC CORP SR NT	135,000.00	3.60% DTD 09/19/2017 DUE 09/15/2037	137,116	149,696
	UNION PAC CORP SR NT	55,000.00	3.875% DTD 01/29/2015 DUE 02/01/2055	65,282	63,901
	UNION PAC CORP SR NT	90,000.00	4.00% DTD 04/05/2017 DUE 04/15/2047	103,028	105,858
	UNION PAC CORP SR NT	55,000.00	4.05% DTD 03/01/2016 DUE 03/01/2046	56,266	65,014
	UNION PACIFIC CORP SR GLBL NT	585,000.00	3.25% DTD 01/31/2020 DUE 02/05/2050	591,197	626,985
	UNION PACIFIC CORP SR GLBL NT	90,000.00	3.95% DTD 08/05/2019 DUE 08/15/2059	101,945	106,435
	UNISYS CORP COM NEW	1,322.00	Shares/par value	25,553	27,194
	UNITED AIRLINES HOLDINGS, INC.	4,847.00	Shares/par value	217,494	212,202
	UNITED BANKSHARES INC W VA COM	5,312.00	Shares/par value	182,167	192,719
	UNITED CMNTY BKS BLAIRSVLE GA COM	3,485.00	Shares/par value	71,995	125,251
	UNITED FIRE GROUP INC COM	842.00	Shares/par value	30,995	19,526
	UNITED INS HLDGS CORP COM	814.00	Shares/par value	11,677	3,533
	UNITED NAT FOODS INC COM	2,146.00	Shares/par value	83,981	105,326
	UNITED PARCEL SERVICE INC SR GLBL	455,000.00	5.30% DTD 03/24/2020 DUE 04/01/2050	489,601	672,140
	UNITED PARCEL SERVICE INC SR NT	1,000,000.00	4.25% DTD 03/15/2019 DUE 03/15/2049	999,330	1,279,690
	UNITED PARCEL SERVICE INC SR NT	90,000.00	3.75% DTD 11/14/2017 DUE 11/15/2047	102,960	107,014
	UNITED PARCEL SVC INC CL B	9,401.00	Shares/par value	1,324,358	2,015,010
	UNITED RENTALS INC COM	1,162.00	Shares/par value	208,443	386,121
	UNITED STATES CELLULAR CORP COM	612.00	Shares/par value	22,541	19,290
	UNITED STATES LIME & MINERALS COM	80.00	Shares/par value	5,082	10,322
	UNITED STATES TREAS BD STRIPP	300,000.00	DUE 05/15/2051	158,900	171,531
	UNITED STATES TREAS BD STRIPP PRIN	265,000.00	DUE 08/15/2051	154,510	150,491
	UNITED STS STL CORP NEW COM	27,081.00	Shares/par value	698,819	644,799
	UNITED TECHNOLOGIES CORP NT	1,115,000.00	4.50% DTD 06/01/2012 DUE 06/01/2042	1,226,162	1,378,385
	UNITED TECHNOLOGIES CORP NT	200,000.00	3.75% DTD 11/01/2016 DUE 11/01/2046	228,184	222,804
	UNITED TECHNOLOGIES CORP NT	215,000.00	4.50% DTD 06/01/2012 DUE 06/01/2042	262,523	265,787
	UNITED TECHNOLOGIES CORP SR NT	700,000.00	4.625% DTD 08/16/2018 DUE 11/16/2048	924,371	896,714
	UNITED TECHNOLOGIES CORP SR NT	440,000.00	4.05% DTD 05/04/2017 DUE 05/04/2047	513,872	509,159
	UNITED TECHNOLOGIES CORP SR NT	265,000.00	4.15% DTD 05/04/2015 DUE 05/15/2045	307,176	308,828
	UNITED TECHNOLOGIES CORP SR NT	120,000.00	4.45% DTD 08/16/2018 DUE 11/16/2038	132,112	144,624
	UNITED THERAPEUTICS CORP DEL COM	2,370.00	Shares/par value	310,517	512,110
	UNITEDHEALTH GROUP INC	115,000.00	5.80% DTD 03/02/2006 DUE 03/15/2036	160,794	159,498
	UNITEDHEALTH GROUP INC COM	9,437.00	Shares/par value	3,428,693	4,738,695
	UNITEDHEALTH GROUP INC NT	690,000.00	4.75% DTD 07/23/2015 DUE 07/15/2045	700,014	903,258
	UNITEDHEALTH GROUP INC NT	190,000.00	4.625% DTD 11/10/2011 DUE 11/15/2041	229,644	238,636
	UNITEDHEALTH GROUP INC NT	45,000.00	6.50% DTD 12/15/2007 DUE 06/15/2037	64,928	66,521
	UNITEDHEALTH GROUP INC SR GLBL NT	375,000.00	4.45% DTD 12/17/2018 DUE 12/15/2048	373,463	478,556
	UNITEDHEALTH GROUP INC SR NT	1,410,000.00	2.90% DTD 05/18/2020 DUE 05/15/2050	1,370,252	1,436,297
	UNITEDHEALTH GROUP INC SR NT	100,000.00	3.50% DTD 07/25/2019 DUE 08/15/2039	99,016	110,879
	UNITEDHEALTH GROUP INC SR NT	772,000.00	5.95% DTD 02/17/2011 DUE 02/15/2041	993,201	1,107,936
	UNITEDHEALTH GROUP INC SR NT	85,000.00	2.75% DTD 05/18/2020 DUE 05/15/2040	88,410	86,290
	UNITEDHEALTH GROUP INC SR NT	320,000.00	2.90% DTD 05/18/2020 DUE 05/15/2050	340,696	325,968
	UNITEDHEALTH GROUP INC SR NT	655,000.00	3.05% DTD 05/19/2021 DUE 05/15/2041	654,556	685,536
	UNITEDHEALTH GROUP INC SR NT	105,000.00	3.25% DTD 05/19/2021 DUE 05/15/2051	108,195	113,592
	UNITEDHEALTH GROUP INC SR NT	250,000.00	3.50% DTD 07/25/2019 DUE 08/15/2039	273,351	277,198
	UNITEDHEALTH GROUP INC SR NT	605,000.00	4.25% DTD 06/19/2018 DUE 06/15/2048	721,752	749,420
	UNITI GROUP INC COM	7,789.00	Shares/par value	83,039	109,124
	UNITIL CORP COM	593.00	Shares/par value	24,537	27,272
	UNITY SOFTWARE INC COM	2,706.00	Shares/par value	321,352	386,931
	UNIV CALIF REGTS MED CTR POOLE REV	700,000.00	BDS 2009F TAXABLE 6.583% DTD	907,424	1,078,091
	UNIVAR SOLUTIONS, INC.	2,443.00	Shares/par value	63,331	69,259

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	UNIVERSAL CORP VA COM	968.00	Shares/par value	51,897	53,163
	UNIVERSAL DISPLAY CORP COM	788.00	Shares/par value	93,354	130,044
	UNIVERSAL ELECTRS INC COM	534.00	Shares/par value	25,271	21,761
	UNIVERSAL HEALTH RLTY INCOME TR SH	215.00	Shares/par value	13,530	12,786
	UNIVERSAL HEALTH SVCS INC CL B	1,112.00	Shares/par value	126,149	144,182
	UNIVERSAL INS HLDGS INC COM	1,085.00	Shares/par value	26,664	18,445
	UNIVERSAL LOGISTICS HOLDINGS	151.00	Shares/par value	2,964	2,848
	UNIVERSITY CALIF REVS FOR PREV GEN	380,000.00	REVS BDS 2015 A TAXABLE 4.767% DTD	380,000	543,605
	UNIVERSITY CALIF REVS FOR PREV GEN	150,000.00	REV BDS 2012 A TAXABLE 4.858% DTD	168,594	220,638
	UNIVERSITY CHICAGO 2020C SNK BD	185,000.00	2.547% DTD 09/02/2020 DUE 04/01/2050	187,020	180,499
	UNIVERSITY N C CHARLOTTE REV GEN REV	500,000.00	BDS TAXABLE 6.523% DTD 12/02/2010	693,500	756,535
	UNIVERSITY OF NOTRE DAME BD	1,255,000.00	3.394% DTD 12/14/2017 DUE 02/15/2048	1,243,465	1,452,424
	UNIVERSITY PA TRUSTEES 2020A	120,000.00	2.396% DTD 07/14/2020 DUE 10/01/2050	121,843	114,425
	UNIVERSITY PA TRUSTEES SR NT	40,000.00	3.61% DTD 08/06/2019 DUE 02/15/2119	40,000	46,049
	UNIVERSITY SOUTHN CALIF	120,000.00	3.841% DTD 04/18/2017 DUE 10/01/2047	135,495	141,638
	UNIVERSITY VA UNIV REVS TAXABLE GEN	190,000.00	PLG REF BDS 2021 B TAXABLE 2.584%	194,347	192,010
	UNIVESTE FINANCIAL CORPORATION	1,158.00	Shares/par value	25,360	34,647
	UNUM GROUP SR NT	800,000.00	4.50% DTD 09/11/2019 DUE 12/15/2049	783,355	850,904
	UNUMPROVIDENT CORP COM	3,012.00	Shares/par value	100,667	74,005
	UPLAND SOFTWARE INC COM	422.00	Shares/par value	15,096	7,571
	UPSTART HLDGS INC COM	820.00	Shares/par value	207,574	124,066
	UPWORK INC COM	1,735.00	Shares/par value	38,572	59,268
	UR ENERGY INC COM	889.00	Shares/par value	1,290	1,085
	URANIUM ENERGY CORP COM	3,131.00	Shares/par value	7,158	10,489
	URBAN EDGE PPTYS COM	4,637.00	Shares/par value	98,360	88,103
	URBAN OUTFITTERS INC COM	1,526.00	Shares/par value	41,328	44,803
	UROGEN PHARMA LTD COM	421.00	Shares/par value	12,387	4,004
	URSTADT BIDDLE PPTYS INC CL A	1,192.00	Shares/par value	23,420	25,390
	US BANCORP DEL COM NEW	13,086.00	Shares/par value	578,838	735,041
	US ECOLOGY INC	1,174.00	Shares/par value	37,517	37,498
	US FOODS HLDG CORP COM	3,285.00	Shares/par value	93,498	114,417
	US TREASURY BOND	688,345.60	0.25% DTD 02/15/2020 DUE 02/15/2050	792,651	834,743
	US TREASURY BOND	3,085,000.00	1.375% DTD 11/15/2020 DUE 11/15/2040	2,740,795	2,812,409
	US TREASURY BOND	3,885,000.00	1.75% DTD 08/15/2021 DUE 08/15/2041	3,772,354	3,767,867
	US TREASURY BOND	600,000.00	2.00% DTD 08/15/2021 DUE 08/15/2051	606,727	611,814
	US TREASURY BOND	6,915,000.00	2.375% DTD 05/15/2021 DUE 05/15/2051	7,646,006	7,640,038
	US TREASURY BOND	368,884.65	1.375% DTD 02/15/2014 DUE 02/15/2044	466,915	527,221
	US TREASURY BOND	3,470,000.00	1.375% DTD 11/15/2020 DUE 11/15/2040	3,244,712	3,163,391
	US TREASURY BOND	5,800,000.00	1.75% DTD 08/15/2021 DUE 08/15/2041	5,541,080	5,625,130
	US TREASURY BOND	3,900,000.00	1.875% DTD 02/15/2021 DUE 02/15/2041	3,913,949	3,861,468
	US TREASURY BOND	600,000.00	ZERO DTD 11/15/2021 DUE 11/15/2051	597,720	595,410
	US TREASURY BOND	6,750,000.00	1.875% DTD 02/15/2021 DUE 02/15/2051	6,691,878	6,680,948
	US TREASURY BOND	3,350,000.00	1.375% DTD 11/15/2020 DUE 11/15/2040	3,054,322	3,053,994
	US TREASURY BOND	655,000.00	2.00% DTD 08/15/2021 DUE 08/15/2051	672,520	667,897
	US TREASURY BOND	785,000.00	2.00% DTD 11/15/2021 DUE 11/15/2041	798,413	794,200
	US TREASURY NOTE	2,360,000.00	1.375% DTD 11/15/2021 DUE 11/15/2031	2,340,279	2,330,878
	US ULTRA BOND CBT MAR22	3.00	Shares/par value	-	-
	US XPRESS ENTERPRISES INC COM CL A	1,077.00	Shares/par value	9,407	6,322
	USANA HEALTH SCIENCES INC	175.00	Shares/par value	12,832	17,710
	UTAH MED PRODS INC COM	128.00	Shares/par value	10,627	12,800
	UTZ BRANDS INC COM CL A	870.00	Shares/par value	19,341	13,877
	UWM HOLDINGS CORPORATION COM CL A	701.00	Shares/par value	6,590	4,150
	VAIL RESORTS INC	726.00	Shares/par value	188,441	238,055
	VALE OVERSEAS LTD GTD NT	200,000.00	6.875% DTD 11/10/2009 DUE 11/10/2039	217,750	268,502
	VALE OVERSEAS LTD GTD NT	200,000.00	6.875% DTD 11/21/2006 DUE 11/21/2036	220,250	265,752
	VALE OVERSEAS LTD GTD NT	90,000.00	6.875% DTD 11/10/2009 DUE 11/10/2039	120,195	120,826
	VALE OVERSEAS LTD GTD NT	145,000.00	6.875% DTD 11/21/2006 DUE 11/21/2036	194,870	192,670
	VALE OVERSEAS LTD SR GLBL NT	230,000.00	3.75% DTD 07/08/2020 DUE 07/08/2030	238,698	238,052
	VALE S A NT	35,000.00	5.625% DTD 09/11/2012 DUE 09/11/2042	41,563	41,694
	VALERO ENERGY CORP NEW COM	6,153.00	Shares/par value	412,854	462,152
	VALERO ENERGY CORP NEW NT	310,000.00	7.50% DTD 04/15/2002 DUE 04/15/2032	396,208	427,636
	VALERO ENERGY CORP NEW NT	580,000.00	6.625% DTD 06/08/2007 DUE 06/15/2037	727,624	781,353
	VALERO ENERGY CORP SR NT	175,000.00	3.65% DTD 11/29/2021 DUE 12/01/2051	174,430	173,877
	VALHI INC NEW COM	96.00	Shares/par value	2,438	2,760
	VALLEY NATIONAL BANCORP COM	16,201.00	Shares/par value	163,600	222,764
	VALMONT INDS INC COM	312.00	Shares/par value	44,468	78,156
	VALUE LINE INC COM	15.00	Shares/par value	302	702
	VALVOLINE INC COM	2,669.00	Shares/par value	56,055	99,527
	VANDA PHARMACEUTICALS INC COM	2,194.00	Shares/par value	25,261	34,424
	VANGUARD EMERGING MARKETS STOCK	711,579.80	Shares/par value	19,164,683	22,187,058
	VAPOTHERM INC COM	335.00	Shares/par value	7,655	6,938
	VAREX IMAGING CORP COM	1,406.00	Shares/par value	34,825	44,359
	VARONIS SYS INC COM	1,585.00	Shares/par value	68,566	77,316
	VAXART INC COM NEW	2,037.00	Shares/par value	16,913	12,772
	VAXCYTE INC COM	1,300.00	Shares/par value	37,538	30,927
	VBI VACCINES INC COM NEW	2,052.00	Shares/par value	3,944	4,802
	VECTOR GROUP LTD COM	5,239.00	Shares/par value	37,367	60,144
	VECTRUS INC COM	462.00	Shares/par value	17,383	21,146
	VEECO INSTRUMENTS INC COM	1,994.00	Shares/par value	46,761	56,769
	VEEVA SYS INC CL A COM	2,499.00	Shares/par value	197,201	638,445
	VELOCITY FINL INC COM	343.00	Shares/par value	4,305	4,699
	VELODYNE LIDAR INC COM	1,043.00	Shares/par value	11,599	4,840
	VENTAS INC COM	5,842.00	Shares/par value	359,358	298,643
	VENTYX BIOSCIENCES INC COM	368.00	Shares/par value	5,330	7,308

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	VERA BRADLEY INC COM	1,030.00	Shares/par value	11,062	8,765
	VERA THERAPEUTICS INC CL A	241.00	Shares/par value	4,004	6,440
	VERACYTE INC COM	2,702.00	Shares/par value	113,487	111,322
	VERASTEM INC COM	1,271.00	Shares/par value	4,066	2,606
	VERICEL CORP COM	686.00	Shares/par value	10,022	26,960
	VERINT SYS INC COM	2,580.00	Shares/par value	91,439	135,476
	VERIS RESIDENTIAL INC	3,517.00	Shares/par value	69,561	64,642
	VERISIGN INC COM	1,472.00	Shares/par value	251,117	373,623
	VERISK ANALYTICS INC COM	10,649.00	Shares/par value	822,658	2,435,746
	VERITEX HLDGS INC COM	1,735.00	Shares/par value	36,643	69,018
	VERITIV CORP COM	590.00	Shares/par value	22,712	72,316
	VERITONE INC COM	419.00	Shares/par value	7,718	9,419
	VERIZON COMMUNICATIONS INC 144A NT	470,000.00	2.355% DTD 09/20/2021 DUE 03/15/2032	470,557	463,100
	VERIZON COMMUNICATIONS INC COM	40,642.00	Shares/par value	2,119,888	2,111,758
	VERIZON COMMUNICATIONS INC GLBL NT	470,000.00	4.272% DTD 07/15/2015 DUE 01/15/2036	427,761	551,305
	VERIZON COMMUNICATIONS INC NT	905,000.00	3.55% DTD 03/22/2021 DUE 03/22/2051	916,602	974,558
	VERIZON COMMUNICATIONS INC NT	230,000.00	3.70% DTD 03/22/2021 DUE 03/22/2061	255,231	249,371
	VERIZON COMMUNICATIONS INC NT	600,000.00	3.40% DTD 03/22/2021 DUE 03/22/2041	599,652	628,164
	VERIZON COMMUNICATIONS INC NT	1,500,000.00	3.70% DTD 03/22/2021 DUE 03/22/2061	1,548,251	1,626,330
	VERIZON COMMUNICATIONS INC NT	145,000.00	2.55% DTD 03/22/2021 DUE 03/21/2031	145,128	146,292
	VERIZON COMMUNICATIONS INC NT	510,000.00	3.40% DTD 03/22/2021 DUE 03/22/2041	514,383	533,939
	VERIZON COMMUNICATIONS INC NT	145,000.00	3.70% DTD 03/22/2021 DUE 03/22/2061	149,403	157,212
	VERIZON COMMUNICATIONS INC NT	235,000.00	4.50% DTD 08/10/2017 DUE 08/10/2033	285,373	276,278
	VERIZON COMMUNICATIONS INC SR GLBL	470,000.00	NT 4.862% DTD 03/12/2015 DUE	613,481	604,904
	VERIZON COMMUNICATIONS INC SR GLBL	4,507,000.00	NT 2.987% DTD 04/30/2021 DUE	4,580,863	4,266,281
	VERIZON COMMUNICATIONS INC SR NT	90,000.00	2.85% DTD 09/03/2021 DUE 09/03/2041	89,782	88,788
	VERIZON COMMUNICATIONS INC SR NT	1,145,000.00	2.875% DTD 11/20/2020 DUE 11/20/2050	1,142,023	1,086,479
	VERIZON COMMUNICATIONS INC SR NT	630,000.00	4.00% DTD 03/20/2020 DUE 03/22/2050	673,887	723,385
	VERIZON COMMUNICATIONS INC SR NT	600,000.00	4.40% DTD 10/29/2014 DUE 11/01/2034	595,656	698,874
	VERIZON COMMUNICATIONS INC SR NT	325,000.00	2.85% DTD 09/03/2021 DUE 09/03/2041	325,330	320,622
	VERIZON COMMUNICATIONS INC SR NT	1,100,000.00	2.875% DTD 11/20/2020 DUE 11/20/2050	1,097,140	1,043,779
	VERIZON COMMUNICATIONS INC SR NT	400,000.00	3.00% DTD 11/20/2020 DUE 11/20/2060	396,496	377,980
	VERIZON COMMUNICATIONS INC SR NT	730,000.00	2.875% DTD 11/20/2020 DUE 11/20/2050	728,925	692,690
	VERIZON COMMUNICATIONS INC SR NT	340,000.00	3.00% DTD 11/20/2020 DUE 11/20/2060	329,629	321,283
	VERIZON COMMUNICATIONS INC SR NT	170,000.00	4.00% DTD 03/20/2020 DUE 03/22/2050	201,331	195,199
	VERIZON COMMUNICATIONS INC SR NT	175,000.00	4.125% DTD 08/01/2016 DUE 08/15/2046	205,114	202,949
	VERIZON COMMUNICATIONS INC SR NT	70,000.00	4.40% DTD 10/29/2014 DUE 11/01/2034	81,939	81,535
	VERRA MOBILITY CORP COM	1,978.00	Shares/par value	25,360	30,521
	VERRICA PHARMACEUTICALS INC COM	193.00	Shares/par value	2,780	1,768
	VERSO CORP CL A	1,050.00	Shares/par value	6,467	28,371
	VERTEX INC CL A	43,371.00	Shares/par value	1,005,573	688,298
	VERTEX PHARMACEUTICALS INC COM	2,857.00	Shares/par value	482,097	627,397
	VERTIV HOLDINGS LLC COM CL A	5,767.00	Shares/par value	94,278	144,002
	VERU INC COM	1,385.00	Shares/par value	8,572	8,158
	VERVE THERAPEUTICS INC COM	400.00	Shares/par value	23,954	14,748
	VF CORP COM	5,572.00	Shares/par value	387,389	407,982
	VIA RENEWABLES INC CL A COM	202.00	Shares/par value	2,221	2,309
	VIACOM INC NEW SR DEB	165,000.00	5.85% DTD 08/19/2013 DUE 09/01/2043	182,193	222,257
	VIACOMCBS INC CL A	111.00	Shares/par value	8,484	3,704
	VIACOMCBS INC CL B	8,631.00	Shares/par value	411,699	260,484
	VIACOMCBS INC SR NT	955,000.00	4.95% DTD 05/19/2020 DUE 05/19/2050	1,002,946	1,217,386
	VIAD CORP COM NEW	300.00	Shares/par value	14,913	12,837
	VIANT TECHNOLOGY INC COM CL A	158.00	Shares/par value	7,856	1,533
	VIASAT INC COM	1,033.00	Shares/par value	79,581	46,010
	VIATRIS INC COM	93,616.00	Shares/par value	1,606,938	1,266,624
	VIATRIS INC SR GLBL NT	125,000.00	4.00% DTD 06/22/2021 DUE 06/22/2050	124,675	133,136
	VIATRIS INC SR GLBL NT	60,000.00	3.85% DTD 06/22/2021 DUE 06/22/2040	59,875	63,545
	VIATRIS INC SR GLBL NT	265,000.00	4.00% DTD 06/22/2021 DUE 06/22/2050	272,759	282,249
	VIAVI SOLUTIONS INC COM	4,020.00	Shares/par value	55,921	70,832
	VICI PPTYS INC COM	9,488.00	Shares/par value	208,280	285,684
	VICOR CORP COM	312.00	Shares/par value	13,018	39,618
	VICTORIAS SECRET AND CO COMMON STOCK	1,328.00	Shares/par value	54,038	73,757
	VIEMED HEALTHCARE INC COM	1,273.00	Shares/par value	9,778	6,645
	VIEWRAY INC COM	2,010.00	Shares/par value	12,383	11,075
	VIKING THERAPEUTICS INC COM	2,739.00	Shares/par value	22,165	12,599
	VILLAGE SUPER MKT INC CL A NEW	340.00	Shares/par value	8,582	7,953
	VIMEO INC COMMON STOCK	2,244.00	Shares/par value	23,981	40,302
	VINCERX PHARMA INC COM NEW	69.00	Shares/par value	796	703
	VIR BIOTECHNOLOGY INC COM	887.00	Shares/par value	33,098	37,139
	VIRACTA THERAPEUTICS INC COM	1,252.00	Shares/par value	14,299	4,570
	VIRGIN GALACTIC HOLDINGS INC COM	2,727.00	Shares/par value	98,144	36,487
	VIRGINIA ELEC & PWR CO FR	95,000.00	4.20% DTD 05/13/2015 DUE 05/15/2045	123,977	112,382
	VIRGINIA ELEC & PWR CO NT B	500,000.00	8.875% DTD 11/06/2008 DUE 11/15/2038	781,635	881,725
	VIRNETX HLDG CORP COM	2,540.00	Shares/par value	13,671	6,604
	VIRTU FINL INC CL A	1,319.00	Shares/par value	35,642	38,027
	VIRTUS INVT PARTNERS INC COM	108.00	Shares/par value	27,860	32,087
	VISA INC COM CL A	22,060.00	Shares/par value	1,921,146	4,780,623
	VISA INC SR NT	165,000.00	4.30% DTD 12/14/2015 DUE 12/14/2045	166,273	207,631
	VISA INC SR NT	352,000.00	2.70% DTD 04/02/2020 DUE 04/15/2040	357,928	359,684
	VISA INC SR NT	80,000.00	4.15% DTD 12/14/2015 DUE 12/14/2035	98,408	95,738
	VISA INC SR NT	105,000.00	4.30% DTD 12/14/2015 DUE 12/14/2045	134,116	132,129
	VISHAY INTERTECHNOLOGY INC COM	4,874.00	Shares/par value	62,877	106,594
	VISHAY PRECISION GROUP INC COM	498.00	Shares/par value	10,761	18,486
	VISTA OUTDOOR INC COM	2,341.00	Shares/par value	51,679	107,850

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party		(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	VISTAGEN THERAPEUTICS INC COM NEW	3,610.00	Shares/par value	9,570	7,040
	VISTEON CORP COM NEW	410.00	Shares/par value	26,949	45,567
	VISTRA CORP	83,322.00	Shares/par value	1,489,491	1,897,242
	VITA COCO CO INC COM	608.00	Shares/par value	5,560	6,791
	VITAL FARMS INC COM	362.00	Shares/par value	9,377	6,538
	VIVINT SMART HOME INC COM CL A	2,715.00	Shares/par value	45,215	26,553
	VM CASH CCP ICE MERRILL LYNCH	57,226.50	Shares/par value	57,227	57,227
	VM CASH FUT FOR BOS EUR	31,371.89	Shares/par value	35,534	35,534
	VM CASH FUT FOR BOS GBP	19,841.32	Shares/par value	26,586	26,586
	VM CASH ICE FOR MERRILL LYNCH EURO	26,054.54	Shares/par value	29,670	29,670
	VMWARE INC CL A COM	2,522.00	Shares/par value	301,101	292,249
	VMWARE INC SR NT	200,000.00	2.20% DTD 08/02/2021 DUE 08/15/2031	199,606	196,440
	VOCERA COMMUNICATIONS INC COM	504.00	Shares/par value	10,985	32,679
	VODAFONE GROUP PLC NEW NT	370,000.00	6.15% DTD 02/27/2007 DUE 02/27/2037	479,822	501,572
	VODAFONE GROUP PLC NEW SR GLBL NT	725,000.00	5.125% DTD 06/19/2019 DUE 06/19/2059	889,861	952,128
	VODAFONE GROUP PLC NEW SR GLBL NT	40,000.00	4.875% DTD 06/19/2019 DUE 06/19/2049	48,018	50,443
	VODAFONE GROUP PLC NEW SR GLBL NT	130,000.00	5.00% DTD 05/30/2018 DUE 05/30/2038	167,175	161,599
	VODAFONE GROUP PLC NEW SR GLBL NT	55,000.00	5.125% DTD 06/19/2019 DUE 06/19/2059	73,147	72,230
	VODAFONE GROUP PLC NEW SR NT	1,190,000.00	4.25% DTD 09/17/2019 DUE 09/17/2050	1,277,835	1,373,450
	VODAFONE GROUP PLC NEW SUB GLBL NT	600,000.00	VAR RATE DTD 04/04/2019 DUE	600,000	725,688
	VONAGE HLDGS CORP COM	3,567.00	Shares/par value	37,449	74,158
	VONTIER CORPORATION COM	54,017.00	Shares/par value	1,624,347	1,659,942
	VOR BIOPHARMA INC COM	428.00	Shares/par value	11,356	4,973
	VORNADO RLTY TR COM	2,584.00	Shares/par value	201,464	108,166
	VOXX INTL CORP CL A	623.00	Shares/par value	3,670	6,336
	VOYA FINL INC COM	1,743.00	Shares/par value	77,685	115,578
	VOYA FINL INC SR GLBL	350,000.00	4.80% DTD 06/13/2016 DUE 06/15/2046	346,336	433,447
	VROOM INC COM	1,650.00	Shares/par value	68,977	17,804
	VSE CORP COM	424.00	Shares/par value	13,943	25,839
	VULCAN MATLS CO COM	1,974.00	Shares/par value	196,120	409,763
	VULCAN MATLS CO NT	900,000.00	4.50% DTD 06/15/2017 DUE 06/15/2047	1,000,098	1,104,930
	VUZIX CORP COM NEW	545.00	Shares/par value	9,576	4,725
	VYNE THERAPEUTICS INC COM	1.00	Shares/par value	12	1
	W & T OFFSHORE INC COM	3,758.00	Shares/par value	11,929	12,138
	W P CAREY INC COM	2,725.00	Shares/par value	183,372	223,586
	WABASH NATL CORP COM	1,965.00	Shares/par value	26,893	38,357
	WABTEC CORP COM	2,719.00	Shares/par value	211,716	250,447
	WACHOVIA BK NATL ASSN MEDIUM TERM	85,000.00	SUB BK NTS TRANCHE # SB 00007 5.85%	107,952	113,801
	WACHOVIA BK NATL ASSN MTN SUB FR	1,600,000.00	6.60% DTD 12/07/2007 DUE 01/15/2038	2,121,386	2,323,072
	WALGREEN CO SR NT	1,250,000.00	4.40% DTD 09/13/2012 DUE 09/15/2042	1,282,115	1,374,500
	WALGREENS BOOTS ALLIANCE INC COM	6,926.00	Shares/par value	550,754	361,260
	WALKER & DUNLOP INC COM	1,096.00	Shares/par value	59,534	165,364
	WALMART INC NT	600,000.00	2.65% DTD 09/22/2021 DUE 09/22/2051	597,780	613,470
	WALMART INC NT	170,000.00	2.50% DTD 09/22/2021 DUE 09/22/2041	170,000	171,397
	WALMART INC NT	235,000.00	2.65% DTD 09/22/2021 DUE 09/22/2051	234,131	240,276
	WALMART INC.	14,077.00	Shares/par value	1,170,150	2,036,801
	WARRIOR MET COAL INC COM	1,930.00	Shares/par value	42,652	49,620
	WASHINGTON FEDERAL INC COM	2,690.00	Shares/par value	59,615	89,792
	WASHINGTON GAS LT CO MTNS FR	200,000.00	3.65% DTD 09/13/2019 DUE 09/15/2049	198,988	223,544
	WASHINGTON GAS LT CO MTNS FR	100,000.00	3.796% DTD 09/16/2016 DUE 09/15/2046	98,528	113,192
	WASHINGTON REAL ESTATE INVT TR SH	3,391.00	Shares/par value	91,566	87,657
	WASHINGTON TRUST BANCORP COM	686.00	Shares/par value	29,731	38,670
	WASTE CONNECTIONS INC SR NT	265,000.00	2.95% DTD 09/20/2021 DUE 01/15/2052	261,300	260,845
	WASTE CONNECTIONS INC SR NT	50,000.00	3.05% DTD 03/13/2020 DUE 04/01/2050	50,536	49,327
	WASTE MANAGEMENT INC COM	4,323.00	Shares/par value	391,151	721,509
	WASTE MGMT INC DEL	525,000.00	4.15% DTD 05/22/2019 DUE 07/15/2049	605,656	663,044
	WASTE MGMT INC DEL SR GLBL NT	115,000.00	2.95% DTD 05/12/2021 DUE 06/01/2041	121,870	119,929
	WATERFRONT STA 2 ISSUER LLC	900,000.00	Shares/par value	900,000	900,000
	WATERS CORP COM	1,099.00	Shares/par value	282,218	409,487
	WATERSTONE FINL INC MD COM	832.00	Shares/par value	11,014	18,188
	WATSCO INC CL A	4,517.00	Shares/par value	640,683	1,413,279
	WATTS WATER TECHNOLOGIES INC CL A	713.00	Shares/par value	50,788	138,443
	WAVE LIFE SCIENCES LTD SHS	553.00	Shares/par value	10,980	1,736
	WAYFAIR INC CL A	1,262.00	Shares/par value	206,493	239,742
	WD 40 CO COM	202.00	Shares/par value	23,729	49,417
	WEAVE COMMUNICATIONS INC COM	396.00	Shares/par value	5,261	6,011
	WEBER INC CL A	656.00	Shares/par value	10,446	8,482
	WEBSTER FINL CORP WATERBURY CONN COM	1,385.00	Shares/par value	71,044	77,338
	WEC ENERGY GROUP INC COM	4,779.00	Shares/par value	262,328	463,898
	WEIS MARKETS INC COM	659.00	Shares/par value	30,665	43,415
	WELBILT INC COM	1,929.00	Shares/par value	41,386	45,852
	WELLPOINT INC NT	840,000.00	4.85% DTD 08/12/2014 DUE 08/15/2054	837,218	1,089,833
	WELLPOINT INC NT	45,000.00	4.65% DTD 08/12/2014 DUE 08/15/2044	54,354	56,406
	WELLPOINT INC NT	235,000.00	4.65% DTD 09/10/2012 DUE 01/15/2043	281,577	293,637
	WELLPOINT INC NT	25,000.00	4.85% DTD 08/12/2014 DUE 08/15/2054	23,604	32,436
	WELLS FARGO & CO FR	200,000.00	VAR RATE DTD 02/11/2020 DUE	200,000	204,172
	WELLS FARGO & CO FR	1,025,000.00	VAR RATE DTD 04/30/2020 DUE	1,051,534	1,051,168
	WELLS FARGO & CO NEW COM	39,241.00	Shares/par value	2,046,432	1,882,783
	WELLS FARGO & CO NEW SUB NT	230,000.00	5.606% DTD 11/26/2013 DUE 01/15/2044	308,607	311,227
	WELLS FARGO & CO SR NT	2,100,000.00	VAR RATE DTD 06/17/2019 DUE	2,142,578	2,213,841
	WELLS FARGO & CO SR NT	45,000.00	VAR RATE DTD 03/30/2020 DUE	62,024	61,449
	WELLS FARGO CO MTN FR	945,000.00	3.90% DTD 04/30/2015 DUE 05/01/2045	935,906	1,081,080
	WELLS FARGO CO MTN FR	1,135,000.00	4.40% DTD 06/14/2016 DUE 06/14/2046	1,167,477	1,345,145
	WELLS FARGO CO MTN FR	220,000.00	3.90% DTD 04/30/2015 DUE 05/01/2045	254,347	251,680

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	WELLS FARGO CO MTN SUB NT	85,000.00	4.90% DTD 11/17/2015 DUE 11/17/2045	107,480	106,891
	WELLTOWER INC COM	6,571.00	Shares/par value	471,968	563,595
	WENDYS CO COM	3,213.00	Shares/par value	38,514	76,630
	WEREWOLF THERAPEUTICS INC COM	389.00	Shares/par value	5,247	4,633
	WERNER ENTERPRISES INC COM	2,323.00	Shares/par value	99,812	110,714
	WESBANCO INC COM	2,516.00	Shares/par value	78,925	88,035
	WESCO INTERNATIONAL INC COM	1,595.00	Shares/par value	64,888	209,886
	WEST BANCORPORATION INC CDT CAP STK	568.00	Shares/par value	10,014	17,648
	WEST FRASER TIMBER CO LTD COM	6,100.00	Shares/par value	455,463	581,696
	WEST PHARMACEUTICAL SVCS INC COM	1,342.00	Shares/par value	172,640	629,411
	WESTAMERICA BANCORPORATION COM	1,043.00	Shares/par value	51,701	60,212
	WESTAR ENERGY INC 1M BD	215,000.00	4.10% DTD 03/28/2013 DUE 04/01/2043	249,656	250,056
	WESTERN & SOUTHERN LIFE INSUR	700,000.00	5.15% DTD 01/23/2019 DUE 01/15/2049	696,409	953,456
	WESTERN & SOUTHERN LIFE INSUR SR	400,000.00	144A NT 3.75% DTD 04/28/2021 DUE	398,108	445,700
	WESTERN ALLIANCE BANCORP COM	1,696.00	Shares/par value	104,062	182,574
	WESTERN DIGITAL CORP COM	18,409.00	Shares/par value	1,138,862	1,200,451
	WESTERN DIGITAL SR NT	180,000.00	3.10% DTD 12/10/2021 DUE 02/01/2032	179,550	181,314
	WESTERN UN CO COM	6,268.00	Shares/par value	124,015	111,821
	WESTLAKE CHEM CORP COM	540.00	Shares/par value	39,948	52,450
	WESTLAKE CHEM CORP SR NT	330,000.00	3.125% DTD 08/19/2021 DUE 08/15/2051	320,961	317,820
	WESTLAKE CHEM CORP SR NT	150,000.00	3.375% DTD 08/19/2021 DUE 08/15/2061	145,383	143,087
	WESTPAC BKG CORP LW TIER II GLBL	35,000.00	4.421% DTD 07/24/2019 DUE 07/24/2039	40,838	40,920
	WESTPAC BKG CORP SUB NT	155,000.00	3.02% DTD 11/18/2021 DUE 11/18/2036	155,000	153,157
	WESTROCK CO COM	3,957.00	Shares/par value	195,028	175,533
	WEX INC COM	765.00	Shares/par value	124,716	107,398
	WEYERHAEUSER CO COM	11,171.00	Shares/par value	344,400	460,022
	WHIRLPOOL CORP COM	915.00	Shares/par value	155,613	214,714
	WHIRLPOOL CORP SR NT	545,000.00	4.50% DTD 05/23/2016 DUE 06/01/2046	528,043	648,496
	WHIRLPOOL CORP SR NT	60,000.00	4.60% DTD 05/07/2020 DUE 05/15/2050	59,134	74,203
	WHITE MOUNTAINS INSURANCE GP	46.00	Shares/par value	30,352	46,639
	WHITESTONE REIT CL B SBI	1,604.00	Shares/par value	18,793	16,249
	WHITING PETE CORP NEW COM NEW	1,578.00	Shares/par value	149,415	102,065
	WHOLE EARTH BRANDS INC COM CL A	1,496.00	Shares/par value	20,227	16,067
	WIDEOPENWEST INC COM	1,270.00	Shares/par value	12,811	27,330
	WILEY JOHN & SONS INC CL A	1,728.00	Shares/par value	101,591	98,963
	WILLDAN GROUP INC COM	218.00	Shares/par value	6,072	7,674
	WILLIAMS COS INC COM	71,529.00	Shares/par value	1,677,000	1,862,615
	WILLIAMS COS INC NT	45,000.00	8.75% DTD 03/15/2003 DUE 03/15/2032	66,415	66,636
	WILLIAMS PARTNERS L P NEW FR	905,000.00	5.10% DTD 03/03/2015 DUE 09/15/2045	901,136	1,112,218
	WILLIAMS PARTNERS L P SR NT	300,000.00	6.30% DTD 04/15/2010 DUE 04/15/2040	359,346	406,233
	WILLIAMS PARTNERS L P SR NT	75,000.00	5.40% DTD 03/04/2014 DUE 03/04/2044	94,767	93,103
	WILLIAMS SONOMA INC COM	1,304.00	Shares/par value	140,554	220,546
	WILLIS KNIGHTON MED CTR SR 2021 BD	30,000.00	3.065% DTD 02/10/2021 DUE 03/01/2051	29,959	29,381
	WILLIS LEASE FINANCE CORP COM	106.00	Shares/par value	2,472	3,991
	WILLIS NORTH AMER INC SR NT	110,000.00	3.875% DTD 09/10/2019 DUE 09/15/2049	125,028	119,361
	WILLIS NORTH AMER INC SR NT	165,000.00	5.05% DTD 09/10/2018 DUE 09/15/2048	205,380	208,390
	WILLIS TOWERS WATSON PUB LTD CO SHS	1,918.00	Shares/par value	283,277	455,506
	WILLSCOT MOBIL MINI HLDNG CORP COM	3,097.00	Shares/par value	78,246	126,481
	WINGSTOP INC COM	2,277.00	Shares/par value	246,586	393,466
	WINMARK CORP COM	110.00	Shares/par value	18,291	27,312
	WINNEBAGO INDUSTRIES COM	477.00	Shares/par value	22,024	35,737
	WINTRUST FINL CORP COM	873.00	Shares/par value	77,714	79,286
	WISCONSIN ELEC PWR CO SR GLBL	80,000.00	4.30% DTD 11/18/2015 DUE 12/15/2045	92,695	94,304
	WISCONSIN ENERGY CORP SR NT	930,000.00	VAR RATE DTD 05/11/2007 DUE	986,550	863,738
	WISCONSIN PUB SVC CORP SR NT	25,000.00	3.30% DTD 08/14/2019 DUE 09/01/2049	27,545	26,599
	WISCONSIN PWR & LT CO SR DEB	245,000.00	3.65% DTD 04/02/2020 DUE 04/01/2050	244,689	274,559
	WISDOMTREE INVTS INC COM	2,410.00	Shares/par value	14,415	14,749
	WIX COM LTD SHS	970.00	Shares/par value	293,989	153,056
	WOLFSPEED INC	1,786.00	Shares/par value	105,257	199,621
	WOLVERINE WORLD WIDE INC COM	1,200.00	Shares/par value	40,645	34,572
	WOODWARD INC COM	857.00	Shares/par value	78,736	93,807
	WORKDAY INC CL A	2,472.00	Shares/par value	326,310	675,301
	WORKHORSE GROUP INC COM NEW	4,596.00	Shares/par value	66,868	20,039
	WORKIVA INC COM CL A	625.00	Shares/par value	24,614	81,556
	WORLD ACCEP CORP DEL COM	176.00	Shares/par value	10,129	43,196
	WORLD FUEL SERVICES CORP COM	2,498.00	Shares/par value	57,581	66,122
	WORLD WRESTLING ENTMT INC CL A	750.00	Shares/par value	50,671	37,005
	WORLDLINE SA UNSPONSORD ADR	7,682.00	Shares/par value	350,428	214,074
	WORTHINGTON INDS INC COM	1,387.00	Shares/par value	55,925	75,813
	WRKCO INC	95,000.00	4.20% DTD 05/20/2019 DUE 06/01/2032	112,591	108,281
	WRKCO INC SR NT	245,000.00	3.00% DTD 06/03/2020 DUE 06/15/2033	263,526	251,938
	WSFS FINANCIAL CORP COM	1,883.00	Shares/par value	69,598	94,376
	WUXI BIOLOGICS CA	296,500.00	Shares/par value	980,074	3,520,009
	WW INTL INC COM	1,702.00	Shares/par value	37,497	27,453
	WYETH CR SEN SR GLBL	80,000.00	STEP CPN DTD 12/16/2003 DUE	116,594	114,162
	WYETH NT	165,000.00	5.95% DTD 03/27/2007 DUE 04/01/2037	227,261	232,373
	WYNDHAM HOTELS & RESORTS INC COM	1,566.00	Shares/par value	94,991	140,392
	WYNN RESORTS LTD COM	1,922.00	Shares/par value	272,822	163,447
	XBIOTECH INC COM	601.00	Shares/par value	8,884	6,689
	XCEL ENERGY INC COM	8,048.00	Shares/par value	304,156	544,850
	XCEL ENERGY INC SR NT	125,000.00	3.50% DTD 11/07/2019 DUE 12/01/2049	124,466	132,908
	XENCOR INC COM	834.00	Shares/par value	24,418	33,460
	XENIA HOTELS & RESORTS INC COM	4,563.00	Shares/par value	79,560	82,636
	XEROX HOLDINGS CORP COM NEW	2,130.00	Shares/par value	78,033	48,223

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value		(d) Cost	(e) Current Value
	XIAOMI BEST TIME INTERNATIONAL SR	200,000.00	144A 4.10% DTD 07/14/2021 DUE	207,496	202,958
	XILINX INC COM	4,490.00	Shares/par value	275,124	952,015
	XILIO THERAPEUTICS INC COM	516.00	Shares/par value	5,472	8,256
	XL FLEET CORP COM CL A	1,302.00	Shares/par value	7,080	4,310
	XOMA CORP DEL COM NEW	230.00	Shares/par value	7,477	4,796
	XOMETRY INC CLASS A COM	170.00	Shares/par value	10,089	8,713
	XPEL INC COM	265.00	Shares/par value	4,177	18,094
	XPERI HOLDING CORP COM	4,203.00	Shares/par value	119,677	79,479
	XPO LOGISTICS INC COM	1,712.00	Shares/par value	117,636	132,560
	XPONENTIAL FITNESS INC COM CL A	318.00	Shares/par value	4,027	6,500
	XSTRATA FIN CDA LTD GTD SR NT 144A	360,000.00	STEP CPN DTD 10/25/2012 DUE	354,875	458,215
	XSTRATA FIN CDA LTD SR NT 144A	1,204,000.00	6.00% DTD 11/10/2011 DUE 11/15/2041	1,311,311	1,586,150
	XYLEM INC COM	3,057.00	Shares/par value	258,092	366,595
	Y MABS THERAPEUTICS INC COM	515.00	Shares/par value	15,444	8,348
	YALE UNIV MTN SR 2020A BD	65,000.00	2.402% DTD 06/09/2020 DUE 04/15/2050	65,670	63,926
	YELLOW CORP COM	1,944.00	Shares/par value	12,852	24,475
	YELP INC CL A	1,203.00	Shares/par value	43,074	43,597
	YETI HLDGS INC COM	1,560.00	Shares/par value	143,631	129,215
	YEXT INC COM	1,352.00	Shares/par value	23,399	13,412
	YORK WTR CO COM	319.00	Shares/par value	13,685	15,880
	YUM BRANDS INC COM	4,566.00	Shares/par value	441,557	634,035
	YUM CHINA HLDGS INC COM	10,846.00	Shares/par value	529,999	540,565
	ZEBRA TECHNOLOGIES CORP CL A	969.00	Shares/par value	113,218	576,749
	ZENDESK INC COM	2,170.00	Shares/par value	138,052	226,309
	ZENTALIS PHARMACEUTICALS INC COM	531.00	Shares/par value	27,780	44,636
	ZEVIA PBC CL A	544.00	Shares/par value	6,398	3,835
	ZIEGLER MEDITECH EQUITY PARTNERS, LP	1.00	Shares/par value	3,472,744	457,284
	ZIFF DAVIS, INC.	628.00	Shares/par value	39,408	69,620
	ZILLOW GROUP INC CL A	1,081.00	Shares/par value	98,052	67,260
	ZILLOW GROUP INC CL C CAP STK	3,006.00	Shares/par value	288,280	191,933
	ZIMMER BIOMET HOLDINGS INC	3,130.00	Shares/par value	372,382	397,635
	ZIONS BANCORPORATION, N.A.	2,383.00	Shares/par value	69,186	150,510
	ZIOPHARM ONCOLOGY INC COM	711.00	Shares/par value	3,554	775
	ZOETIS INC CL A	6,087.00	Shares/par value	368,729	1,485,411
	ZOETIS INC SR GLBL NT	125,000.00	4.45% DTD 08/20/2018 DUE 08/20/2048	143,436	159,678
	ZOETIS INC SR NT	100,000.00	4.70% DTD 08/01/2013 DUE 02/01/2043	127,446	127,454
	ZOGENIX INC COM NEW	2,245.00	Shares/par value	41,984	36,481
	ZOOM VIDEO COMMUNICATIONS INC CL A	2,772.00	Shares/par value	776,494	509,799
	ZSCALER INC COM	1,421.00	Shares/par value	131,200	456,610
	ZUMIEZ INC COM	874.00	Shares/par value	19,992	41,943
	ZUORA INC COM CL A	1,548.00	Shares/par value	22,935	28,917
	ZURICH INS GROUP LTD SPONSORED ADR	6,638.00	Shares/par value	250,749	291,707
	ZURN WATER SOLUTIONS CORP COM	3,218.00	Shares/par value	50,171	117,135
	ZYMERGEN INC COM	2,649.00	Shares/par value	41,309	17,722
	ZYNEX INC COM	287.00	Shares/par value	3,463	2,861
	ZYNGA INC CL A	16,314.00	Shares/par value	118,174	104,410
				$ 1,925,573,858	$ 2,485,201,488

* A party in interest as defined by ERISA

Harley-Davidson Retirement Plan

Schedule H, Line 4(j) - Schedule of Reportable Transactions
EIN: 39-1805420 Plan Number: 001
Year Ended December 31, 2021

	(a) Identity of Party	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expenses	(g) Cost	(h) Current Value	(i) Net Gain/ (Loss)
	Series Transactions								
	Sales:	BMO Government Money Market Premier							
*		1092 Transactions	$ -	$ 535,459,635	$ -	$ -	$ 535,459,635	$ 535,459,635	$ -
		US Treasury Bond 1.625% Dtd 11/15/2020 Due 11/15/2050							
		311 Transactions	-	278,291,622	-	-	279,331,928	278,291,622	(1,040,306)
		US Treasury Bond 2.375% Dtd 5/15/2021 Due 5/15/2051							
		227 Transactions	-	284,226,656	-	-	283,736,250	284,226,656	490,406
		US Treasury Bond 2.00% Dtd 8/15/2021 Due 8/15/2051							
		112 Transactions	-	164,721,274	-	-	164,476,887	164,721,274	244,387
		US Treasury Note 0.875% Dtd 11/15/2020 Due 11/15/2030							
		95 Transactions	-	148,430,544	-	-	148,638,908	148,430,544	(208,364)
	Purchases:	BMO Government Money Market Premier							
*		814 Transactions	534,657,108	-	-	-	534,657,108	534,657,108	-
		US Treasury Bond 1.625% Dtd 11/15/2020 Due 11/15/2050							
		333 Transactions	269,486,765	-	-	-	269,486,765	269,486,765	-
		US Treasury Bond 2.375% Dtd 5/15/2021 Due 5/15/2051							
		241 Transactions	291,382,256	-	-	-	291,382,256	291,382,256	-
		US Treasury Bond 2.00% Dtd 8/15/2021 Due 8/15/2051							
		117 Transactions	165,756,134	-	-	-	165,756,134	165,756,134	-
		US Treasury Note 0.875% Dtd 11/15/2020 Due 11/15/2030							
		84 Transactions	147,081,973	-	-	-	147,081,973	147,081,973	-

* A party in interest as defined by ERISA.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of January 1, 2021

Number and average plan compensation limited by IRC §401(a)(17) distributed by attained age and attained years of credited service

All monetary amounts shown in US dollars

Attained Age		Attained Years of Credited Service[1]													
		0	1	2	3	4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & over	Total
Under 25	Count	0	0	7	2	0	0	0	0	0	0	0	0	0	9
	Average Earnings														
25-29	Count	0	2	6	1	1	4	0	0	0	0	0	0	0	14
	Average Earnings														
30-34	Count	0	1	5	6	0	11	0	0	0	0	0	0	0	23
	Average Earnings														
35-39	Count	0	2	3	4	0	12	8	13	1	0	0	0	0	43
	Average Earnings								151,179						149,956
40-44	Count	0	3	5	1	4	19	13	61	36	2	0	0	0	144
	Average Earnings							119,371	150,498	166,130					149,581
45-49	Count	0	0	6	4	3	10	11	87	142	45	4	0	0	312
	Average Earnings								148,944	154,924	149,226				150,671
50-54	Count	0	0	3	4	3	12	18	110	225	117	37	0	0	529
	Average Earnings								130,133	159,155	157,906				146,733
55-59	Count	0	1	8	6	2	15	18	74	199	137	60	0	0	520
	Average Earnings								137,054	141,300	148,584	133,551			138,942
60-64	Count	0	0	4	5	2	15	14	46	98	63	34	7	3	291
	Average Earnings								127,257	118,592					127,598
65-69	Count	0	0	0	0	0	3	2	5	10	2	3	0	1	26
	Average Earnings														
70 & over	Count	0	0	0	1	0	0	0	0	1	0	1	0	0	3
	Average Earnings														
Total	Count	0	9	47	34	15	101	84	396	712	366	139	7	4	1,914
								125,179	140,624	150,207	152,786	131,655			144,137

Census data as of January 1, 2021

Average earnings include legacy salaried employees only. Average earnings are not displayed for any group that has less than 10 legacy salaried employees.

Plan Name:	Harley-Davidson Retirement Plan
EIN / PN:	39-1805420/001
Plan Sponsor:	Harley-Davidson Motor Company Group, LLC
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

■ Applicable month	September 2020
■ Interest rate basis	3-Segment Rates

Interest rates:	Reflecting Stabilization	Not Reflecting Stabilization
■ First segment rate	4.75%	2.22%
■ Second segment rate	5.36%	3.38%
■ Third segment rate	6.11%	3.92%
■ Effective interest rate	5.62%	3.59%

Interest crediting rate (for employee contributions) 120% of the federal mid-term rate in effect at the beginning of the plan year

Annual rates of increase

■ Compensation:

Age	Rate
35-39	6.00%
40-44	5.00%
45-49	4.00%
50-54	3.25%
55-59	3.00%
60+	2.50%

■ Future Social Security wage bases	3.25%
■ Statutory limits on compensation	N/A

Lump sum conversions

■ Interest rate	HATFA September 2020 segment rates
■ Mortality table	2021 IRS prescribed 417(e) mortality table

Plan-related expenses $2,040,000

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As permitted by law, rates reflecting stabilization are used to determine the funding target and target normal cost, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from (and currently are higher than) current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

Rates not reflecting stabilization are used to determine PBGC variable premiums if the alternative method is used, and are used to determine the PBGC FTAP and PBGC 4010 FS.

Rates not reflecting stabilization are to be used for purposes of determining the deductible limit; for simplicity, stabilized rates have been reflected in Section 2.5: Calculation of estimated maximum deductible contribution, which produces a smaller deductible limit than the actual deductible limit.

Demographic Assumptions

Inclusion date	The valuation date coincident with or next following the date on which the employee is hired.
New or rehired employees	It was assumed there will be no new or rehired employees.
Mortality	
■ Healthy	Separate rates for non-annuitants (based on RP-2014 "Employees" table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2019) and annuitants (based on RP-2014 "Healthy Annuitants" table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2019).
■ Disabled	Separate rates for non-annuitants (based on RP-2014 "Employees" table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2019) and annuitants (based on RP-2014 "Healthy Annuitants" table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2019).
Termination	Rates varying by age. Representative Termination Rates:

SCHEDULE SB ATTACHMENTS

Percentage leaving during the year		
Age	Salaried Rate	Wisconsin Hourly & York Hourly Rate
20	14.9%	4.7%
25	12.1%	3.7%
30	9.2%	2.8%
35	7.0%	1.8%
40	5.0%	1.3%
45	5.2%	1.1%
50	4.8%	0.1%
55	0.0%	0.0%

Participants on layoff as of January 1, 2021 were assumed to terminate employment during 2021.

Disability

Rates varying by age and gender. Representative Disability Rates:

Percentage becoming disabled during the year					
	Salaried Rate		York Hourly Rate		Wisconsin Hourly Rate
Age	Male	Female	Male	Female	Unisex
25	0.03%	0.03%	0.04%	0.04%	0.06%
30	0.03%	0.04%	0.04%	0.06%	0.06%
35	0.04%	0.07%	0.05%	0.10%	0.09%
40	0.08%	0.13%	0.11%	0.18%	0.18%
45	0.16%	0.24%	0.22%	0.34%	0.31%
50	0.33%	0.40%	0.46%	0.56%	0.49%
55	0.69%	0.64%	0.96%	0.89%	0.80%

Retirement

Rates varying by age, average age 62

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

Percentage retiring during the year		
Age	Salaried rate	Wisconsin & York Hourly Rate
55	6%	4%
56	6%	4%
57	6%	5%
58	8%	6%
59	6%	8%

60	10%	10%
61	10%	6%
62	15%	10%
63	25%	15%
64	25%	15%
65	25%	50%
66	35%	50%
67-69	30%	50%
70+	100%	100%

Benefit commencement date:

- Preretirement death benefit: The later of the death of the active participant or the date the participant would have attained age 55
- Deferred vested benefit
  - Salaried group: For participants currently active: immediate commencement for those electing a lump sum; the later of age 65 or termination of employment for those electing an annuity

    For terminated participants not in pay status: the later of age 65 or current age
  - All other groups: The later of age 62 or termination of employment for those electing an annuity; immediate commencement for those electing a lump sum
- Disability benefit
  - Salaried group: Age 65
  - All other groups: Upon disablement
- Retirement benefit: Upon termination of employment

Form of payment

- Salaried: All participants are assumed to elect the following forms of payment:

Type of Annuity	Single	Married
Life annuity	70%	7%
50% J&S annuity	0%	63%
Lump Sum	30%	30%

Lump sums are payable based on the unsubsidized deferred to 65 benefit.

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- York Hourly

All participants are assumed to elect an annuity according to the following:

Type of Annuity	Single	Married
Life annuity	100%	25%
50% J&S annuity	0%	75%

- Kansas City Hourly

All participants are assumed to elect the following forms of payment:

Type of Annuity	Single	Married
Life annuity with 10 year certain	40%	0%
50% J&S annuity with 10 year certain	0%	40%
Lump Sum	60%	60%

Lump sums are payable based on the unsubsidized deferred to 65 benefit.

- Wisconsin Hourly

All participants are assumed to elect an annuity according to the following:

Type of Annuity	Single	Married
Life annuity with 10 Yr. certain	100%	25%
50% J&S with 10 Yr. certain	0%	75%

Percent married

Used to value pre-retirement surviving spouse benefits and in determining the optional forms expected to be elected at commencement

- Kansas City Hourly: 65% of males; 45% of females
- All other: 75% of males; 60% of females

Spouse age

Wife two years younger than husband

Pensionable pay

For the Salaried Group, rate of pay as of the valuation date plus anticipated short-term target bonus. The projected compensation assumes the participant will not defer any compensation.

At-risk assumptions

For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year except in accordance with regular valuation assumptions. In addition, all participants (not just

	those eligible to begin within the next 11 years) are assumed to elect the most valuable form of benefit under the plan.
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable at date of decrement.

Methods

Valuation date	First day of plan year (January 1)
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Decrement timing	The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.
Actuarial value of assets	Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the prior plan year). The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.

SCHEDULE SB ATTACHMENTS

Benefits not valued

All benefits described in the Plan Provisions section of this report were valued. Willis Towers Watson has reviewed the plan provisions with Harley-Davidson and, based on that review, is not aware of any significant benefits required to be valued that were not.

The legacy Wisconsin and York Hourly groups pay benefits with a present value up to $20,000 in a single lump sum payment. Such lump sums are not explicitly valued; rather such participants' benefits are valued using the benefit choice assumptions described above.

Sources of Data and Other Information

The plan sponsor through its third-party administrator, furnished participant data as of 1/1/2021. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Assumptions Rationale – Significant Economic Assumptions

Discount rate

The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.

Plan-related expenses

As required by regulations, plan-related expenses are calculated by estimating the expenses to be paid by the trust in the upcoming year (including, for example, expected PBGC premiums and actuarial, accounting, and legal administration and trustee fees paid from the trust).

Lump sum conversion rate

As required by IRC §430, lump sum benefits are valued using "annuity substitution," so that the interest rates assumed are effectively the same as described above for the discount rate.

Rates of increase in:

- Compensation

Assumed compensation increases were chosen by the plan sponsor and represent an estimate of future experience. The compensation increase rates (inclusive of annual compensation adjustments for cost of living and/or promotional increases) were based on an experience study in 2015 and is consistent with the plan sponsor's overall compensation philosophy for the closed group of salaried participants. The future pension benefit for union participants is not pay related.

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■ National average wages (NAW) (e.g. Social Security wage bases)	The assumed Social Security Wage Base increase is based on assumed inflation plus increases in long-term real wages (the portion of GDP increases that becomes part of wages).
■ Assumed return for asset smoothing	The assumed return used for asset smoothing is the third segment rate. Although we have not explicitly determined an expected return on assets, based on an analysis of the plan sponsor's investment policy we believe the rate to be above the third segment rate.

Assumptions Rationale – Significant Demographic Assumptions

Healthy Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Disabled Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2015, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Disability	Disability rates were based on an experience study conducted in 2015, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Retirement	Retirement rates were based on an experience study conducted in 2015, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. For certain hourly groups, retirement rates also reflect eligibility for thirty and out retirement provision because of the fully subsidized benefit availability at that time.
Benefit commencement date for deferred benefits:	
■ Preretirement death benefit	Surviving spouses are assumed to begin benefits at the earliest permitted commencement date because the plan requires benefits to start then unless the spouse elects to defer.
■ Deferred vested benefit	Future deferred vested participants' assumed commencement age is age 65 (age 62 for union groups) or current age if later, which is generally the most valuable commencement age.

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Prescribed Methods

Funding methods

The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

Changes in Assumptions and Methods

Change in assumptions since prior valuation

The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430.

The mortality table used to calculate the funding target and target normal cost was updated to reflect the latest mortality improvement scale, as required by IRC §430

Assumed plan-related expenses were updated to reflect anticipated 2021 expenses.

For ASC960 (plan accounting) reporting the discount rate and mortality table were updated.

Change in methods since prior valuation

There have been no changes in methods since the prior valuation.

Model Descriptions and Disclosures (in accordance with ASOP No. 56)

Quantify

Quantify is the Willis Towers Watson centrally developed, tested, and maintained Global actuarial valuation system. It is used to perform valuations of clients' benefit plans.

Quantify provides the ability to process data, calculate benefits and value benefit liabilities, develop results using applicable standards, and generate client reports.

Quantify parameters provide significant flexibility to model populations and plan designs. Various demographic, economic and benefit related assumptions exist for users to model multiple demographic and economic situations.

Plan liabilities are calculated based on standard actuarial techniques, developing actuarially reasonable results using the population and parameters entered. The calculation and presentation of liabilities in Quantify relies on the assumptions used and the reasonability of the assumptions selected.

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Quantify incorporates standard liability methodologies that are intended to reasonably reflect a variety of economic or demographic conditions. The model itself does not evaluate any assumptions entered for reasonableness, consistency, or probability of occurrence.

Quantify is designed specifically for these purposes, and we know of no material limitations that would prevent the system from being suitable for these intended purposes. The actuaries signing this report have relied on the actuaries who develop, test, and maintain this system, and have also performed a limited review of results to ensure that system parameters have been set appropriately and plan provisions coded correctly.

Expected Return Estimator

The Expected Return Estimator is used to help inform the choice of an expected return assumption (e.g., as one data point to consider) for returns on the assets of the trust for purposes of the ASC 960 results reported in Section 2.8.

The tool depends on the capital market assumptions chosen at the starting date of the simulation. These assumptions reflect currently prevailing capital market conditions, assumed future conditions ("normative conditions"), and the transition from the current conditions to the normative ones.

The assumed normative conditions incorporate a blend of historical capital market data and future expectations. The sources consulted in the determination of normative levels include practitioners in our global actuarial and investment consulting practices, plan sponsors, investment managers, economists, and academics.

The model includes 22 asset classes, and may not have an appropriate classification for every type of asset a plan may hold, or the allocation provided to us by the client may be oversimplified or inaccurate.

Published Demographic Tables

Certain demographic tables described above are standard published tables or are based on standard published tables from models developed by organizations with the requisite expertise

Schedule H, line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2021

Plan Sponsor : Harley Davidson Retirement Plan

Administrator's EIN: 39-1805420
Plan number: 001

(a)		(b)	(c)	(d)	(g)	(h)	(i)
Identity of party involved		Description of asset (include interest rate and maturity in case of a loan)	Purchase price	Selling price	Cost of asset	Current value of asset on transaction date	Net gain or (loss)
Category (i) - individual transactions in excess of 5 percent of net assets:							
Category (ii) - series of transactions in excess of 5 percent of net assets:							
BMO Harris Bank NA	*	BMO Government Money Market Premier *(814 transactions)*	1.000		534,657,108	534,657,108	
BMO Harris Bank NA	*	BMO Government Money Market Premier *(1092 transactions)*		1.000	535,459,635	535,459,635	
US Government		US Treasury Bond - 1.625% Dtd 11/15/2020 due 11/15/2050 *(333 transactions)*	88.617		269,486,765	269,486,765	
US Government		US Treasury Bond - 1.625% Dtd 11/15/2020 due 11/15/2050 *(311 transactions)*		88.611	279,331,928	278,291,622	(1,040,306)
US Government		US Treasury Bond - 2.375% Dtd 05/15/2021 due 05/15/2051 *(241 transactions)*	110.268		291,382,256	291,382,256	
US Government		US Treasury Bond - 2.375% Dtd 05/15/2021 due 05/15/2051 *(227 transactions)*		110.451	283,736,250	284,226,656	490,406
US Government		US Treasury Bond - 2.00% Dtd 08/15/21 due 08/15/2051 *(117 transactions)*	100.627		165,756,134	165,756,134	
US Government		US Treasury Bond - 2.00% Dtd 08/15/21 due 08/15/2051 *(112 transactions)*		100.766	164,476,887	164,721,274	244,387
US Government		US Treasury Note - .875% Dtd 11/15/2020 due 11/15/2030 *(84 transactions)*	97.398		147,081,973	147,081,973	
US Government		US Treasury Note - .875% Dtd 11/15/2020 due 11/15/2030 *(95 transactions)*		97.283	148,638,908	148,430,544	(208,364)

* A party in interest as defined by ERISA.

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ File as an attachment to Form 5500 or 5500-SF.

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
HARLEY-DAVIDSON RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
HARLEY-DAVIDSON MOTOR COMPANY GROUP, LLC

D Employer Identification Number (EIN)
39-1805420

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2021

2 Assets:

a Market value	**2a**	2,433,975,783
b Actuarial value	**2b**	2,190,578,205

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	5,124	1,031,692,125	1,031,692,125
b For terminated vested participants	1,723	152,009,641	152,009,641
c For active participants	1,914	364,593,309	389,466,077
d Total	8,761	1,548,295,075	1,573,167,843

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	5.62%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	13,586,823
b Expected plan-related expenses	**6b**	2,040,000
c Total (line 6a + line 6b)	**6c**	15,626,823

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

G. P. L.
Signature of actuary

9/28/22
Date

GREGORY P LYSTER
Type or print name of actuary

2005908
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

262-780-3289
Telephone number (including area code)

400 N. EXECUTIVE DR.
SUITE 300
BROOKFIELD WI 53005
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	40,214,319	33,457,620
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	40,214,319	33,457,620
10	Interest on line 9 using prior year's actual return of 16.98%	6,828,391	5,681,104
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.44%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	47,042,710	39,138,724

Part III Funding Percentages

14	Funding target attainment percentage	14	133.76%
15	Adjusted funding target attainment percentage	15	139.24%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	125.58%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a	Contributions allocated toward unpaid minimum required contributions from prior years	19a 0
b	Contributions made to avoid restrictions adjusted to valuation date	19b 0
c	Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c 0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [ ] Yes [X] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [ ] Yes [ ] No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
4.75 %	5.36 %	6.11%	

b Applicable month (enter code)	21b	4
22 Weighted average retirement age	22	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment ☐ Yes ☒ No

26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	31a	15,626,823
b Excess assets, if applicable, but not greater than line 31a	31b	15,626,823

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	38a	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0
40 Unpaid minimum required contributions for all years	40	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2021

For each active participant, an expected retirement age was calculated, weighted in proportion to the probability that the individual would remain an active participant to each age and then retire at that age. The plan's weighted average retirement age of 62 is the arithmetic average of the expected retirement ages of all such participants on 1/1/2021. The retirement rates used to calculate the average are shown below by legacy group.

Percentage retiring during the year		
Age	Salaried rate	Wisconsin & York Hourly Rate
55	6%	4%
56	6%	4%
57	6%	5%
58	8%	6%
59	6%	8%
60	10%	10%
61	10%	6%
62	15%	10%
63	25%	15%
64	25%	15%
65	25%	50%
66	35%	50%
67-69	30%	50%
70+	100%	100%

Plan Name: Harley-Davidson Retirement Plan
EIN / PN: 39-1805420/001
Plan Sponsor: Harley-Davidson Motor Company Group, LLC
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Harley-Davidson Motor Company Group, LLC
EIN/PN	39-1805420/001
Plan Name	Harley-Davidson Retirement Plan
Valuation Date	January 1, 2021
Enrolled Actuary	Gregory P Lyster
Enrollment Number	20-05908

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Summary of Plan Provisions

Plan Provisions – Legacy Salaried Group

The most recent amendment reflected in the following plan provisions was adopted in 2018 and effective January 1, 2019.

Covered employees	All salaried employees hired prior to August 1, 2006. The plan is frozen to salaried new entrants after August 1, 2006
Participation date	January 1 or July 1 coinciding with or next following the date the employee attains age 21 and has completed 1,000 hours of service

Definitions

Vesting service	One year for each 1,000-hour calendar year of employment
Pension service	One month for each month in which the individual is a covered employee subject to a maximum of 30 years
Pensionable pay	Cash compensation received by a participant during the plan year including, but not limited to, overtime, bonuses, commissions, fringe benefits, and reimbursements or other expense allowances under a nonaccountable plan
Average earnings	The average of the highest five consecutive calendar years of pensionable pay during the ten-year period ending on the earlier of the participant's termination date or retirement date
Covered compensation	The projected amount of the participant's Social Security Covered Compensation according to the law in effect at the date of termination of employment assuming continuation of then current earnings to age 65
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	One-twelfth of 1.2% of final average earnings for each year of pension service plus 0.4% of final average earnings in excess of covered compensation for each year of pension service
Special enhancement	Employees that retire on January 1, 2016 and who are age 55 or older as of December 31, 2015, are eligible to receive an enhanced monthly pension benefit. The enhanced benefit includes an additional three years of pension service and an additional three years of age toward early retirement factors.

Monthly preretirement death benefit	If the participant is vested, married, and meets any of the following criteria: (a) attained age 55 and completed five or more years of vesting service (b) attained age 50 and completed 20 or more years of vesting service (c) attained age 65 Then the benefit is equal to 66-2/3% of the monthly pension benefit as of the date of death reduced for the 66-2/3% J&S election and reduced for early retirement from age 62. If the participant is vested, married, and does not meet (a), (b), or (c) described above, the benefit is equal to 50% of the monthly pension benefit as of the date of death, reduced for the 50% J&S election and reduced for payment as early as the participant's 55th birthday. If the participant is vested and single, the benefit is equal to the monthly pension benefit as of the date of death, reduced for the 10-year certain and life election and reduced for payment as early as the participant's 55th birthday.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attainment of age 65
Disability	Permanent and total disability prior to NRD, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a beneficiary

SCHEDULE SB ATTACHMENTS

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, unreduced at age 62. The benefit is reduced 6.667% for each of the first two years and 3.333% for each of the next five years that payment precedes age 62.
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, unreduced at age 65. The benefit is reduced 6.667% for each of the first five years and 3.333% for each of the next five years that payment precedes age 65.
Disablement	Monthly pension benefit determined as if the participant accrued service until date at which payments commence while no earnings are assumed to be earned. Benefit is assumed payable at age 65.
Preretirement death	Monthly preretirement death benefit payable on behalf of an active or terminated vested employee is reduced in the same manner as Early Retirement.

Other Plan Provisions

Forms of payment	Monthly pension benefits are paid as described above as a life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan. Optional forms are a 100%, 75%, or 66-2/3% joint and survivor annuity. Participant may also select a 5, 10 or 15 year certain and life annuity, or an unlimited lump sum. If a participant was employed on December 31, 1975 the normal form of payment shall include a period certain of 120 months.

SCHEDULE SB ATTACHMENTS

Conversion basis	Actuarial equivalence based on factors specified in the plan document. Lump sum conversion rates are subject to IRC 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.
Pension Increases	None
Plan participants' contributions	None
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

SCHEDULE SB ATTACHMENTS

Plan Provisions – Legacy York Hourly Group

The most recent amendment reflected in the following plan provisions was adopted in 2016.

Covered employees	All hourly employees at the York, PA location represented for collective bargaining purposes by Tyson Lodge 175, District 98, of the International Association of Machinists & Aerospace Workers AFL/CIO who were hired prior to February 1, 2016.
Participation date	Date of becoming a covered employee

Definitions

Vesting service	One year for each 1,000-hour calendar year of employment
Pension service	One month for each month in which the employee is credited with 141 hours
Pensionable pay	Annual base rate of compensation, in effect of January 1, excluding overtime, premium pay, bonuses, travel expenses allowances or other allowances.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	For employees who leave employment after 1/31/2016, non-contributory benefit: monthly benefit equal to (a) + (b) (a) $47 times pension service through 2/28/2010 (b) $57 times pension service after 3/1/2010 Contributory benefit: 80% of each year's annual employee contribution (60% for employees hired on or after February 2, 2007), where annual employee contributions equal 2.5% of the participant's pensionable pay in excess of $4,800. Any participant who was making a contribution of February 2, 1991 may contribute 2.5% of pay on the first $4,800 of pensionable pay. Employees must contribute to be eligible for a contributory benefit. Effective February 28, 2010 the contributory benefit was frozen.
Special supplement	Employees that retire on or before January 1, 2010 and who are age 55 or older, with at least 5 years of pension service as of June 30, 2007, are eligible to receive a $350 monthly supplement payable until age 62, or for a minimum of 3 years. Employees that retire on February 1, 2016 (or May 1, 2016) and who are age 55 or older, with at least 5 years of pension service

	as of December 31, 2015, are eligible to receive a $500 monthly supplement payable until age 62, or for a minimum of 3 years.
Monthly preretirement death benefit	If the participant is vested but not eligible for early retirement, 50% of the monthly pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday. If the participant is eligible for early retirement, 66-2/3% of the monthly pension benefit as of the date of death reduced for the 66-2/3% J&S election and reduced for early commencement.

Eligibility for Benefits	
Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service or 30 years of participation service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attainment of age 65
Disability	Permanent and total disability prior to NRD after completing five years of vesting service, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Benefits Paid Upon the Following Events	
Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, reduced 2.0% for each year of payment before age 62, 3% per year from age 61, and 4% per year from age 60. For participants retiring with 30 or more years of Participation Service, the benefit is unreduced
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, adjusted for any withdrawal of Accumulated Employee Contributions, reduced in the same manner as Early Retirement
Disablement	Monthly pension benefit determined as of the date of disablement, payable immediately without reduction for early commencement

SCHEDULE SB ATTACHMENTS

Preretirement death	Monthly preretirement death benefit payable on behalf of an active or terminated vested employee is reduced in the same manner as Early Retirement
Other Plan Provisions	
Forms of payment	Monthly pension benefits are paid as described above as a life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of an actuarially equivalent 50% joint and survivor annuity option with “pop up” feature or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan. Optional forms are a 100%, 75%, and a 66-2/3% joint and survivor annuity with a “pop-up” feature, a five, 10 or 15-year certain and life annuity, a level income option, a life annuity (for married participants), or a lump sum (if the present value of the benefit under Internal Revenue Code (IRC) 417(e)(3) is $20,000 or less). The participant may also elect to receive a lump sum payment of the participant’s Accumulated Employee Contributions If the present value of the preretirement death benefit is $20,000 or less, the surviving spouse may elect a lump sum payment.
Conversion basis	Actuarially equivalent factors based on factors specified in the plan document. Lump sum conversion rates are subject to 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.
Pension Increases	None
Plan participants’ contributions	Plan participant contributions were eliminated effective February 28, 2010
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

SCHEDULE SB ATTACHMENTS

Plan Provisions – Legacy Kansas City Hourly Group

The most recent amendment reflected in the following plan provisions was adopted in 2018 and effective January 1, 2019.

Covered employees

All hourly employees at the Kansas City, MO location represented for collective bargaining purposes by the International Association of Machinists & Aerospace workers, AFL-CIO or the Paper Allied Industrial, Chemical & Energy Workers International Union, AFL-CIO CLC. The Kansas City plant closed in 2019. All Kansas City Hourly participants are inactive.

Participation date

Date of becoming a covered employee

Definitions

Vesting service

Elapsed time

Pension service

Elapsed time

Normal retirement date (NRD)

First of month coinciding with or next following the attainment of age 65

Monthly pension benefit

Years of pension service multiplied by the benefit level in effect on the date the participant ceases to be an eligible employee according to the following table

Effective Date	Monthly Benefit Per Year of Service
1/1/2000	$27.00
1/1/2001	$28.00
1/1/2002	$47.00

Monthly preretirement death benefit

For an active participant, 55% of the monthly pension benefit as of the date of death, unreduced for early commencement payable immediately. For terminated vested participants, 50% of the monthly pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday.

SCHEDULE SB ATTACHMENTS

Eligibility for Benefits	
Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attainment of age 65
Disability	Permanent and total disability prior to NRD after completing five years of vesting service, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Benefits Paid Upon the Following Events	
Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, reduced 2.0% per year of payment before age 62, 3.0% per year from age 61, and 4.0% per year from age 60
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, reduced in the same manner as Early Retirement
Disablement	Monthly pension benefit determined as of the date of disablement, payable immediately without reduction for early commencement
Preretirement death	Monthly preretirement death benefit payable on behalf of an active employee is unreduced for early commencement. Monthly preretirement death benefit payable on behalf of a terminated vested employee in the same manner as Early Retirement.

SCHEDULE SB ATTACHMENTS

Other Plan Provisions

Forms of payment	Monthly pension benefits are paid as described above as a 10-year certain and life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of an actuarially equivalent 50% joint and survivor annuity with ten years guaranteed with a "pop up" feature. If the participant elects and the spouse consents, another actuarially equivalent optional form may be elected. Optional forms are a 100%, 75%, 66-2/3%, or 50% joint and survivor annuity with the "pop up" feature, a 5-year certain or 15 year certain and life annuity, a 10-year certain and life annuity (for married participants), or an unlimited lump sum. Disability benefits are payable as a single life annuity prior to age 65.
Conversion basis	Actuarially equivalence based on factors specified in the plan document. Lump sum conversion rates are subject to IRC 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.
Pension Increases	None
Plan participants' contributions	None
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

SCHEDULE SB ATTACHMENTS

Plan Provisions – Legacy Wisconsin Hourly Group

The most recent amendment reflected in the following plan provisions was adopted in 2019 and effective April 1, 2019.

Covered employees	All hourly employees at the Milwaukee and Tomahawk, WI locations represented for collective bargaining purposes by Local 7-0209 and Local 7-0460 hired prior to April 1, 2019. The plan is closed to Wisconsin Hourly new entrants hired or rehired on or after April 1, 2019.
Participation date	Date of becoming a covered employee

Definitions

Vesting service	Elapsed time
Pension service	Elapsed time
Pensionable pay	Total earnings paid directly by the Company during the Plan Year
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	Non-contributory benefit: monthly benefit equal to (a) + (b) a) $47 times pension service through March 31, 2012 b) $57 times pension service after April 1, 2012 Contributory benefit: 65% of each year's annual employee contribution, where annual employee contributions equal 3.5% of the participant's pensionable pay. Employees must contribute to be eligible for a contributory benefit. Employees hired after 12/31/2006 are not eligible for the contributory portion of the benefit. Effective April 1, 2012, the contributory benefit was frozen. The maximum annual accrued benefit (contributory plus non-contributory, excluding the special supplement) is $45,000 after J&S factor reductions.
Special Supplement	Eligible employees who retire between May 2019 and September 2019 receive a temporary $500 monthly supplement payable until age 62, or for a minimum of 3 years.
Monthly preretirement death benefit	For an active participant 55% of the monthly pension benefits as of the date of death unreduced for early commencement payable immediately. For terminated vested participants, 50% of the monthly pension benefit as of the date of death, reduced for the

SCHEDULE SB ATTACHMENTS

	50% joint and survivor election and reduced for payment as early as the participant's 55th birthday.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of vesting service. Members of Local 7-0209 are also eligible upon completion of 30 years of service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attaining age 65
Disability	Permanent and total disability prior to NRD after completing five years of vesting service, and participant is receiving a Social Security disability benefit
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, reduced 2.0% per year of payment before age 62, 3% per year from age 61, and 4% per year from age 60. For members of Local 7-0209 retiring with 30 or more years of service, the benefit is unreduced.
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Vested termination	Monthly pension benefit determined as of termination date, adjusted for any withdrawal of Accumulated Employee contributions, reduced in the same manner as Early Retirement
Disablement	Monthly pension benefit determined as of the date of disablement, payable immediately without reduction for early commencement
Preretirement death	Monthly preretirement death benefit payable on behalf of an active employee is unreduced for early commencement. Monthly preretirement death benefit payable on behalf of a terminated vested employee is reduced in the same manner as Early Retirement.

SCHEDULE SB ATTACHMENTS

Other Plan Provisions

Forms of payment	Monthly pension benefits are paid as described above as a 10-year certain and life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of an actuarially equivalent 50% joint and survivor annuity with ten years guaranteed with a "pop up" feature. If the participant elects and the spouse consents, another actuarially equivalent optional form may be elected. Optional forms are a 100%, 75%, 66-2/3%, or 50% joint and survivor annuity with the "pop up" feature, a 5-year certain or 15 year certain and life annuity, or (for married participants) a 10-year certain and life annuity or a lump sum (if the present value of the benefit under Internal Revenue Code (IRC) 417(e)(3) is $20,000 or less). If the present value of the preretirement death benefit is $20,000 or less, the surviving spouse may elect a lump sum payment. Disability benefits are payable as a single life annuity prior to age 65.
Conversion basis	Actuarially equivalent factors based on factors described in plan document. Lump sum conversion rates are subject to (IRC) 417(e)(3) regulations including usage of the applicable interest rates and the applicable mortality table.
Pension Increases	None
Plan participants' contributions	Plan participant contributions were eliminated effective April 1, 2012.
2016 special lump sum program	Harley-Davidson offered a voluntary lump sum program to certain eligible terminated vested participants during 2016.

SCHEDULE SB ATTACHMENTS

Provisions for All Groups

Maximum on Benefits and Pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are not assumed for funding or AFTAP purposes.

Future Plan Changes

No future plan changes were recognized in determining funding requirements. Willis Towers Watson is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year.

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
Security Number	Units Held		Carry Value / Tax	Market Value
	US Govt Securities			
3140JBJ98	899,339.190	FEDERAL NATL MTG ASSN GTD PASSTHRU CTF POOL #BM6587 1.864% DTD 02/01/2021 DUE 01/01/2036 IPD24	$897,371.89	$870,659.26
38376GT42	862,324.100	GOVERNMENT NATL MTG ASSN GTD REMIC PASSTHRU SECS SER 2011 64 CL Z FLTG RATE DTD 05/01/2011 DUE 07/16/2053 IPD15	$939,762.55	$909,243.59
38378BB40	1,051,953.920	GOVERNMENT NATL MTG ASSN GTD REMIC PASSTHRU SECS SER 2012 100 CL Z FLTG RATE DTD 08/01/2012 DUE 02/16/2053 IPD15	$1,027,193.71	$1,062,822.92
38378BWW5	1,020,334.970	GOVERNMENT NATL MTG ASSN GTD REMIC PASSTHRU SECS SER 2012 83 CL Z FLTG RATE DTD 06/01/2012 DUE 12/16/2053 IPD15	$853,366.22	$948,761.53
38378BYH6	759,074.610	GOVERNMENT NATL MTG ASSN GTD REMIC PASSTHRU SECS SER 2012 86 CL Z FLTG RATE DTD 07/01/2012 DUE 12/16/2053 IPD15	$759,074.61	$778,184.69
38378BYR4	1,113,638.730	GOVERNMENT NATL MTG ASSN GTD REMIC PASSTHRU SECS SER 2012 87 CL Z FLTG RATE DTD 07/01/2012 DUE 02/16/2053 IPD15	$1,092,627.05	$1,126,788.13
38378BZF9	1,048,068.660	GOVERNMENT NATL MTG ASSN GTD REMIC PASSTHRU SECS SER 2012 88 CL Z FLTG RATE DTD 07/01/2012 DUE 11/16/2053 IPD15	$956,568.66	$1,082,048.93
38378BA25	1,037,300.900	GOVERNMENT NATL MTG ASSN GTD REMIC PASSTHRU SECS SER 2012 95 CL Z FLTG RATE DTD 08/01/2012 DUE 01/16/2055 IPD15	$971,925.90	$1,029,154.35
38378B4N6	2,011,106.510	GOVERNMENT NATL MTG ASSN GTD REMIC PASSTHRU SECS SER 2013 07 CL Z FLTG RATE DTD 01/01/2013 DUE 06/16/2053 IPD15	$1,691,919.39	$1,842,454.92
38378B7X1	1,762,861.110	GOVERNMENT NATL MTG ASSN GTD REMIC PASSTHRU SECS SER 2013 17 CL Z FLTG RATE DTD 02/01/2013 DUE 06/16/2054 IPD15	$1,612,884.55	$1,790,031.03
38378KBJ7	1,504,717.400	GOVERNMENT NATL MTG ASSN GTD REMIC PASSTHRU SECS SER 2013 30 CL Z FLTG RATE DTD 02/01/2013 DUE 03/16/2055 IPD15	$1,262,092.40	$1,444,289.75
880591DZ2	550,000.000	TENNESSEE VALLEY AUTH GLBL PWR 06A 5.375% DTD 04/01/2006 DUE 04/01/2056 NON-CALLABLE	$892,463.00	$919,077.50
880591EJ7	600,000.000	TENNESSEE VALLEY AUTH GLBL PWR BD A 4.625% DTD 09/15/2010 DUE 09/15/2060 NON-CALLABLE	$927,297.00	$918,492.00
912803FD0	1,045,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 05/15/2048	$647,022.20	$629,696.10
912803EP4	2,200,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 08/15/2045	$971,020.50	$1,377,904.00
912803EZ2	3,430,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 08/15/2047	$1,317,128.05	$2,079,643.30
912803EV1	3,585,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 11/15/2046	$1,492,248.96	$2,196,421.95
912803DX8	875,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 05/15/2042	$649,999.53	$589,540.00
912803DJ9	6,400,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 11/15/2039	$4,870,935.11	$4,622,336.00
912803FM0	400,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 02/15/2050	$224,168.00	$232,340.00
912803FD0	6,881,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 05/15/2048	$3,141,620.17	$4,146,352.98
912803EW9	275,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 02/15/2047	$162,919.84	$168,104.75
912803FB4	650,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 02/15/2048	$372,611.07	$392,411.50
912803FG3	1,370,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 02/15/2049	$796,283.86	$815,465.10
912803FM0	1,055,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 02/15/2050	$560,765.77	$612,796.75
912803FV0	1,335,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 02/15/2051	$719,093.99	$762,672.15
912803EY5	475,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 05/15/2047	$270,866.63	$289,788.00
912803FD0	640,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 05/15/2048	$387,841.36	$385,651.20
912803FJ7	1,320,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 05/15/2049	$745,452.79	$782,034.00
912803FP3	780,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 05/15/2050	$425,146.86	$449,014.80
912803EZ2	905,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 08/15/2047	$536,114.46	$548,710.55
912803FK4	730,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 08/15/2049	$438,624.59	$429,210.80
912803FR9	750,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 08/15/2050	$406,117.11	$430,162.50
912803FA6	1,065,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 11/15/2047	$665,855.17	$642,045.90
912803FF5	910,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 11/15/2048	$530,413.31	$545,754.30
912803FL2	435,000.000	U S TREAS BD STRIPPED PRIN PMT DUE 11/15/2049	$227,384.91	$254,901.30
912803FE8	14,825,000.000	U S TREAS BD STRIPPED PRIN PMT PRIN DUE 08/15/2048	$9,542,212.07	$8,866,980.75
912803FT5	9,000,000.000	U S TREAS BD STRIPPED PRIN PMT PRIN DUE 11/15/2050	$4,591,260.03	$5,141,970.00
912803FE8	875,000.000	U S TREAS BD STRIPPED PRIN PMT PRIN DUE 08/15/2048	$506,591.17	$523,346.25
912803FT5	2,050,000.000	U S TREAS BD STRIPPED PRIN PMT PRIN DUE 11/15/2050	$1,124,311.55	$1,171,226.50
912834RB6	175,000.000	U S TREAS SEC STRIPPED INT PMT DUE 02/15/2047	$103,382.35	$103,848.50
912834RK6	120,000.000	U S TREAS SEC STRIPPED INT PMT DUE 05/15/2047	$71,268.34	$71,269.20
912834JH2	2,290,000.000	U S TREAS SEC STRIPPED INT PMT INT PMT DUE 11/15/2040	$1,471,149.44	$1,550,971.20
912834TF5	75,000.000	U S TREAS SEC STRIPPED INT PMT TINT DUE 02/15/2048	$39,831.03	$43,967.25
912834TP3	75,000.000	U S TREAS SEC STRIPPED INT PMT TINT DUE 05/15/2048	$39,687.00	$43,968.75
912834UR7	95,000.000	U S TREAS SEC STRIPPED INT PMT TINT DUE 05/15/2049	$54,490.10	$54,837.80
912834TV0	120,000.000	U S TREAS SEC STRIPPED INT PMT TINT DUE 08/15/2048	$69,722.40	$69,873.60
912803FY4	300,000.000	UNITED STATES TREAS BD STRIPP DUE 05/15/2051	$158,900.11	$171,531.00
912803GA5	265,000.000	UNITED STATES TREAS BD STRIPP PRIN DUE 08/15/2051	$154,509.95	$150,490.85
912810SM1	688,345.600	US TREASURY BOND 0.25% DTD 02/15/2020 DUE 02/15/2050 TREASURY INFLATION PROTECTION SECURITY	$792,650.61	$834,742.94
912810ST6	3,085,000.000	US TREASURY BOND 1.375% DTD 11/15/2020 DUE 11/15/2040	$2,740,795.45	$2,812,409.40
912810TA6	3,885,000.000	US TREASURY BOND 1.75% DTD 08/15/2021 DUE 08/15/2041	$3,772,353.52	$3,767,867.25
912810SZ2	600,000.000	US TREASURY BOND 2.00% DTD 08/15/2021 DUE 08/15/2051	$606,726.56	$611,814.00
912810SX7	6,915,000.000	US TREASURY BOND 2.375% DTD 05/15/2021 DUE 05/15/2051	$7,646,005.61	$7,640,037.75
912810RF7	368,884.652	US TREASURY BOND 1.375% DTD 02/15/2014 DUE 02/15/2044 TREASURY INFLATION PROTECTION SECURITY	$466,915.31	$527,221.01
912810ST6	3,470,000.000	US TREASURY BOND 1.375% DTD 11/15/2020 DUE 11/15/2040	$3,244,712.12	$3,163,390.80
912810TA6	5,800,000.000	US TREASURY BOND 1.75% DTD 08/15/2021 DUE 08/15/2041	$5,540,833.06	$5,625,130.00
912810SW9	3,900,000.000	US TREASURY BOND 1.875% DTD 02/15/2021 DUE 02/15/2041	$3,913,948.92	$3,861,468.00
912810TB4	600,000.000	US TREASURY BOND ZERO DTD 11/15/2021 DUE 11/15/2051	$597,719.59	$595,410.00
912810SU3	6,750,000.000	US TREASURY BOND 1.875% DTD 02/15/2021 DUE 02/15/2051	$6,691,878.45	$6,680,947.50
912810ST6	3,350,000.000	US TREASURY BOND 1.375% DTD 11/15/2020 DUE 11/15/2040	$3,054,321.65	$3,053,994.00
912810SZ2	655,000.000	US TREASURY BOND 2.00% DTD 08/15/2021 DUE 08/15/2051	$672,520.14	$667,896.95
912810TC2	785,000.000	US TREASURY BOND 2.00% DTD 11/15/2021 DUE 11/15/2041	$798,412.74	$794,200.20
91282CDJ7	1,755,000.000	US TREASURY NOTE 1.375% DTD 11/15/2021 DUE 11/15/2031	$1,739,163.86	$1,733,343.30
91282CDJ7	605,000.000	US TREASURY NOTE 1.375% DTD 11/15/2021 DUE 11/15/2031	$601,114.67	$597,534.30
				$99,036,655.58
	Municipal/Other			
13048VZW1	1,200,000.000	CALIFORNIA MUN FIN AUTH REV TAXABLE BDS 2021 B TAXABLE 3.28% DTD 12/16/2021 DUE 02/01/2046 CALLABLE	$1,200,000.00	$1,199,112.00
130795Z67	775,000.000	CALIFORNIA STATEWIDE CMNTYS DE STUDENT HSG BDS 2010A TAXABLE 7.55% DTD 12/14/2010 DUE 05/15/2040 CALLABLE	$1,043,475.50	$1,118,805.50
CCUBSDUS2	891,000.000	CASH COLLATERAL DOM MSF UBS USD	$891,000.00	$891,000.00
CCBOSXUS1	262,000.000	CASH COLLATERAL FUT BOS	$262,000.00	$262,000.00
CCBOSZUS6	3,879,000.000	CASH COLLATERAL HELD AT MERRILL LYNCH	$3,879,000.00	$3,879,000.00
MA1464191	33,082.360	EXCESS CASH FUT MERRILL LYNCH	33,082.360	33,082.36
OP0124734	28.000	FIN FUT US ULTRA 30YR CBT 03-22-22	$0.00	$0.00
341271AF1	34,000.000	FLORIDA ST BRD ADMIN FIN CORP TAXABLE BDS 2020A TAXABLE 2.154% DTD 09/16/2020 DUE 07/01/2030 CALLABLE	$34,000.00	$33,919.76
38122NB50	70,000.000	GOLDEN ST TOB SECURITIZATION C TAXABLE ENHANCED ASSET B 2021 B TAXABLE 2.746% DTD 10/07/2021 DUE 06/01/2034 CALLABLE	$69,887.30	$70,416.50
38122NB76	100,000.000	GOLDEN ST TOB SECURITIZATION C TAXABLE ENHANCED ASSET B 2021 B TAXABLE 3.00% DTD 10/07/2021 DUE 06/01/2046 CALLABLE	$100,000.00	$102,436.00
OP0028364	1.000	MEMO ENTRY: POSITIVE MARKET VALUE OF SWAP CCP LIABILITIES	$0.00	$1,119,206.66

(a)	(b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
MA1418874	1.000		MEMO ENTRY: POSITIVE MARKET VALUE OF SWAP LIABILITIES	$0.00	$129,812.25
OP0027168	1.000		MEMO ENTRY: SWAP CCP SHORT POSITION OFFSET TO TOTAL NEGATIVE MARKET VALUE OF SWAP CCP'S	$0.00	$0.00
MA1362015	2,199,900.080		LIABILITIES	$2,199,900.08	$2,199,900.08
606092ET7	550,000.000		MISSOURI JT MUN ELEC UTIL COMM PWR PROJ EV BDS 2009 A TAXABLE 6.89% DTD 12/17/2009 DUE 01/01/2042 CALLABLE	$705,668.00	$823,284.00
626207YF5	400,000.000		MUNICIPAL ELEC AUTH GA ELEC AUTHORITY BDS 2010 A TAXABLE 6.637% DTD 03/11/2010 DUE 04/01/2057 CALLABLE	$593,413.00	$608,980.00
626207YF5	880,000.000		MUNICIPAL ELEC AUTH GA ELEC AUTHORITY BDS 2010 A TAXABLE 6.637% DTD 03/11/2010 DUE 04/01/2057 CALLABLE	$1,030,739.37	$1,339,756.00
646136XR7	330,000.000		NEW JERSEY ST TRANSN TR FD AUT TRANSPORTATION SYSTEM BD 2010B TAXABLE 6.561% DTD 01/14/2010 DUE 12/15/2040 CALLABLE	$440,048.40	$485,248.50
64990FXE9	45,000.000		NEW YORK ST DORM AUTH ST PERS TAXABLE GEN PURP BDS 2019 F TAXABLE 3.19% DTD 01/03/2020 DUE 02/15/2043 CALLABLE	$49,330.35	$47,470.50
73358WJA3	350,000.000		PORT AUTH N Y & N J CONSOLIDATED BONDS 174 SE TAXABLE 4.458% DTD 10/10/2012 DUE 10/01/2062 CALLABLE	$350,000.00	$463,914.50
73358WJA3	100,000.000		PORT AUTH N Y & N J CONSOLIDATED BONDS 174 SE TAXABLE 4.458% DTD 10/10/2012 DUE 10/01/2062 CALLABLE	$100,000.00	$132,547.00
783186TP4	200,000.000		RUTGERS ST UNIV N J TAXABLE GO BDS 2019 P TAXABLE 3.915% DTD 09/16/2019 DUE 05/01/2119 CALLABLE	$199,892.00	$237,560.00
79765RTL3	545,000.000		SAN FRANCISCO CALIF CITY & CNT WTR REV BDS 2010G TAXABLE 6.95% DTD 12/22/2010 DUE 11/01/2050 CALLABLE	$803,449.90	$895,462.25
837151AA7	500,000.000		SOUTH CAROLINA ST PUB SVCS AUT REV OBLIG BDS 2010C TAXABLE 6.454% DTD 12/21/2010 DUE 01/01/2050 CALLABLE	$737,195.00	$792,695.00
OP0106871	700,000.000		SWAP CCP GLENCORE FINANCE (EUROPE) SNR SE SP JPM SWPC0IU47	$135,247.56	$126,231.70
OP0082122	900,000.000		SWAP CDX HY29 5Y 25-35% SP JPM SWPCDX027	$143,100.00	$43,055.10
OP0077635	150,000.000		SWAP SAUDI ARABIA GOVT EM SP JPM SWPC0FMX8	$1,087.74	$615.00
OP0080563	350,000.000		SWAP SAUDI ARABIA GOVT EM SP NGF SWPC0FJM6	$2,270.09	$1,435.00
882667AZ1	1,200,000.000		TEXAS PRIVATE ACTIVITY BD SURF TAXABLE SR LEIN REF BDS 2019 B TAXABLE 3.922% DTD 12/17/2019 DUE 12/31/2049 CALLABLE	$1,200,000.00	$1,342,488.00
913366DF4	700,000.000		UNIV CALIF REGTS MED CTR POOLE REV BDS 2009F TAXABLE 6.583% DTD 12/17/2009 DUE 05/15/2049 CALLABLE	$907,424.00	$1,078,091.00
91412GHA6	150,000.000		UNIVERSITY CALIF REVS FOR PREV GEN REV BDS 2012 A TAXABLE 4.858% DTD 03/01/2012 DUE 05/15/2112 CALLABLE	$168,594.00	$220,638.00
91412GC86	380,000.000		UNIVERSITY CALIF REVS FOR PREV GEN REVS BDS 2015 A TAXABLE 4.767% DTD 04/08/2015 DUE 05/15/2115 CALLABLE	$380,000.00	$543,605.20
914716VQ5	500,000.000		UNIVERSITY N C CHARLOTTE REV GEN REV BDS TAXABLE 6.523% DTD 12/02/2010 DUE 04/01/2040 CALLABLE	$693,500.00	$756,535.00
915217XM0	190,000.000		UNIVERSITY VA UNIV REVS TAXABLE GEN PLG REF BDS 2021 B TAXABLE 2.584% DTD 07/21/2021 DUE 11/01/2051 CALLABLE	$194,346.50	$192,010.20
OP0126416	3.000		US ULTRA BOND CBT MAR22	$0.00	$0.00
MA1482169	57,226.500		VM CASH CCP ICE MERRILL LYNCH USD	$57,226.50	$57,226.50
MA1507395	31,371.890		VM CASH FUT FOR BOS EUR	$35,534.25	$35,534.25
MA1507403	19,841.320		VM CASH FUT FOR BOS GBP	$26,585.64	$26,585.64
MA1482177	26,054.540		VM CASH ICE FOR MERRILL LYNCH EURO	29,669.520	29,669.52
					$21,319,328.97
	Corporate Debt				
88579YBP5	105,000.000		3M CO SR NT 3.70% DTD 03/27/2020 DUE 04/15/2050 CALLABLE	$104,638.80	$123,069.45
00253XAB7	200,000.000		AADVANTAGE LOYALTY IP AME SR SEC GLBL 5.75% DTD 03/24/2021 DUE 04/20/2029 NON-CALLABLE	$200,000.00	$213,744.00
002824BH2	865,000.000		ABBOTT LABS SR NT 4.90% DTD 11/22/2016 DUE 11/30/2046 CALLABLE	$867,583.60	$1,182,628.00
002824BH2	425,000.000		ABBOTT LABS SR NT 4.90% DTD 11/22/2016 DUE 11/30/2046 CALLABLE	$592,645.71	$581,060.00
002824BN9	470,000.000		ABBOTT LABS SR NT 4.75% DTD 10/15/2016 DUE 04/15/2043	$575,027.31	$611,333.70
00287YAW9	960,000.000		ABBVIE INC SR GLBL NT 4.45% DTD 05/12/2016 DUE 05/14/2046 CALLABLE	$933,158.40	$1,160,956.80
00287YCB3	380,000.000		ABBVIE INC SR GLBL NT 4.25% DTD 05/21/2020 DUE 11/21/2049 CALLABLE	$435,506.40	$456,824.60
00287YDB2	360,000.000		ABBVIE INC SR GLBL NT 4.75% DTD 09/15/2020 DUE 03/15/2045 CALLABLE	$358,117.20	$449,020.80
00287YAW9	85,000.000		ABBVIE INC SR GLBL NT 4.45% DTD 05/12/2016 DUE 05/14/2046 CALLABLE	$104,275.06	$102,793.05
00287YCA5	875,000.000		ABBVIE INC SR GLBL NT 4.05% DTD 05/21/2020 DUE 11/21/2039 CALLABLE	$960,692.26	$1,003,913.75
00287YDA4	135,000.000		ABBVIE INC SR GLBL NT 4.85% DTD 06/15/2020 DUE 06/15/2044 CALLABLE	$136,692.65	$169,179.30
00287YDB2	100,000.000		ABBVIE INC SR GLBL NT 4.75% DTD 09/15/2020 DUE 03/15/2045 CALLABLE	$108,178.90	$124,728.00
00287YAS8	120,000.000		ABBVIE INC SR NT 4.70% DTD 05/14/2015 DUE 05/14/2045 CALLABLE	$125,479.20	$148,875.60
00287YBD0	330,000.000		ABBVIE INC SR NT 4.875% DTD 09/18/2018 DUE 11/14/2048 CALLABLE	$326,511.90	$426,422.70
00287YAM1	1,400,000.000		ABBVIE INC SR NT 4.40% DTD 05/06/2013 DUE 11/06/2042 CALLABLE	$1,434,662.00	$1,670,494.00
00287YBD0	110,000.000		ABBVIE INC SR NT 4.875% DTD 09/18/2018 DUE 11/14/2048 CALLABLE	$146,620.30	$142,140.90
00287YCZ0	25,000.000		ABBVIE INC SR SEC GLBL NT 4.625% DTD 10/01/2020 DUE 10/01/2042 CALLABLE	$23,058.00	$30,580.50
00084DAW0	300,000.000		ABN AMRO BANK SNR NPF COCO VAR RATE DTD 12/13/2021 DUE 12/13/2029 CALLABLE	$299,808.00	$300,000.00
00440EAQ0	60,000.000		ACE INA HLDG INC SR NT 4.15% DTD 03/13/2013 DUE 03/13/2043 CALLABLE	$76,815.40	$71,870.40
00507VAQ2	735,000.000		ACTIVISION BLIZZARD INC SR NT 2.50% DTD 08/10/2020 DUE 09/15/2050 CALLABLE	$732,978.75	$643,705.65
00507VAQ2	300,000.000		ACTIVISION BLIZZARD INC SR NT 2.50% DTD 08/10/2020 DUE 09/15/2050 CALLABLE	$299,175.00	$262,737.00
00507VAQ2	150,000.000		ACTIVISION BLIZZARD INC SR NT 2.50% DTD 08/10/2020 DUE 09/15/2050 CALLABLE	$139,462.80	$131,368.50
00778XAA5	90,000.000		ADVENTIST HEALTH SYS SUNBELT SR 2021E BD 2.795% DTD 11/04/2021 DUE 11/15/2051 CALLABLE	$89,933.10	$87,732.00
007944AF8	100,000.000		ADVENTIST HEALTH SYS WEST 2.952% DTD 10/31/2019 DUE 03/01/2029 CALLABLE	$99,060.00	$104,524.00
007944AG6	1,200,000.000		ADVENTIST HEALTH SYS WEST 2019 BD 3.63% DTD 10/31/2019 DUE 03/01/2049 CALLABLE	$1,200,000.00	$1,325,376.00
007589AE4	40,000.000		ADVOCATE HEALTH & HOSPS CORP 2020A 3.008% DTD 05/05/2020 DUE 06/15/2050 CALLABLE	$43,028.40	$41,227.20
007589AB0	40,000.000		ADVOCATE HEALTH & HOSPS CORP SR BD 4.272% DTD 08/16/2018 DUE 08/15/2048 CALLABLE	$40,000.00	$49,476.80
00108WAJ9	35,000.000		AEP TEX INC G 4.15% DTD 05/01/2019 DUE 05/01/2049 CALLABLE	$40,005.00	$39,786.60
00108WAN0	65,000.000		AEP TEX INC SR J NT 3.45% DTD 05/06/2021 DUE 05/15/2051 CALLABLE	$64,806.30	$65,472.55
00115AAH2	100,000.000		AEP TRANSMISSION CO LLC I 3.75% DTD 09/28/2017 DUE 12/01/2047 CALLABLE	$91,917.00	$112,283.00
00115AAH2	25,000.000		AEP TRANSMISSION CO LLC I 3.75% DTD 09/28/2017 DUE 12/01/2047 CALLABLE	$24,939.75	$28,070.75
00115AAJ8	400,000.000		AEP TRANSMISSION CO LLC SR J NT 4.25% DTD 09/07/2018 DUE 09/15/2048 CALLABLE	$399,928.00	$479,924.00
00115AAM1	120,000.000		AEP TRANSMISSION CO LLC SR M NT 3.65% DTD 04/01/2020 DUE 04/01/2050 CALLABLE	$119,956.80	$132,468.00
00115AAN9	110,000.000		AEP TRANSMISSION CO LLC SR N NT 2.75% DTD 08/04/2021 DUE 08/15/2051 CALLABLE	$109,575.40	$104,643.00
00774MAV7	700,000.000		AERCAP IRELAND CAPITAL LIMITED SR NT 2.45% DTD 10/29/2021 DUE 10/29/2026 CALLABLE	$698,824.00	$705,740.00
00774MAX3	550,000.000		AERCAP IRELAND CAPITAL LIMITED SR NT 3.30% DTD 10/29/2021 DUE 01/30/2032 CALLABLE	$549,943.95	$560,323.50
00774MAY1	295,000.000		AERCAP IRELAND CAPITAL LIMITED SR NT 3.40% DTD 10/29/2021 DUE 10/29/2033 CALLABLE	$295,884.01	$300,342.45
00774MAZ8	165,000.000		AERCAP IRELAND CAPITAL LIMITED SR NT 3.85% DTD 10/29/2021 DUE 10/29/2041 CALLABLE	$165,582.68	$171,870.60
00817YAM0	1,190,000.000		AETNA INC NEW SR NT 4.125% DTD 11/07/2012 DUE 11/15/2042 CALLABLE	$1,211,510.60	$1,342,165.30
00817YAG3	25,000.000		AETNA INC NEW SR NT 6.75% DTD 12/04/2007 DUE 12/15/2037 CALLABLE	$34,968.00	$36,146.25
00817YAM0	55,000.000		AETNA INC NEW SR NT 4.125% DTD 11/07/2012 DUE 11/15/2042 CALLABLE	$53,601.35	$62,032.85
00817YAP3	110,000.000		AETNA INC NEW SR NT 4.75% DTD 03/07/2014 DUE 03/15/2044 CALLABLE	$110,296.00	$134,366.10
001055AD4	200,000.000		AFLAC INC 6.90% DTD 12/17/2009 DUE 12/17/2039 CALLABLE	$262,741.71	$295,880.00
001055AY8	400,000.000		AFLAC INC 4.75% DTD 10/31/2018 DUE 01/15/2049 CALLABLE	$545,170.50	$529,900.00
001192AK9	260,000.000		AGL CAP CORP SR NT 4.40% DTD 05/16/2013 DUE 06/01/2043 CALLABLE	$293,503.86	$296,241.40
001306AC3	400,000.000		AHS HOSP CORP 2021 BD ZERO CPN DTD 01/27/2021 DUE 07/01/2051 NON-CALLABLE	$400,000.00	$396,508.00
001306AC3	65,000.000		AHS HOSP CORP 2021 BD ZERO CPN DTD 01/27/2021 DUE 07/01/2051 NON-CALLABLE	$65,000.00	$64,432.55
00131LAH8	200,000.000		AIA GROUP LTD HONG KONG 3.60% DTD 04/09/2019 DUE 04/09/2029 CALLABLE	$198,986.00	$218,242.00
00131L2B0	650,000.000		AIA GROUP LTD HONG KONG FR 4.875% DTD 03/11/2014 DUE 03/11/2044 NON-CALLABLE	$647,746.00	$845,721.50
00973RAF0	400,000.000		AKER BP ASA SR 144A NT 3.75% DTD 01/15/2020 DUE 01/15/2030 CALLABLE	$402,760.00	$423,556.00

(a)	(b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
010392FM5	80,000.000	ALABAMA PWR CO SR 2015A NT 3.75% DTD 03/11/2015 DUE 03/01/2045 CALLABLE		$89,844.80	$88,521.60
010392FT0	400,000.000	ALABAMA PWR CO SR 2019A NT 3.45% DTD 09/17/2019 DUE 10/01/2049 CALLABLE		$398,660.00	$423,824.00
010392FP8	460,000.000	ALABAMA PWR CO SR GLBL 2016A 4.30% DTD 01/13/2016 DUE 01/02/2046 CALLABLE		$498,732.00	$550,702.80
010392FW3	240,000.000	ALABAMA PWR CO SR NT 3.00% DTD 11/18/2021 DUE 03/15/2052 CALLABLE		$239,577.60	$239,392.80
010392FL7	40,000.000	ALABAMA PWR CO SR NT 4.15% DTD 08/26/2014 DUE 08/15/2044 CALLABLE		$39,681.60	$46,749.60
010392FW3	220,000.000	ALABAMA PWR CO SR NT 3.00% DTD 11/18/2021 DUE 03/15/2052 CALLABLE		$220,029.97	$219,443.40
010392FJ2	1,085,000.000	ALABAMA PWR CO SR NT C 3.85% DTD 12/05/2012 DUE 12/01/2042 CALLABLE		$997,163.95	$1,206,324.70
010392FJ2	35,000.000	ALABAMA PWR CO SR NT C 3.85% DTD 12/05/2012 DUE 12/01/2042 CALLABLE		$33,368.30	$38,913.70
013822AC5	215,000.000	ALCOA NEDERLAND HLDG B V SR 144A NT 6.125% DTD 05/17/2018 DUE 05/15/2028 CALLABLE		$215,000.00	$231,393.75
01400EAC7	1,000,000.000	ALCON FIN CORP SR 144A 3.80% DTD 09/23/2019 DUE 09/23/2049 CALLABLE		$998,220.00	$1,113,500.00
015271AW9	300,000.000	ALEXANDRIA REAL ESTATE EQ INC SR GLBL NT 2.00% DTD 02/18/2021 DUE 05/18/2032 CALLABLE		$299,073.00	$286,503.00
015271AW9	45,000.000	ALEXANDRIA REAL ESTATE EQ INC SR GLBL NT 2.00% DTD 02/18/2021 DUE 05/18/2032 CALLABLE		$44,365.31	$42,975.45
015271AV1	380,000.000	ALEXANDRIA REAL ESTATE EQ INC SR NT 1.875% DTD 08/05/2020 DUE 02/01/2033 CALLABLE		$364,188.75	$357,067.00
01609WAW2	335,000.000	ALIBABA GROUP HLDG LTD SR GLBL 4.40% DTD 12/06/2017 DUE 12/06/2057 CALLABLE		$391,390.04	$380,449.45
01609WAU6	190,000.000	ALIBABA GROUP HLDG LTD SR GLBL NT 4.00% DTD 12/06/2017 DUE 12/06/2037 CALLABLE		$210,348.00	$205,954.30
01609WAZ5	200,000.000	ALIBABA GROUP HLDG LTD SR NT 3.15% DTD 02/09/2021 DUE 02/09/2051 CALLABLE		$198,840.00	$187,206.00
01609WAZ5	160,000.000	ALIBABA GROUP HLDG LTD SR NT 3.15% DTD 02/09/2021 DUE 02/09/2051 CALLABLE		$159,926.46	$149,764.80
BNNRXN2	700,000.000	ALIBABA GROUP HOLDING 3.15% DTD 02/09/2021 DUE 02/09/2051 CALLABLE		$699,867.00	$659,299.63
01626PAQ9	700,000.000	ALIMENTATION COUCHE TARD INC SR 144A NT 3.625% DTD 05/13/2021 DUE 05/13/2051 CALLABLE		$699,615.00	$736,218.00
017175AF7	50,000.000	ALLEGHANY CORP MD SR NT 3.25% DTD 08/13/2021 DUE 08/15/2051 CALLABLE		$49,319.50	$49,259.00
01959LAE2	50,000.000	ALLINA HEALTH SYS 2021 BD 2.902% DTD 11/10/2021 DUE 11/15/2051 CALLABLE		$50,000.00	$50,300.50
020002BC4	700,000.000	ALLSTATE CORP SR NT 4.20% DTD 12/08/2016 DUE 12/15/2046 CALLABLE		$872,349.80	$840,224.00
020002BA8	150,000.000	ALLSTATE CORP SR NT 4.50% DTD 06/07/2013 DUE 06/15/2043 CALLABLE		$194,744.85	$182,349.00
020002BC4	45,000.000	ALLSTATE CORP SR NT 4.20% DTD 12/08/2016 DUE 12/15/2046 CALLABLE		$54,379.35	$54,014.40
02079KAE7	160,000.000	ALPHABET INC SR NT 1.90% DTD 08/05/2020 DUE 08/15/2040 CALLABLE		$145,285.30	$145,696.00
02079KAF4	345,000.000	ALPHABET INC SR NT 2.05% DTD 08/05/2020 DUE 08/15/2050 CALLABLE		$325,812.98	$307,888.35
02079KAG2	245,000.000	ALPHABET INC SR NT 2.25% DTD 08/05/2020 DUE 08/15/2060 CALLABLE		$232,615.60	$218,321.95
02109TAD4	300,000.000	ALROSA FIN S A SR GLBL 144A 4.65% DTD 04/09/2019 DUE 04/09/2024 NON-CALLABLE		$300,000.00	$314,151.00
02209SBE2	200,000.000	ALTRIA GROUP INC 5.80% DTD 02/14/2019 DUE 02/14/2039 CALLABLE		$199,530.00	$240,396.00
02209SBF9	900,000.000	ALTRIA GROUP INC 5.95% DTD 02/14/2019 DUE 02/14/2049 CALLABLE		$897,498.00	$1,123,137.00
02209SBG7	40,000.000	ALTRIA GROUP INC 6.20% DTD 02/14/2019 DUE 02/14/2059 CALLABLE		$39,882.40	$52,138.40
02209SBE2	275,000.000	ALTRIA GROUP INC 5.80% DTD 02/14/2019 DUE 02/14/2039 CALLABLE		$334,905.74	$330,544.50
02209SBF9	75,000.000	ALTRIA GROUP INC 5.95% DTD 02/14/2019 DUE 02/14/2049 CALLABLE		$94,082.25	$93,594.75
02209SAQ6	120,000.000	ALTRIA GROUP INC GTD SR NT 4.50% DTD 05/02/2013 DUE 05/02/2043 NON-CALLABLE		$107,579.34	$124,369.20
02209SAM5	1,115,000.000	ALTRIA GROUP INC NT 4.25% DTD 08/09/2012 DUE 08/09/2042 CALLABLE		$1,023,973.15	$1,132,003.75
02209SAM5	190,000.000	ALTRIA GROUP INC NT 4.25% DTD 08/09/2012 DUE 08/09/2042 CALLABLE		$188,977.12	$192,897.50
02209SAR4	40,000.000	ALTRIA GROUP INC NT 5.375% DTD 10/31/2013 DUE 01/31/2044 NON-CALLABLE		$45,335.60	$46,169.60
02209SAV5	130,000.000	ALTRIA GROUP INC SR GLBL NT 3.875% DTD 09/16/2016 DUE 09/16/2046 CALLABLE		$131,100.87	$125,742.50
02209SBK8	155,000.000	ALTRIA GROUP INC SR NT 4.45% DTD 05/06/2020 DUE 05/06/2050 CALLABLE		$153,756.90	$159,893.35
02209SBN2	770,000.000	ALTRIA GROUP INC SR NT 3.70% DTD 02/04/2021 DUE 02/04/2051 CALLABLE		$764,340.50	$717,732.40
02209SBK8	40,000.000	ALTRIA GROUP INC SR NT 4.45% DTD 05/06/2020 DUE 05/06/2050 CALLABLE		$41,294.40	$41,262.80
02209SBL6	210,000.000	ALTRIA GROUP INC SR NT 2.45% DTD 02/04/2021 DUE 02/04/2032 CALLABLE		$207,434.50	$199,378.20
02209SBM4	485,000.000	ALTRIA GROUP INC SR NT 3.40% DTD 02/04/2021 DUE 02/04/2041 CALLABLE		$471,683.99	$447,383.40
02209SBN2	90,000.000	ALTRIA GROUP INC SR NT 3.70% DTD 02/04/2021 DUE 02/04/2051 CALLABLE		$84,397.40	$83,890.80
023135BF2	705,000.000	AMAZON COM INC 3.875% DTD 02/22/2018 DUE 08/22/2037 CALLABLE		$703,244.55	$828,607.65
023135BF2	255,000.000	AMAZON COM INC 3.875% DTD 02/22/2018 DUE 08/22/2037 CALLABLE		$273,362.18	$299,709.15
023135BJ4	190,000.000	AMAZON COM INC 4.05% DTD 02/22/2018 DUE 08/22/2047 CALLABLE		$230,739.11	$230,365.50
023135BM7	315,000.000	AMAZON COM INC 4.25% DTD 02/22/2018 DUE 08/22/2057 CALLABLE		$402,264.80	$403,326.00
023135BU9	330,000.000	AMAZON COM INC NT 2.70% DTD 06/03/2020 DUE 06/03/2060 CALLABLE		$336,149.78	$317,991.30
023135AQ9	295,000.000	AMAZON COM INC SR NT 4.95% DTD 12/05/2014 DUE 12/05/2044 CALLABLE		$299,990.56	$402,642.55
023135BT2	395,000.000	AMAZON COM INC SR NT 2.50% DTD 06/03/2020 DUE 06/03/2050 CALLABLE		$390,959.15	$376,095.30
023135BT2	400,000.000	AMAZON COM INC SR NT 2.50% DTD 06/03/2020 DUE 06/03/2050 CALLABLE		$395,908.00	$380,856.00
023135CC8	900,000.000	AMAZON COM INC SR NT 3.25% DTD 05/12/2021 DUE 05/12/2061 CALLABLE		$892,620.00	$968,805.00
023135BT2	430,000.000	AMAZON COM INC SR NT 2.50% DTD 06/03/2020 DUE 06/03/2050 CALLABLE		$429,357.40	$409,420.20
023135CB0	140,000.000	AMAZON COM INC SR NT 3.10% DTD 05/12/2021 DUE 05/12/2051 CALLABLE		$149,171.17	$149,466.80
023135CC8	415,000.000	AMAZON COM INC SR NT 3.25% DTD 05/12/2021 DUE 05/12/2061 CALLABLE		$430,025.33	$446,726.75
02361DAT7	70,000.000	AMEREN ILL CO 4.50% DTD 11/15/2018 DUE 03/15/2049 CALLABLE		$89,538.40	$89,040.00
02361DAQ3	155,000.000	AMEREN ILL CO SR SEC GLBL NT 4.15% DTD 12/14/2015 DUE 03/15/2046 CALLABLE		$167,549.40	$184,454.65
02360FAB2	90,000.000	AMEREN UN ELEC SR SECD 5.30% DTD 07/21/2005 DUE 08/01/2037 CALLABLE		$103,989.60	$114,993.90
02364WAP0	94,000.000	AMERICA MOVIL S A B DE C V 6.125% DTD 10/30/2007 DUE 11/15/2037 CALLABLE		$129,759.06	$127,640.72
02364WAJ4	90,000.000	AMERICA MOVIL S A DE C V SR NT 6.375% DTD 02/25/2005 DUE 03/01/2035 CALLABLE		$129,356.00	$124,526.70
02364WAW5	350,000.000	AMERICA MOVIL SAB DE CV GTD SR 6.125% DTD 03/30/2010 DUE 03/30/2040 CALLABLE		$457,754.50	$491,064.00
02364WAW5	205,000.000	AMERICA MOVIL SAB DE CV GTD SR 6.125% DTD 03/30/2010 DUE 03/30/2040 CALLABLE		$270,905.73	$287,623.20
025537AP6	650,000.000	AMERICAN ELEC PWR CO INC SR L NT 3.25% DTD 03/05/2020 DUE 03/01/2050 CALLABLE		$648,888.50	$638,196.00
025816BF5	725,000.000	AMERICAN EXPRESS CO SR NT 4.05% DTD 12/03/2012 DUE 12/03/2042 NON-CALLABLE		$898,650.25	$860,589.50
02666TAD9	100,000.000	AMERICAN HOMES 4 RENT L P SR NT 3.375% DTD 07/08/2021 DUE 07/15/2051 CALLABLE		$97,962.00	$100,388.00
026874AZ0	500,000.000	AMERICAN INTL GROUP INC NT 6.25% DTD 04/20/2006 DUE 05/01/2036 CALLABLE		$623,000.00	$693,945.00
026874AZ0	40,000.000	AMERICAN INTL GROUP INC NT 6.25% DTD 04/20/2006 DUE 05/01/2036 CALLABLE		$48,932.83	$55,515.60
026874DA2	335,000.000	AMERICAN INTL GROUP INC SR NT 4.50% DTD 07/16/2014 DUE 07/16/2044 CALLABLE		$332,979.95	$412,569.25
026874DL8	645,000.000	AMERICAN INTL GROUP INC SR NT 4.75% DTD 03/26/2018 DUE 04/01/2048 CALLABLE		$636,416.85	$821,530.05
026874CW5	225,000.000	AMERICAN INTL GROUP INC SR NT 6.82% DTD 05/15/2012 DUE 11/15/2037 CALLABLE		$316,388.60	$318,978.00
026874DC8	155,000.000	AMERICAN INTL GROUP INC SR NT 3.875% DTD 01/15/2015 DUE 01/15/2035 CALLABLE		$169,962.15	$171,368.00
03027XAY6	800,000.000	AMERICAN TOWER CORP NEW SR GLBL 3.70% DTD 10/03/2019 DUE 10/15/2049 CALLABLE		$835,740.00	$852,592.00
03027XAY6	90,000.000	AMERICAN TOWER CORP NEW SR GLBL 3.70% DTD 10/03/2019 DUE 10/15/2049 CALLABLE		$93,546.15	$95,916.60
03027XBS8	800,000.000	AMERICAN TOWER CORP SR NT 2.30% DTD 09/27/2021 DUE 09/15/2031 CALLABLE		$795,552.00	$776,984.00
030288AB0	55,000.000	AMERICAN TRANSMISSION SYS INC SR NT 144A 5.00% DTD 09/25/2014 DUE 09/01/2044 CALLABLE		$63,398.50	$70,444.00
03040WAP0	45,000.000	AMERICAN WTR CAP CORP SR GLBL NT 4.00% DTD 11/17/2016 DUE 12/01/2046 CALLABLE		$44,783.55	$51,531.75
03040WAJ4	700,000.000	AMERICAN WTR CAP CORP SR NT 4.30% DTD 12/17/2012 DUE 12/01/2042 CALLABLE		$813,593.00	$831,264.00
03073EAN5	775,000.000	AMERISOURCEBERGEN CORP SR NT 4.261% DTD 02/20/2015 DUE 03/01/2045 CALLABLE		$773,550.75	$882,887.75
03073EAQ8	80,000.000	AMERISOURCEBERGEN CORP SR NT 4.30% DTD 12/04/2017 DUE 12/15/2047 CALLABLE		$93,332.00	$94,257.60
03115AAC7	1,100,000.000	AMFAM HOLDINGS INC SR 144A NT 3.833% DTD 03/11/2021 DUE 03/11/2051 CALLABLE		$1,100,000.00	$1,214,114.00

HARLEY-DAVIDSON RETIREMENT PLAI EIN: 39-1805420
SCHEDULE H, LINE 4I - SCHEDULE OF PLAN NO: 001
AS OF DECEMBER 31, 2021

(a)	(b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
031162CY4	103,000.000	AMGEN INC SR GLBL NT 2.77% DTD 03/01/2021 DUE 09/01/2053 CALLABLE		$124,439.85	$96,233.93
031162CS7	1,020,000.000	AMGEN INC SR NT 3.375% DTD 02/21/2020 DUE 02/21/2050 CALLABLE		$1,065,859.20	$1,060,932.60
031162BK5	86,000.000	AMGEN INC SR NT 5.15% DTD 11/10/2011 DUE 11/15/2041 CALLABLE		$0.00	$109,379.96
031162BZ2	65,000.000	AMGEN INC SR NT 4.40% DTD 05/01/2015 DUE 05/01/2045 CALLABLE		$74,841.65	$77,562.55
031162CR9	675,000.000	AMGEN INC SR NT 3.15% DTD 02/21/2020 DUE 02/21/2040 CALLABLE		$710,968.09	$692,219.25
031162DA5	95,000.000	AMGEN INC SR NT 2.80% DTD 08/09/2021 DUE 08/15/2041 CALLABLE		$94,067.44	$91,400.45
031162DC1	335,000.000	AMGEN INC SR NT 3.00% DTD 08/09/2021 DUE 01/15/2052 CALLABLE		$332,744.33	$325,050.50
034863AY6	300,000.000	ANGLO AMERICAN CAPITAL PLC SR GLBL 144A 3.95% DTD 09/10/2020 DUE 09/10/2050 CALLABLE		$295,689.00	$318,267.00
03522AAH3	1,340,000.000	ANHEUSER BUSCH COS LLC ANHEU 4.70% DTD 02/01/2019 DUE 02/01/2036 CALLABLE		$1,294,187.90	$1,617,125.40
03522AAH3	1,025,000.000	ANHEUSER BUSCH COS LLC ANHEU 4.70% DTD 02/01/2019 DUE 02/01/2036 CALLABLE		$1,179,125.77	$1,236,980.25
03522AAJ9	470,000.000	ANHEUSER BUSCH COS LLC ANHEU SR GLBL 4.90% DTD 02/01/2019 DUE 02/01/2046 CALLABLE		$447,091.25	$594,051.80
03522AAJ9	100,000.000	ANHEUSER BUSCH COS LLC ANHEU SR GLBL 4.90% DTD 02/01/2019 DUE 02/01/2046 CALLABLE		$95,125.80	$126,394.00
03522AAJ9	3,300,000.000	ANHEUSER BUSCH COS LLC ANHEU SR GLBL 4.90% DTD 02/01/2019 DUE 02/01/2046 CALLABLE		$3,224,937.00	$4,171,002.00
03522AAJ9	740,000.000	ANHEUSER BUSCH COS LLC ANHEU SR GLBL 4.90% DTD 02/01/2019 DUE 02/01/2046 CALLABLE		$847,395.37	$935,315.60
035242AB2	1,525,000.000	ANHEUSER BUSCH INBEV FIN INC SR NT 4.00% DTD 01/17/2013 DUE 01/17/2043 CALLABLE		$1,559,236.25	$1,696,684.50
035242AB2	55,000.000	ANHEUSER BUSCH INBEV FIN INC SR NT 4.00% DTD 01/17/2013 DUE 01/17/2043 CALLABLE		$51,387.50	$61,191.90
03524BAF3	150,000.000	ANHEUSER BUSCH INBEV SR NT 4.625% DTD 01/27/2014 DUE 02/01/2044 CALLABLE		$178,769.43	$179,802.00
035240AN0	600,000.000	ANHEUSER BUSCH INBEV WLDW INC FR 4.60% DTD 04/04/2018 DUE 04/15/2048 CALLABLE		$604,620.00	$733,704.00
035240AP5	400,000.000	ANHEUSER BUSCH INBEV WLDW INC FR 4.75% DTD 04/04/2018 DUE 04/15/2058 CALLABLE		$397,508.00	$494,548.00
035240AM2	105,000.000	ANHEUSER BUSCH INBEV WLDW INC FR 4.375% DTD 04/04/2018 DUE 04/15/2038 CALLABLE		$123,811.45	$122,961.30
035240AN0	190,000.000	ANHEUSER BUSCH INBEV WLDW INC FR 4.60% DTD 04/04/2018 DUE 04/15/2048 CALLABLE		$229,918.74	$232,339.60
035240AP5	75,000.000	ANHEUSER BUSCH INBEV WLDW INC FR 4.75% DTD 04/04/2018 DUE 04/15/2058 CALLABLE		$91,617.31	$92,727.75
035240AF7	100,000.000	ANHEUSER BUSCH INBEV WLDW INC SR GLBL NT 5.875% DTD 12/15/2016 DUE 06/15/2035 CALLABLE		$133,869.50	$130,357.00
035240AG5	555,000.000	ANHEUSER BUSCH INBEV WLDW INC SR NT 4.95% DTD 07/15/2016 DUE 01/15/2042 CALLABLE		$579,107.81	$696,142.05
035240AT7	745,000.000	ANHEUSER BUSCH INBEV WLDW INC SR NT 4.50% DTD 04/03/2020 DUE 06/01/2050 CALLABLE		$744,433.80	$918,450.90
035240AG5	400,000.000	ANHEUSER BUSCH INBEV WLDW INC SR NT 4.95% DTD 07/15/2016 DUE 01/15/2042 CALLABLE		$417,375.00	$501,724.00
035240AG5	600,000.000	ANHEUSER BUSCH INBEV WLDW INC SR NT 4.95% DTD 07/15/2016 DUE 01/15/2042 CALLABLE		$626,062.50	$752,586.00
035240AG5	35,000.000	ANHEUSER BUSCH INBEV WLDW INC SR NT 4.95% DTD 07/15/2016 DUE 01/15/2042 CALLABLE		$39,234.30	$43,900.85
035240AU4	325,000.000	ANHEUSER BUSCH INBEV WLDW INC SR NT 4.60% DTD 04/03/2020 DUE 06/01/2060 CALLABLE		$408,751.76	$402,242.75
03523TBW7	700,000.000	ANHEUSER BUSCH INBEV WORLDWIDE 5.80% DTD 01/23/2019 DUE 01/23/2059 CALLABLE		$743,195.00	$1,012,095.00
03523TBW7	50,000.000	ANHEUSER BUSCH INBEV WORLDWIDE 5.80% DTD 01/23/2019 DUE 01/23/2059 CALLABLE		$67,870.48	$72,292.50
03523TBF4	65,000.000	ANHEUSER BUSCH INBEV WORLDWIDE GTD NT 8.20% DTD 01/15/2011 DUE 01/15/2039		$106,847.10	$105,543.75
03523TBJ6	40,000.000	ANHEUSER BUSCH INBEV WORLDWIDE GTD NT 8.00% DTD 11/15/2010 DUE 11/15/2039		$62,368.00	$64,627.60
03523TBQ0	105,000.000	ANHEUSER BUSCH INBEV WORLDWIDE GTD SR 3.75% DTD 07/16/2012 DUE 07/15/2042 CALLABLE		$109,727.35	$114,451.05
03523TBT4	606,000.000	ANHEUSER BUSCH INBEV WORLDWIDE SR GLBL NT 4.439% DTD 04/06/2017 DUE 10/06/2048 CALLABLE		$490,782.04	$724,303.32
035242AM8	35,000.000	ANHEUSER-BUSCH INBEV FIN INC GTD NT 4.70% DTD 01/25/2016 DUE 02/01/2036 CALLABLE		$38,483.20	$41,669.25
035242AN6	80,000.000	ANHEUSER-BUSCH INBEV FIN INC GTD NT 4.90% DTD 01/25/2016 DUE 02/01/2046 CALLABLE		$94,945.50	$100,431.20
036752AK9	250,000.000	ANTHEM INC SR GLBL 3.70% DTD 09/09/2019 DUE 09/15/2049 CALLABLE		$265,514.90	$278,185.00
036752AD5	500,000.000	ANTHEM INC SR NT 4.375% DTD 11/21/2017 DUE 12/01/2047 CALLABLE		$499,995.00	$609,130.00
03740LAB8	175,000.000	AON CORP AON GLOBAL HLDGS SR NT 2.90% DTD 08/23/2021 DUE 08/23/2051 CALLABLE		$172,908.80	$168,453.25
03740LAC6	140,000.000	AON CORP AON GLOBAL HLDGS SR NT 2.60% DTD 12/02/2021 DUE 12/02/2031 CALLABLE		$139,889.40	$142,434.60
00185AAC8	40,000.000	AON PLC SR NT 4.45% DTD 05/24/2013 DUE 05/24/2043 CALLABLE		$38,377.20	$46,923.60
037411AY1	1,000,000.000	APACHE CORP SR NT 5.25% DTD 12/03/2010 DUE 02/01/2042 CALLABLE		$997,090.00	$1,154,990.00
037411AW5	300,000.000	APACHE CORP SR NT 5.10% DTD 08/20/2010 DUE 09/01/2040 CALLABLE		$338,121.00	$339,000.00
037411AY1	600,000.000	APACHE CORP SR NT 5.25% DTD 12/03/2010 DUE 02/01/2042 CALLABLE		$737,244.00	$692,994.00
037735CY1	285,000.000	APPALACHIAN PWR CO SR GLBL Z NT 3.70% DTD 05/14/2020 DUE 05/01/2050 CALLABLE		$283,315.65	$306,640.05
037735CV7	31,000.000	APPALACHIAN PWR CO SR NT 4.45% DTD 05/18/2015 DUE 06/01/2045 CALLABLE		$34,339.01	$36,167.70
037735CT2	105,000.000	APPALACHIAN PWR CO SR U NT 4.40% DTD 05/08/2014 DUE 05/15/2044 CALLABLE		$117,358.85	$121,523.85
037735CX3	80,000.000	APPALACHIAN PWR CO Y 4.50% DTD 03/06/2019 DUE 03/01/2049 CALLABLE		$107,208.80	$96,118.40
037833BA7	170,000.000	APPLE INC NT 3.45% DTD 02/09/2015 DUE 02/09/2045		$142,170.00	$189,701.30
037833DZ0	215,000.000	APPLE INC NT 2.40% DTD 08/20/2020 DUE 08/20/2050 CALLABLE		$214,406.60	$201,850.60
037833EA4	725,000.000	APPLE INC NT 2.55% DTD 08/20/2020 DUE 08/20/2060 CALLABLE		$717,264.25	$680,854.75
037833BA7	115,000.000	APPLE INC NT 3.45% DTD 02/09/2015 DUE 02/09/2045		$110,396.50	$128,327.35
037833DZ0	315,000.000	APPLE INC NT 2.40% DTD 08/20/2020 DUE 08/20/2050 CALLABLE		$315,337.13	$295,734.60
037833EA4	45,000.000	APPLE INC NT 2.55% DTD 08/20/2020 DUE 08/20/2060 CALLABLE		$42,179.40	$42,259.95
037833BW9	715,000.000	APPLE INC SR GLBL 4.50% DTD 02/23/2016 DUE 02/23/2036 CALLABLE		$724,212.45	$897,053.30
037833EG1	100,000.000	APPLE INC SR GLBL 2.80% DTD 02/08/2021 DUE 02/08/2061 CALLABLE		$99,154.55	$99,293.00
037833BX7	735,000.000	APPLE INC SR GLBL NT 4.65% DTD 02/23/2016 DUE 02/23/2046 CALLABLE		$798,510.85	$964,092.15
037833EF3	625,000.000	APPLE INC SR GLBL NT 2.65% DTD 02/08/2021 DUE 02/08/2051 CALLABLE		$620,893.75	$614,506.25
037833BX7	1,100,000.000	APPLE INC SR GLBL NT 4.65% DTD 02/23/2016 DUE 02/23/2046 CALLABLE		$1,093,653.00	$1,442,859.00
037833BX7	185,000.000	APPLE INC SR GLBL NT 4.65% DTD 02/23/2016 DUE 02/23/2046 CALLABLE		$240,924.17	$242,662.65
037833CD0	80,000.000	APPLE INC SR GLBL NT 3.85% DTD 08/04/2016 DUE 08/04/2046 CALLABLE		$83,881.68	$94,797.60
037833EE6	60,000.000	APPLE INC SR GLBL NT 2.375% DTD 02/08/2021 DUE 02/08/2041 CALLABLE		$57,852.60	$58,226.40
037833EF3	80,000.000	APPLE INC SR GLBL NT 2.65% DTD 02/08/2021 DUE 02/08/2051 CALLABLE		$78,650.40	$78,656.80
037833DD9	325,000.000	APPLE INC SR NT 3.75% DTD 09/12/2017 DUE 09/12/2047 CALLABLE		$395,975.80	$379,967.25
037833DQ0	270,000.000	APPLE INC SR NT 2.95% DTD 09/11/2019 DUE 09/11/2049 CALLABLE		$277,528.68	$278,140.50
037833DW7	1,035,000.000	APPLE INC SR NT 2.65% DTD 05/11/2020 DUE 05/11/2050 CALLABLE		$1,081,592.60	$1,017,539.55
037833EL0	295,000.000	APPLE INC SR NT 2.85% DTD 08/05/2021 DUE 08/05/2061 CALLABLE		$294,595.17	$295,581.15
038222AK1	425,000.000	APPLIED MATLS INC SR NT 5.10% DTD 09/24/2015 DUE 10/01/2035 CALLABLE		$430,635.85	$549,903.25
038222AM7	700,000.000	APPLIED MATLS INC SR NT 4.35% DTD 03/31/2017 DUE 04/01/2047 CALLABLE		$908,137.00	$888,790.00
038222AG0	35,000.000	APPLIED MATLS INC SR NT 5.85% DTD 06/08/2011 DUE 06/15/2041 CALLABLE		$52,701.95	$51,178.05
038222AP0	85,000.000	APPLIED MATLS INC SR NT 2.75% DTD 05/29/2020 DUE 06/01/2050 CALLABLE		$87,990.37	$85,121.55
03835VAJ5	300,000.000	APTIV PLC SR NT 3.10% DTD 11/23/2021 DUE 12/01/2051 CALLABLE		$293,442.00	$285,759.00
03835VAJ5	225,000.000	APTIV PLC SR NT 3.10% DTD 11/23/2021 DUE 12/01/2051 CALLABLE		$220,081.50	$214,319.25
03836WAC7	750,000.000	AQUA AMERICA INC SR NT 4.276% DTD 04/26/2019 DUE 05/01/2049 CALLABLE		$912,862.50	$889,822.50
03939AAA5	55,000.000	ARCH CAP GROUP LTD SR GLBL NT 3.635% DTD 06/30/2020 DUE 06/30/2050 CALLABLE		$60,685.90	$58,838.45
039482AC8	240,000.000	ARCHER DANIELS MIDLAND CO NT 2.70% DTD 09/10/2021 DUE 09/15/2051 CALLABLE		$236,884.70	$241,159.20
04015KAB6	100,000.000	ARES FIN CO II LLC SR 144A NT 3.25% DTD 06/15/2020 DUE 06/15/2030 CALLABLE		$99,771.00	$103,076.00
04018VAA1	200,000.000	ARES FINANCE CO III LLC SUB 144A NT VAR RATE DTD 06/30/2021 DUE 06/30/2051 CALLABLE		$200,000.00	$200,736.00
040555DB7	380,000.000	ARIZONA PUB SVC CO SR NT 3.35% DTD 05/22/2020 DUE 05/15/2050 CALLABLE		$378,217.80	$386,862.80
040555DB7	300,000.000	ARIZONA PUB SVC CO SR NT 3.35% DTD 05/22/2020 DUE 05/15/2050 CALLABLE		$298,950.00	$305,418.00

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
040555DD3	295,000.000	ARIZONA PUB SVC CO SR NT 2.20% DTD 08/16/2021 DUE 12/15/2031 CALLABLE	$294,949.85	$286,282.75
04316JAB5	900,000.000	ARTHUR J GALLAGHER & CO SR NT 3.05% DTD 11/09/2021 DUE 03/09/2052 CALLABLE	$890,694.00	$870,408.00
04621WAE0	200,000.000	ASSURED GTY US HLDGS INC SR NT 3.60% DTD 08/20/2021 DUE 09/15/2051 CALLABLE	$199,630.00	$207,974.00
046353AD0	335,000.000	ASTRAZENECA PLC 6.45% DTD 09/12/2007 DUE 09/15/2037 CALLABLE	$489,927.94	$492,483.50
046353AU2	45,000.000	ASTRAZENECA PLC GLBL NT 4.375% DTD 08/17/2018 DUE 08/17/2048 CALLABLE	$57,468.60	$58,074.30
046353AG3	150,000.000	ASTRAZENECA PLC SR NT 4.00% DTD 09/18/2012 DUE 09/18/2042 CALLABLE	$180,957.00	$179,166.00
046353AM0	45,000.000	ASTRAZENECA PLC SR NT 4.375% DTD 11/16/2015 DUE 11/16/2045 CALLABLE	$54,230.85	$57,626.55
00206RKE1	300,000.000	AT&T INC GLBL NT 3.30% DTD 08/04/2020 DUE 02/01/2052 CALLABLE	$299,826.00	$293,787.00
00206RKB7	800,000.000	AT&T INC GLBL NT 3.85% DTD 05/28/2020 DUE 06/01/2060 CALLABLE	$837,929.50	$835,648.00
00206RCP5	260,000.000	AT&T INC GLBL NT 4.50% DTD 05/04/2015 DUE 05/15/2035 CALLABLE	$300,948.20	$300,352.00
00206RJZ6	100,000.000	AT&T INC GLBL NT 3.50% DTD 05/28/2020 DUE 06/01/2041 CALLABLE	$101,472.19	$102,774.00
00206RKB7	160,000.000	AT&T INC GLBL NT 3.85% DTD 05/28/2020 DUE 06/01/2060 CALLABLE	$167,670.40	$167,129.60
00206RKD3	480,000.000	AT&T INC GLBL NT 3.10% DTD 08/04/2020 DUE 02/01/2043 CALLABLE	$474,992.54	$466,627.20
00206RKE1	165,000.000	AT&T INC GLBL NT 3.30% DTD 08/04/2020 DUE 02/01/2052 CALLABLE	$154,012.65	$161,582.85
00206RMM1	45,000.000	AT&T INC GLBL NT 2.55% DTD 06/01/2021 DUE 12/01/2033 CALLABLE	$43,360.20	$44,011.80
00206RKJ0	4,305,000.000	AT&T INC SR GLBL 3.50% DTD 03/15/2021 DUE 09/15/2053 CALLABLE	$4,278,839.77	$4,343,314.50
00206RMN9	1,181,000.000	AT&T INC SR GLBL 3.80% DTD 06/01/2021 DUE 12/01/2057 CALLABLE	$1,222,294.02	$1,229,491.86
00206RKJ0	12,000.000	AT&T INC SR GLBL 3.50% DTD 03/15/2021 DUE 09/15/2053 CALLABLE	$11,927.07	$12,106.80
00206RMN9	100,000.000	AT&T INC SR GLBL 3.80% DTD 06/01/2021 DUE 12/01/2057 CALLABLE	$103,496.53	$104,106.00
00206RKJ0	2,245,000.000	AT&T INC SR GLBL 3.50% DTD 03/15/2021 DUE 09/15/2053 CALLABLE	$2,231,357.58	$2,264,980.50
00206RMN9	3,398,000.000	AT&T INC SR GLBL 3.80% DTD 06/01/2021 DUE 12/01/2057 CALLABLE	$3,516,812.09	$3,537,521.88
00206RDJ8	90,000.000	AT&T INC SR GLBL 4.50% DTD 09/07/2016 DUE 03/09/2048 CALLABLE	$99,244.80	$104,927.40
00206RMN9	707,000.000	AT&T INC SR GLBL 3.80% DTD 06/01/2021 DUE 12/01/2057 CALLABLE	$731,827.91	$736,029.42
00206RLJ9	1,904,000.000	AT&T INC SR GLBL NT 3.55% DTD 03/15/2021 DUE 09/15/2055 CALLABLE	$1,871,509.35	$1,910,911.52
00206RLV2	600,000.000	AT&T INC SR GLBL NT 3.65% DTD 03/15/2021 DUE 09/15/2059 CALLABLE	$601,071.15	$605,934.00
00206RLJ9	1,571,000.000	AT&T INC SR GLBL NT 3.55% DTD 03/15/2021 DUE 09/15/2055 CALLABLE	$1,564,334.69	$1,576,702.73
00206RLV2	1,258,000.000	AT&T INC SR GLBL NT 3.65% DTD 03/15/2021 DUE 09/15/2059 CALLABLE	$1,260,250.50	$1,270,441.62
00206RLJ9	1,295,000.000	AT&T INC SR GLBL NT 3.55% DTD 03/15/2021 DUE 09/15/2055 CALLABLE	$1,289,505.68	$1,299,700.85
00206RLV2	562,000.000	AT&T INC SR GLBL NT 3.65% DTD 03/15/2021 DUE 09/15/2059 CALLABLE	$563,003.31	$567,558.18
00206RDK5	40,000.000	AT&T INC SR GLBL NT 4.55% DTD 09/07/2016 DUE 03/09/2049 CALLABLE	$46,024.80	$47,632.80
00206RDR0	45,000.000	AT&T INC SR GLBL NT 5.25% DTD 02/09/2017 DUE 03/01/2037 CALLABLE	$57,180.60	$55,660.95
00206RDS8	35,000.000	AT&T INC SR GLBL NT 5.45% DTD 02/09/2017 DUE 03/01/2047 CALLABLE	$44,500.75	$45,730.65
00206RJK9	65,000.000	AT&T INC SR GLBL NT 4.65% DTD 06/01/2019 DUE 06/01/2044 CALLABLE	$63,739.00	$76,127.35
00206RLJ9	1,760,000.000	AT&T INC SR GLBL NT 3.55% DTD 03/15/2021 DUE 09/15/2055 CALLABLE	$1,744,736.86	$1,766,388.80
00206RLV2	206,000.000	AT&T INC SR GLBL NT 3.65% DTD 03/15/2021 DUE 09/15/2059 CALLABLE	$200,318.12	$208,037.34
00206RJH6	100,000.000	AT&T INC SR NT 4.90% DTD 06/15/2019 DUE 06/15/2042 CALLABLE	$124,605.00	$120,469.00
04686JAE1	100,000.000	ATHENE HOLDING LTD SR NT 3.45% DTD 12/13/2021 DUE 05/15/2052 CALLABLE	$99,983.00	$100,439.00
04686JAE1	80,000.000	ATHENE HOLDING LTD SR NT 3.45% DTD 12/13/2021 DUE 05/15/2052 CALLABLE	$79,986.40	$80,351.20
049560AS4	200,000.000	ATMOS ENERGY CORP SR GLBL NT 3.375% DTD 10/02/2019 DUE 09/15/2049 CALLABLE	$199,852.00	$212,288.00
049560AW5	100,000.000	ATMOS ENERGY CORP SR GLBL NT 2.85% DTD 10/01/2021 DUE 02/15/2052 CALLABLE	$99,357.00	$97,175.00
052769AH9	100,000.000	AUTODESK INC SR NT 2.40% DTD 10/07/2021 DUE 12/15/2031 CALLABLE	$99,700.00	$99,708.00
05401AAG6	1,600,000.000	AVOLON HLDGS FDG LTD 4.375% DTD 04/16/2019 DUE 05/01/2026 CALLABLE	$1,592,400.00	$1,713,696.00
054561AM7	70,000.000	AXA EQUITABLE HLDGS INC SR GLBL NT 5.00% DTD 10/20/2018 DUE 04/20/2048 CALLABLE	$87,709.30	$87,427.90
067316AG4	800,000.000	BACARDI LTD 5.15% DTD 04/30/2018 DUE 05/15/2038 CALLABLE	$797,104.00	$988,200.00
05523RAF4	200,000.000	BAE SYSTEMS PLC SR 144A 1.90% DTD 09/15/2020 DUE 02/15/2031 CALLABLE	$198,464.00	$189,764.00
05723KAF7	420,000.000	BAKER HUGHES A GE CO LLC BA SR GLBL NT 4.08% DTD 12/11/2017 DUE 12/15/2047 CALLABLE	$412,909.80	$477,283.80
05723KAF7	600,000.000	BAKER HUGHES A GE CO LLC BA SR GLBL NT 4.08% DTD 12/11/2017 DUE 12/15/2047 CALLABLE	$496,698.00	$681,834.00
059165EH9	615,000.000	BALTIMORE GAS & ELEC CO SR GLBL 3.50% DTD 08/18/2016 DUE 08/15/2046 CALLABLE	$571,550.25	$663,892.50
BM9GXG9	800,000.000	BANCO DE CREDITO 4.65% DTD 09/17/2019 DUE 09/17/2024	$239,334.65	$196,315.20
059895AV4	200,000.000	BANGKOK BK PUB CO LTD HONG KON LW TIER II VAR RATE DTD 09/23/2021 DUE 09/23/2036 CALLABLE	$200,000.00	$200,074.00
06051GHU6	275,000.000	BANK AMER CORP FR VAR RATE DTD 04/23/2019 DUE 04/23/2040 CALLABLE	$298,208.47	$315,931.00
06051GEN5	1,800,000.000	BANK AMER CORP NT 5.875% DTD 02/07/2012 DUE 02/07/2042 CALLABLE	$2,136,472.24	$2,555,838.00
06051GHD4	720,000.000	BANK AMER CORP SR GLBL NT VAR RATE DTD 12/20/2017 DUE 12/20/2028 CALLABLE	$661,357.45	$768,722.40
06051GJE0	2,100,000.000	BANK AMER CORP SR N VAR RATE DTD 06/19/2020 DUE 06/19/2041 CALLABLE	$2,173,400.00	$2,021,397.00
06051GJE0	2,470,000.000	BANK AMER CORP SR N VAR RATE DTD 06/19/2020 DUE 06/19/2041 CALLABLE	$2,505,713.73	$2,377,547.90
06051GGM5	80,000.000	BANK AMER CORP SR NT VAR RATE DTD 04/24/2017 DUE 04/24/2038 CALLABLE	$93,869.60	$93,867.20
06050TJZ6	40,000.000	BANK AMER N A CHARLOTTE N C MEDIUM TERM BK NTS TRANCHE # TR 00216 6.00% DTD 10/26/2006 DUE 10/15/2036	$54,293.60	$54,819.60
06654DAC1	75,000.000	BANNER HEALTH 2020B 3.181% DTD 05/14/2020 DUE 01/01/2050 CALLABLE	$79,687.60	$79,219.50
066836AC1	35,000.000	BAPTIST HEALTH SOUTH FLA SR 2021 NT 3.115% DTD 08/10/2021 DUE 11/15/2071 CALLABLE	$35,000.00	$33,465.25
06684QAB8	40,000.000	BAPTIST HEALTHCARE SYSTEM KY 2020B 3.54% DTD 10/21/2020 DUE 08/15/2050 CALLABLE	$40,000.00	$43,608.40
06738EBP9	400,000.000	BARCLAYS PLC LW TIER II NT VAR RATE DTD 09/23/2020 DUE 09/23/2035 CALLABLE	$418,588.00	$409,652.00
06738EAJ4	330,000.000	BARCLAYS PLC SR NT 5.25% DTD 08/17/2015 DUE 08/17/2045 NON-CALLABLE	$329,208.00	$436,910.10
06738EBW4	200,000.000	BARCLAYS PLC SR NT VAR RATE DTD 11/24/2021 DUE 11/24/2042 CALLABLE	$200,000.00	$203,524.00
06738EAV7	1,100,000.000	BARCLAYS PLC SR NT 4.95% DTD 01/10/2017 DUE 01/10/2047 CALLABLE	$1,103,913.00	$1,424,258.00
06738EBV6	475,000.000	BARCLAYS PLC SR NT VAR RATE DTD 11/24/2021 DUE 11/24/2032 CALLABLE	$475,000.00	$478,363.00
06738EBW4	260,000.000	BARCLAYS PLC SR NT VAR RATE DTD 11/24/2021 DUE 11/24/2042 CALLABLE	$260,000.00	$264,581.20
06849UAD7	110,000.000	BARRICK AUSTRALIA FIN PTY LTD GTD NT 5.95% DTD 10/16/2009 DUE 10/15/2039 CALLABLE	$97,186.70	$149,662.70
06849UAD7	300,000.000	BARRICK AUSTRALIA FIN PTY LTD GTD NT 5.95% DTD 10/16/2009 DUE 10/15/2039 CALLABLE	$375,093.80	$408,171.00
067901AH1	80,000.000	BARRICK GOLD CORP SR NT 5.25% DTD 04/03/2012 DUE 04/01/2042 CALLABLE	$91,685.71	$103,744.80
06849RAG7	270,000.000	BARRICK NORTH AMERICA FIN LLC GTD NT 5.70% DTD 06/01/2011 DUE 05/30/2041 NON-CALLABLE	$235,237.00	$366,940.80
06849RAG7	400,000.000	BARRICK NORTH AMERICA FIN LLC GTD NT 5.70% DTD 06/01/2011 DUE 05/30/2041 NON-CALLABLE	$515,236.00	$543,616.00
06849RAG7	85,000.000	BARRICK NORTH AMERICA FIN LLC GTD NT 5.70% DTD 06/01/2011 DUE 05/30/2041 NON-CALLABLE	$109,926.71	$115,518.40
06849RAK8	55,000.000	BARRICK NORTH AMERICA FIN LLC SR NT 5.75% DTD 05/02/2013 DUE 05/01/2043 CALLABLE	$67,866.65	$74,724.10
05526DBD6	1,015,000.000	BAT CAP CORP 4.39% DTD 08/15/2018 DUE 08/15/2037 CALLABLE	$986,475.40	$1,069,454.75
05526DBF1	400,000.000	BAT CAP CORP SR GLBL NT 4.54% DTD 08/15/2018 DUE 08/15/2047 CALLABLE	$371,108.00	$418,328.00
05526DBF1	160,000.000	BAT CAP CORP SR GLBL NT 4.54% DTD 08/15/2018 DUE 08/15/2047 CALLABLE	$172,908.42	$167,331.20
05526DBQ7	325,000.000	BAT CAP CORP SR NT 5.282% DTD 04/02/2020 DUE 04/02/2050 CALLABLE	$345,968.20	$367,640.00
05526DBQ7	160,000.000	BAT CAP CORP SR NT 5.282% DTD 04/02/2020 DUE 04/02/2050 CALLABLE	$184,081.95	$180,992.00
05526DBT1	190,000.000	BAT CAPITAL CORP SR NT 3.734% DTD 09/25/2020 DUE 09/25/2040 CALLABLE	$180,833.45	$182,502.60
071813CQ0	305,000.000	BAXTER INTL INC SR 144A NT ZERO CPN DTD 12/01/2021 DUE 02/01/2032 CALLABLE	$305,836.60	$308,117.10
072722AE1	35,000.000	BAYCARE HEALTH SYS INC 2020A 3.831% DTD 04/16/2020 DUE 11/15/2050 CALLABLE	$39,041.12	$41,475.00

HARLEY-DAVIDSON RETIREMENT PLAI EIN: 39-1805420
SCHEDULE H, LINE 4I - SCHEDULE OF PLAN NO: 001
AS OF DECEMBER 31, 2021

(a)	(b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
07274NAN3	40,000.000	BAYER US FIN II LLC 4.625% DTD 06/25/2018 DUE 06/25/2038 CALLABLE		$42,311.54	$46,706.40
07274NBF9	1,000,000.000	BAYER US FIN II LLC SR GLBL 144A 4.40% DTD 01/15/2018 DUE 07/15/2044 CALLABLE		$938,190.00	$1,145,490.00
072863AH6	55,000.000	BAYLOR SCOTT & WHITE HLDGS SR SEC GLBL 1.777% DTD 01/21/2021 DUE 11/15/2030 CALLABLE		$55,000.00	$53,079.40
072863AJ2	160,000.000	BAYLOR SCOTT & WHITE HLDGS SR SEC GLBL BD 2.839% DTD 01/21/2021 DUE 11/15/2050 CALLABLE		$163,225.15	$160,070.40
07586PAA9	75,000.000	BECLE SAB DE CV SR 144A 2.50% DTD 10/14/2021 DUE 10/14/2031 CALLABLE		$73,328.65	$73,795.50
075887BX6	145,000.000	BECTON DICKINSON & CO SR GLBL NT 4.669% DTD 06/06/2017 DUE 06/06/2047 CALLABLE		$168,634.40	$182,820.35
075887AX7	528,000.000	BECTON DICKINSON & CO SR NT 5.00% DTD 11/12/2010 DUE 11/12/2040 CALLABLE		$558,539.52	$636,641.28
075887BM0	500,000.000	BECTON DICKINSON & CO SR NT 4.875% DTD 11/15/2014 DUE 05/15/2044 CALLABLE		$496,575.00	$597,615.00
075887BM0	15,000.000	BECTON DICKINSON & CO SR NT 4.875% DTD 11/15/2014 DUE 05/15/2044 CALLABLE		$17,039.85	$17,928.45
0778FPAB5	1,075,000.000	BELL TEL CO CDA BELL SR GLBL US2 NT 4.30% DTD 05/13/2019 DUE 07/29/2049 CALLABLE		$1,072,871.50	$1,305,404.75
0778FPAB5	170,000.000	BELL TEL CO CDA BELL SR GLBL US2 NT 4.30% DTD 05/13/2019 DUE 07/29/2049 CALLABLE		$193,335.05	$206,436.10
0778FPAF6	50,000.000	BELL TEL CO CDA BELL SR GLBL US4 NT 3.65% DTD 03/17/2021 DUE 03/17/2051 CALLABLE		$55,291.00	$54,894.50
0778FPAH2	700,000.000	BELL TEL CO CDA BELL SR US 3.20% DTD 08/12/2021 DUE 02/15/2052 CALLABLE		$699,727.00	$713,937.00
0778FPAA7	225,000.000	BELL TEL CO CDA BELL SR US 1 NT 4.464% DTD 03/29/2018 DUE 04/01/2048 CALLABLE		$224,964.65	$278,367.75
084423AW2	40,000.000	BERKLEY W R CORP GLBL NT 3.15% DTD 09/15/2021 DUE 09/30/2061 CALLABLE		$37,822.80	$37,961.60
084423AV4	30,000.000	BERKLEY W R CORP SR NT 3.55% DTD 03/16/2021 DUE 03/30/2052 CALLABLE		$29,876.40	$32,791.80
59562VAP2	1,730,000.000	BERKSHIRE HATHAWAY ENERGY CO SR BD 5.95% DTD 05/11/2007 DUE 05/15/2037 CALLABLE		$2,509,174.70	$2,327,403.60
084659AR2	1,425,000.000	BERKSHIRE HATHAWAY ENERGY CO SR GLBL NT 4.45% DTD 07/25/2018 DUE 01/15/2049 CALLABLE		$1,441,863.50	$1,759,989.00
084659AX9	105,000.000	BERKSHIRE HATHAWAY ENERGY CO SR GLBL NT 4.25% DTD 10/15/2020 DUE 10/15/2050 CALLABLE		$104,427.75	$128,266.95
084659AR2	530,000.000	BERKSHIRE HATHAWAY ENERGY CO SR GLBL NT 4.45% DTD 07/25/2018 DUE 01/15/2049 CALLABLE		$524,493.30	$654,592.40
084664CR0	595,000.000	BERKSHIRE HATHAWAY FIN CORP SR GLBL NT 4.25% DTD 01/11/2019 DUE 01/15/2049 CALLABLE		$598,052.35	$730,594.55
084664CQ2	600,000.000	BERKSHIRE HATHAWAY FIN CORP SR GLBL 4.20% DTD 08/15/2018 DUE 08/15/2048 CALLABLE		$596,958.00	$728,100.00
084664CQ2	175,000.000	BERKSHIRE HATHAWAY FIN CORP SR GLBL 4.20% DTD 08/15/2018 DUE 08/15/2048 CALLABLE		$206,524.50	$212,362.50
084664CR0	150,000.000	BERKSHIRE HATHAWAY FIN CORP SR GLBL NT 4.25% DTD 01/11/2019 DUE 01/15/2049 CALLABLE		$174,588.00	$184,183.50
084664BU4	350,000.000	BERKSHIRE HATHAWAY FIN CORP SR NT 4.40% DTD 05/15/2012 DUE 05/15/2042 CALLABLE		$361,477.45	$426,562.50
084664CX7	200,000.000	BERKSHIRE HATHAWAY FIN CORP SR NT 2.50% DTD 01/15/2021 DUE 01/15/2051 CALLABLE		$197,704.00	$185,666.00
084664BU4	85,000.000	BERKSHIRE HATHAWAY FIN CORP SR NT 4.40% DTD 05/15/2012 DUE 05/15/2042 CALLABLE		$86,461.97	$103,593.75
084664CV1	550,000.000	BERKSHIRE HATHAWAY FIN CORP SR NT 2.85% DTD 10/15/2020 DUE 10/15/2050 CALLABLE		$566,983.69	$541,915.00
084664CX7	330,000.000	BERKSHIRE HATHAWAY FIN CORP SR NT 2.50% DTD 01/15/2021 DUE 01/15/2051 CALLABLE		$319,669.20	$306,348.90
05541VAF3	475,000.000	BG ENERGY CAPITAL PLC GTD NT 144A 5.125% DTD 10/12/2011 DUE 10/15/2041 CALLABLE		$534,989.25	$608,180.50
05541VAF3	200,000.000	BG ENERGY CAPITAL PLC GTD NT 144A 5.125% DTD 10/12/2011 DUE 10/15/2041 CALLABLE		$222,794.00	$256,076.00
05541TAP6	1,000,000.000	BGC PARTNERS INC CR SEN SR GLBL STEP CPN DTD 07/10/2020 DUE 12/15/2025 CALLABLE		$1,002,794.00	$1,070,530.00
055451AV0	240,000.000	BHP BILLITON FIN USA LTD SR NT 5.00% DTD 09/30/2013 DUE 09/30/2043 CALLABLE		$309,485.55	$317,383.20
09062XAG8	585,000.000	BIOGEN INC SR NT 3.15% DTD 04/30/2020 DUE 05/01/2050 CALLABLE		$580,167.90	$562,278.60
09062XAG8	235,000.000	BIOGEN INC SR NT 3.15% DTD 04/30/2020 DUE 05/01/2050 CALLABLE		$232,059.67	$225,872.60
06051GJW0	695,000.000	BK OF AMERICA CORP FR VAR RATE DTD 04/22/2021 DUE 04/22/2042 CALLABLE		$695,000.00	$730,458.90
06051GJT7	1,100,000.000	BK OF AMERICA CORP FR VAR RATE DTD 04/22/2021 DUE 04/22/2032 CALLABLE		$1,100,000.00	$1,116,313.00
06051GJW0	800,000.000	BK OF AMERICA CORP FR VAR RATE DTD 04/22/2021 DUE 04/22/2042 CALLABLE		$847,312.00	$840,816.00
06051GFQ7	30,000.000	BK OF AMERICA CORP FR 4.75% DTD 04/21/2015 DUE 04/21/2045 NON-CALLABLE		$35,309.70	$37,383.60
06051GJN0	800,000.000	BK OF AMERICA CORP SR NT VAR RATE DTD 03/11/2021 DUE 03/13/2052 CALLABLE		$851,760.50	$882,768.00
092113AS8	70,000.000	BLACK HILLS CORP SR GLBL NT 3.875% DTD 10/03/2019 DUE 10/15/2049 CALLABLE		$71,645.65	$76,563.20
09261BAF7	100,000.000	BLACKSTONE HLDGS FIN L L C SR 144A NT 2.85% DTD 08/05/2021 DUE 08/05/2051 CALLABLE		$99,739.00	$97,332.00
09256BAJ6	200,000.000	BLACKSTONE HLDGS FIN L L C SR GLBL 144A 3.15% DTD 10/02/2017 DUE 10/02/2027 CALLABLE		$199,184.00	$210,920.00
09659W2J2	200,000.000	BNP PARIBAS FR VAR RATE DTD 11/19/2019 DUE 11/19/2025 CALLABLE		$200,000.00	$205,828.00
096630AH1	100,000.000	BOARDWALK PIPELINES LP SR NT 3.40% DTD 08/11/2020 DUE 02/15/2031 CALLABLE		$99,886.00	$103,223.00
097023CF0	275,000.000	BOEING CO 3.825% DTD 02/15/2019 DUE 03/01/2059 CALLABLE		$262,836.75	$276,177.00
097023CB9	130,000.000	BOEING CO 3.85% DTD 10/31/2018 DUE 11/01/2048 CALLABLE		$122,297.95	$134,925.70
097023CE3	70,000.000	BOEING CO 3.50% DTD 02/15/2019 DUE 03/01/2039 CALLABLE		$58,660.70	$71,024.80
097023CF0	35,000.000	BOEING CO 3.825% DTD 02/15/2019 DUE 03/01/2059 CALLABLE		$35,421.75	$35,149.80
097023CK9	160,000.000	BOEING CO 3.90% DTD 05/02/2019 DUE 05/01/2049 CALLABLE		$159,456.95	$167,748.80
097023CW3	1,295,000.000	BOEING CO CR SEN SR NT STEP CPN DTD 05/04/2020 DUE 05/01/2050 CALLABLE		$1,295,000.00	$1,753,598.35
097023CW3	400,000.000	BOEING CO CR SEN SR NT STEP CPN DTD 05/04/2020 DUE 05/01/2050 CALLABLE		$400,000.00	$541,652.00
097023DG7	700,000.000	BOEING CO CR SEN SR NT STEP CPN DTD 02/04/2021 DUE 02/04/2026 CALLABLE		$700,000.00	$699,832.00
097023AN5	103,000.000	BOEING CO DEB 6.875% DTD 10/19/1993 DUE 10/15/2043 NON-CALLABLE		$144,237.08	$144,502.82
097023AN5	60,000.000	BOEING CO DEB 6.875% DTD 10/19/1993 DUE 10/15/2043 NON-CALLABLE		$84,578.40	$84,176.40
097023BY0	120,000.000	BOEING CO NT 3.55% DTD 02/23/2018 DUE 03/01/2038 CALLABLE		$119,287.35	$122,030.40
097023AX3	125,000.000	BOEING CO SR GLBL NT 6.875% DTD 03/13/2009 DUE 03/15/2039 CALLABLE		$174,455.00	$173,102.50
097023BV6	70,000.000	BOEING CO SR GLBL NT 3.65% DTD 02/16/2017 DUE 03/01/2047 CALLABLE		$62,696.93	$70,216.30
097023CR4	550,000.000	BOEING CO SR NT 3.95% DTD 07/31/2019 DUE 08/01/2059 CALLABLE		$544,857.50	$571,290.50
097023CR4	500,000.000	BOEING CO SR NT 3.95% DTD 07/31/2019 DUE 08/01/2059 CALLABLE		$495,325.00	$519,355.00
097023BA2	175,000.000	BOEING CO SR NT 5.875% DTD 07/28/2009 DUE 02/15/2040 CALLABLE		$187,893.75	$224,026.25
097023BK0	55,000.000	BOEING CO SR NT 3.30% DTD 02/20/2015 DUE 03/01/2035 CALLABLE		$49,331.15	$55,145.75
097023BZ7	50,000.000	BOEING CO SR NT 3.625% DTD 02/23/2018 DUE 03/01/2048 CALLABLE		$46,703.50	$49,514.00
097023CX1	900,000.000	BOEING CO SR NT 5.93% DTD 05/04/2020 DUE 05/01/2060 CALLABLE		$1,209,246.08	$1,248,912.00
09778PAC9	90,000.000	BON SECOURS MERCY HEALTH INC 2020 2 BD 3.205% DTD 10/15/2020 DUE 06/01/2050 CALLABLE		$92,994.00	$94,813.20
101137AT4	30,000.000	BOSTON SCIENTIFIC CORP SR NT 4.55% DTD 02/25/2019 DUE 03/01/2039 CALLABLE		$29,832.00	$35,883.30
101137AU1	90,000.000	BOSTON SCIENTIFIC CORP SR NT 4.70% DTD 02/25/2019 DUE 03/01/2049 CALLABLE		$117,778.50	$113,991.30
10373QBN9	110,000.000	BP CAP MKTS AMER INC GLBL NT 2.772% DTD 08/10/2020 DUE 11/10/2050 CALLABLE		$104,770.60	$103,620.00
10373QBS8	125,000.000	BP CAP MKTS AMER INC GLBL NT 3.001% DTD 09/17/2021 DUE 03/17/2052 CALLABLE		$125,184.35	$122,321.25
10373QBQ2	185,000.000	BP CAP MKTS AMER INC NT 3.379% DTD 02/08/2021 DUE 02/08/2061 CALLABLE		$181,518.43	$190,059.75
10373QBG4	160,000.000	BP CAP MKTS AMER INC SR GLBL NT 3.00% DTD 02/24/2020 DUE 02/24/2050 CALLABLE		$154,121.60	$157,507.20
10373QBP4	100,000.000	BP CAP MKTS AMER INC SR NT 2.939% DTD 12/04/2020 DUE 06/04/2051 CALLABLE		$95,019.60	$95,987.00
05578QAG8	300,000.000	BPCE S A SUB 144A NT VAR RATE DTD 10/19/2021 DUE 10/19/2042 CALLABLE		$300,000.00	$306,477.00
05578QAF0	55,000.000	BPCE S A SUB 144A NT VAR RATE DTD 10/19/2021 DUE 10/19/2032 CALLABLE		$54,850.40	$55,176.00
05578QAG8	95,000.000	BPCE S A SUB 144A NT VAR RATE DTD 10/19/2021 DUE 10/19/2042 CALLABLE		$95,000.00	$97,051.05
10552TAH0	200,000.000	BRF SA SR 144A NT 5.75% DTD 09/21/2020 DUE 09/21/2050 CALLABLE		$196,494.00	$199,000.00
110122AU2	55,000.000	BRISTOL MYERS SQUIBB CO NT 3.25% DTD 07/31/2012 DUE 08/01/2042 CALLABLE		$54,574.00	$58,536.50
110122DK1	750,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 4.35% DTD 05/15/2020 DUE 11/15/2047 CALLABLE		$738,685.95	$923,812.50
110122DG0	900,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 5.25% DTD 02/15/2020 DUE 08/15/2043 CALLABLE		$962,235.00	$1,206,441.00
110122CR7	115,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 4.25% DTD 04/26/2020 DUE 10/26/2049 NON-CALLABLE		$142,076.95	$142,113.55
110122DH8	360,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 4.625% DTD 05/15/2020 DUE 05/15/2044 CALLABLE		$385,237.03	$459,514.80

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
110122DJ4	55,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 5.00% DTD 02/15/2020 DUE 08/15/2045 CALLABLE	$73,355.15	$73,062.55
110122DK1	165,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 4.35% DTD 05/15/2020 DUE 11/15/2047 CALLABLE	$170,118.68	$203,238.75
110122DL9	160,000.000	BRISTOL MYERS SQUIBB CO SR GLBL NT 4.55% DTD 02/20/2020 DUE 02/20/2048 CALLABLE	$195,587.40	$204,336.00
110122DR6	225,000.000	BRISTOL MYERS SQUIBB CO SR NT 2.35% DTD 11/13/2020 DUE 11/13/2040 CALLABLE	$211,363.83	$213,369.75
110122DS4	135,000.000	BRISTOL MYERS SQUIBB CO SR NT 2.55% DTD 11/13/2020 DUE 11/13/2050 CALLABLE	$134,949.85	$127,705.95
11135FBF7	70,000.000	BROADCOM INC SR 144A 2.60% DTD 01/19/2021 DUE 02/15/2033 CALLABLE	$69,618.50	$68,243.00
11135FBJ9	235,000.000	BROADCOM INC SR 144A 3.50% DTD 01/19/2021 DUE 02/15/2041 CALLABLE	$235,664.98	$241,114.70
11135FBG5	1,175,000.000	BROADCOM INC SR 144A NT 3.75% DTD 01/19/2021 DUE 02/15/2051 CALLABLE	$1,172,064.95	$1,228,462.50
11135FBK6	100,000.000	BROADCOM INC SR 144A NT 3.419% DTD 03/31/2021 DUE 04/15/2033 NON-CALLABLE	$104,832.00	$104,830.00
11135FBL4	200,000.000	BROADCOM INC SR 144A NT 3.469% DTD 03/31/2021 DUE 04/15/2034 NON-CALLABLE	$208,930.00	$209,334.00
11135FBG5	550,000.000	BROADCOM INC SR 144A NT 3.75% DTD 01/19/2021 DUE 02/15/2051 CALLABLE	$547,624.00	$575,025.00
11135FBH3	125,000.000	BROADCOM INC SR 144A NT 2.45% DTD 01/19/2021 DUE 02/15/2031 CALLABLE	$124,737.90	$122,563.75
11135FBL4	90,000.000	BROADCOM INC SR 144A NT 3.469% DTD 03/31/2021 DUE 04/15/2034 NON-CALLABLE	$96,174.30	$94,200.30
11135FAS0	380,000.000	BROADCOM INC SR GLBL 4.30% DTD 05/08/2020 DUE 11/15/2032 CALLABLE	$403,693.70	$427,036.40
11135FBP5	100,000.000	BROADCOM INC SR GLBL 144A 3.137% DTD 09/30/2021 DUE 11/15/2035 CALLABLE	$97,095.00	$100,596.00
11135FBQ3	25,000.000	BROADCOM INC SR GLBL 144A 3.187% DTD 09/30/2021 DUE 11/15/2036 CALLABLE	$24,323.75	$24,956.50
11135FBP5	130,000.000	BROADCOM INC SR GLBL 144A 3.137% DTD 09/30/2021 DUE 11/15/2035 CALLABLE	$128,687.30	$130,774.80
11135FBQ3	70,000.000	BROADCOM INC SR GLBL 144A 3.187% DTD 09/30/2021 DUE 11/15/2036 CALLABLE	$68,544.00	$69,878.20
11135FAQ4	475,000.000	BROADCOM INC SR GLBL NT 4.15% DTD 05/08/2020 DUE 11/15/2030 CALLABLE	$522,694.75	$526,803.50
11135FBA8	400,000.000	BROADCOM INC SR GLBL NT 4.75% DTD 04/15/2020 DUE 04/15/2029 CALLABLE	$398,100.00	$455,320.00
11135EAA2	400,000.000	BROADSTONE NET LEASE INC SR NT 2.60% DTD 09/15/2021 DUE 09/15/2031 CALLABLE	$399,264.00	$388,184.00
11271LAF9	70,000.000	BROOKFIELD FIN INC SR NT 3.50% DTD 09/28/2020 DUE 03/30/2051 CALLABLE	$73,213.00	$73,355.80
115637AT7	275,000.000	BROWN FORMAN CORP SR NT 4.00% DTD 03/26/2018 DUE 04/15/2038 CALLABLE	$271,851.25	$318,356.50
12189TAX2	60,000.000	BURLINGTON NORTHN SANTA FE CORP DEB 6.20% DTD 08/17/2006 DUE 08/15/2036 CALLABLE	$85,325.40	$85,179.60
12189LBG5	95,000.000	BURLINGTON NORTHN SANTA FE CP GLBL DEB 3.30% DTD 04/06/2021 DUE 09/15/2051 CALLABLE	$99,904.92	$103,133.90
12189LAG6	1,155,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.95% DTD 08/22/2011 DUE 09/15/2041 CALLABLE	$1,273,945.60	$1,477,880.25
12189LBH3	455,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 2.875% DTD 12/08/2021 DUE 06/15/2052 CALLABLE	$452,429.25	$455,086.45
12189LBE0	780,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 3.55% DTD 07/24/2019 DUE 02/15/2050 CALLABLE	$842,103.60	$873,646.80
12189LAE1	40,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 5.40% DTD 05/19/2011 DUE 06/01/2041 CALLABLE	$45,772.40	$53,997.20
12189LAG6	305,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.95% DTD 08/22/2011 DUE 09/15/2041 CALLABLE	$397,302.40	$390,262.75
12189LAK7	240,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.375% DTD 08/23/2012 DUE 09/01/2042 CALLABLE	$279,583.08	$291,638.40
12189LAU5	110,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.55% DTD 08/18/2014 DUE 09/01/2044 CALLABLE	$140,995.80	$138,727.60
12189LAX9	70,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.70% DTD 08/20/2015 DUE 09/01/2045 CALLABLE	$91,375.20	$89,636.40
12189LBC4	35,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.05% DTD 03/05/2018 DUE 06/15/2048 CALLABLE	$42,530.60	$42,089.95
12189LBD2	150,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 4.15% DTD 08/02/2018 DUE 12/15/2048 CALLABLE	$171,859.91	$184,527.00
12189LBH3	90,000.000	BURLINGTON NORTHN SANTA FE CP SR DEB 2.875% DTD 12/08/2021 DUE 06/15/2052 CALLABLE	$90,503.50	$90,017.10
12189LAZ4	900,000.000	BURLINGTON NORTHN SANTA FE LLC DEB 3.90% DTD 05/16/2016 DUE 08/01/2046 CALLABLE	$880,056.00	$1,044,243.00
12189LAZ4	45,000.000	BURLINGTON NORTHN SANTA FE LLC DEB 3.90% DTD 05/16/2016 DUE 08/01/2046 CALLABLE	$49,728.15	$52,212.15
1301ETAA0	200,000.000	CALIFORNIA ENDOWMENT 2021 BD 2.498% DTD 01/27/2021 DUE 04/01/2051 NON-CALLABLE	$200,000.00	$196,224.00
130789AF7	785,000.000	CALIFORNIA WTR SVC CO GTD 1MTG PPP 5.50% DTD 11/22/2010 DUE 12/01/2040 CALLABLE	$961,182.25	$1,039,693.25
133131AY8	40,000.000	CAMDEN PPTY TR SR GLBL NT 3.35% DTD 10/07/2019 DUE 11/01/2049 CALLABLE	$43,893.60	$43,837.20
133434AB6	100,000.000	CAMERON LNG LLC SR SEC 144A NT 3.302% DTD 12/13/2019 DUE 01/15/2035 CALLABLE	$100,000.00	$104,380.00
133434AC4	200,000.000	CAMERON LNG LLC SR SEC 144A NT 3.701% DTD 12/13/2019 DUE 01/15/2038 CALLABLE	$199,736.00	$206,254.00
133434AB6	120,000.000	CAMERON LNG LLC SR SEC 144A NT 3.302% DTD 12/13/2019 DUE 01/15/2035 CALLABLE	$120,000.00	$125,256.00
133434AD2	105,000.000	CAMERON LNG LLC SR SEC 144A NT 3.402% DTD 12/13/2019 DUE 01/15/2039 CALLABLE	$105,705.50	$113,090.25
134429BK4	535,000.000	CAMPBELL SOUP CO SR NT 3.125% DTD 04/24/2020 DUE 04/24/2050 CALLABLE	$533,550.15	$526,584.45
134429BH1	500,000.000	CAMPBELL SOUP CO SR NT 4.80% DTD 03/16/2018 DUE 03/15/2048 CALLABLE	$497,635.00	$622,950.00
134429BK4	100,000.000	CAMPBELL SOUP CO SR NT 3.125% DTD 04/24/2020 DUE 04/24/2050 CALLABLE	$98,064.31	$98,427.00
136385AP6	350,000.000	CANADIAN NAT RES LTD NT 6.75% DTD 01/17/2008 DUE 02/01/2039 CALLABLE	$466,502.70	$482,856.50
136385AY7	160,000.000	CANADIAN NAT RES LTD NT 4.95% DTD 05/30/2017 DUE 06/01/2047 CALLABLE	$159,875.20	$196,332.80
136385AJ0	900,000.000	CANADIAN NAT RES LTD NT 6.50% DTD 08/17/2006 DUE 02/15/2037 CALLABLE	$1,182,168.00	$1,172,394.00
136385AE1	115,000.000	CANADIAN NAT RES LTD NT 6.45% DTD 09/16/2002 DUE 06/30/2033 CALLABLE	$141,742.65	$147,829.05
136385AJ0	85,000.000	CANADIAN NAT RES LTD NT 6.50% DTD 08/17/2006 DUE 02/15/2037 CALLABLE	$113,539.65	$110,726.10
136385AL5	325,000.000	CANADIAN NAT RES LTD NT 6.25% DTD 03/19/2007 DUE 03/15/2038 CALLABLE	$409,912.35	$427,605.75
136385AP6	15,000.000	CANADIAN NAT RES LTD NT 6.75% DTD 01/17/2008 DUE 02/01/2039 CALLABLE	$20,914.80	$20,693.85
136375CP5	110,000.000	CANADIAN NATL RY CO 3.65% DTD 02/06/2018 DUE 02/03/2048 CALLABLE	$132,308.44	$125,497.90
136375CV2	700,000.000	CANADIAN NATL RY CO SR GLBL NT 4.45% DTD 11/07/2018 DUE 01/20/2049 CALLABLE	$909,373.50	$885,738.00
136375CZ3	355,000.000	CANADIAN NATL RY CO SR NT 2.45% DTD 05/01/2020 DUE 05/01/2050 CALLABLE	$347,442.05	$330,288.45
13645RAD6	55,000.000	CANADIAN PAC RY CO NEW DEB 7.125% DTD 10/30/2001 DUE 10/15/2031 CALLABLE	$77,264.55	$76,393.90
13645RAF1	60,000.000	CANADIAN PAC RY CO NEW NT 5.95% DTD 05/08/2007 DUE 05/15/2037 CALLABLE	$69,608.27	$82,257.60
13645RBH6	595,000.000	CANADIAN PAC RY CO NEW SR NT 3.10% DTD 12/02/2021 DUE 12/02/2051 CALLABLE	$590,739.80	$611,850.40
13645RBH6	600,000.000	CANADIAN PAC RY CO NEW SR NT 3.10% DTD 12/02/2021 DUE 12/02/2051 CALLABLE	$595,704.00	$616,992.00
13645RAU8	500,000.000	CANADIAN PAC RY CO NEW SR NT 4.80% DTD 08/03/2015 DUE 08/01/2045 CALLABLE	$689,120.00	$639,925.00
13645RAX2	750,000.000	CANADIAN PAC RY CO NEW SR NT 6.125% DTD 09/11/2015 DUE 09/15/2115 CALLABLE	$750,000.00	$1,116,172.50
13645RBG8	150,000.000	CANADIAN PAC RY CO NEW SR NT 3.00% DTD 12/02/2021 DUE 12/02/2041 CALLABLE	$149,712.43	$153,385.50
13645RBH6	150,000.000	CANADIAN PAC RY CO NEW SR NT 3.10% DTD 12/02/2021 DUE 12/02/2051 CALLABLE	$151,025.21	$154,248.00
14149YBB3	45,000.000	CARDINAL HEALTH INC SR NT 4.50% DTD 11/19/2014 DUE 11/15/2044 CALLABLE	$47,830.50	$50,969.25
14149YBM9	110,000.000	CARDINAL HEALTH INC SR NT 4.368% DTD 06/12/2017 DUE 06/15/2047 CALLABLE	$123,403.40	$123,961.20
141781BQ6	230,000.000	CARGILL INC SR 144A 1.70% DTD 02/02/2021 DUE 02/02/2031 CALLABLE	$229,668.45	$219,857.00
141781BS2	85,000.000	CARGILL INC SR 144A NT 2.125% DTD 11/10/2021 DUE 11/10/2031 CALLABLE	$85,180.20	$83,805.75
144141DB1	145,000.000	CAROLINA PWR & LT CO 1MTG BD 4.10% DTD 05/18/2012 DUE 05/15/2042 CALLABLE	$144,879.56	$169,296.20
14448CAS3	800,000.000	CARRIER GLOBAL CORPORATION GLBL NT 3.577% DTD 10/05/2020 DUE 04/05/2050 CALLABLE	$830,405.00	$850,584.00
14448CAS3	1,250,000.000	CARRIER GLOBAL CORPORATION GLBL NT 3.577% DTD 10/05/2020 DUE 04/05/2050 CALLABLE	$1,249,950.00	$1,329,037.50
14448CAR5	90,000.000	CARRIER GLOBAL CORPORATION GLBL NT 3.377% DTD 10/05/2020 DUE 04/05/2040 CALLABLE	$92,698.96	$94,033.80
14448CAS3	75,000.000	CARRIER GLOBAL CORPORATION GLBL NT 3.577% DTD 10/05/2020 DUE 04/05/2050 CALLABLE	$78,979.50	$79,742.25
149123CB5	95,000.000	CATERPILLAR INC DEL DEB 3.803% DTD 08/15/2012 DUE 08/15/2042 CALLABLE	$110,789.00	$110,841.25
149123BS9	460,000.000	CATERPILLAR INC DEL SR NT 5.20% DTD 05/27/2011 DUE 05/27/2041 CALLABLE	$495,642.10	$632,831.20
149123CJ8	155,000.000	CATERPILLAR INC DEL SR NT 3.25% DTD 04/09/2020 DUE 04/09/2050 CALLABLE	$154,381.55	$171,247.10
149123CE9	200,000.000	CATERPILLAR INC DEL SR NT 4.75% DTD 05/08/2014 DUE 05/15/2064 CALLABLE	$199,352.00	$287,214.00
149123BS9	85,000.000	CATERPILLAR INC DEL SR NT 5.20% DTD 05/27/2011 DUE 05/27/2041 CALLABLE	$118,431.35	$116,936.20
149123CE9	55,000.000	CATERPILLAR INC DEL SR NT 4.75% DTD 05/08/2014 DUE 05/15/2064 CALLABLE	$72,210.01	$78,983.85

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
15135UAR0	120,000.000	CENOVUS ENERGY INC SR GLBL 5.40% DTD 04/07/2017 DUE 06/15/2047 CALLABLE	$148,938.99	$149,391.60
15135UAF6	70,000.000	CENOVUS ENERGY INC SR NT 6.75% DTD 05/15/2010 DUE 11/15/2039 CALLABLE	$96,514.60	$94,976.70
15135UAX7	200,000.000	CENOVUS ENERGY INC SR NT 3.75% DTD 09/13/2021 DUE 02/15/2052 CALLABLE	$199,002.30	$200,488.00
15135BAX9	635,000.000	CENTENE CORP DEL SR GLBL 2.50% DTD 02/17/2021 DUE 03/01/2031 CALLABLE	$635,000.00	$618,185.20
15135BAV3	280,000.000	CENTENE CORP DEL SR GLBL NT 3.375% DTD 02/13/2020 DUE 02/15/2030 CALLABLE	$280,000.00	$285,149.20
15135BAT8	100,000.000	CENTENE CORP DEL SR GLBL NT 4.625% DTD 12/06/2019 DUE 12/15/2029 CALLABLE	$100,000.00	$107,846.00
15189XAW8	115,000.000	CENTERPOINT ENERGY HOUSTON ELE 1M AF 3.35% DTD 03/11/2021 DUE 04/01/2051 CALLABLE	$114,592.61	$126,395.35
15189WAH3	40,000.000	CENTERPOINT ENERGY RES CORP SR NT B 5.85% DTD 07/15/2011 DUE 01/15/2041 CALLABLE	$49,712.80	$54,083.60
12532HAD6	300,000.000	CGI INC 144A NT 2.30% DTD 09/14/2021 DUE 09/14/2031 CALLABLE	$297,537.00	$288,903.00
161175BL7	500,000.000	CHARTER COMMUNICATIONS OPER SR 144A NT 5.375% DTD 11/01/2017 DUE 05/01/2047	$71,463.00	$596,805.00
161175BN3	700,000.000	CHARTER COMMUNICATIONS OPER SR NT 5.75% DTD 04/17/2018 DUE 04/01/2048 CALLABLE	$761,125.00	$872,942.00
161175BM5	170,000.000	CHARTER COMMUNICATIONS OPER SR NT 5.471% DTD 04/17/2018 DUE 04/01/2038 CALLABLE	$196,461.84	$202,866.10
161175BN3	295,000.000	CHARTER COMMUNICATIONS OPER SR NT 5.75% DTD 04/17/2018 DUE 04/01/2048 CALLABLE	$344,311.63	$367,882.70
161175BV5	1,825,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 3.70% DTD 04/17/2020 DUE 04/01/2051 CALLABLE	$1,782,495.35	$1,764,391.75
161175CA0	960,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 3.90% DTD 03/04/2021 DUE 06/01/2052 CALLABLE	$917,548.80	$962,659.20
161175CE2	230,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 3.50% DTD 10/12/2021 DUE 03/01/2042 CALLABLE	$228,281.90	$223,074.70
161175BT0	600,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 4.80% DTD 10/24/2019 DUE 03/01/2050 CALLABLE	$606,728.00	$671,778.00
161175CC6	200,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 4.40% DTD 06/02/2021 DUE 12/01/2061 CALLABLE	$199,812.00	$206,902.00
161175CD4	200,000.000	CHARTER COMMUNICATIONS OPER SR SEC 2.25% DTD 10/12/2021 DUE 01/15/2029 CALLABLE	$199,670.00	$195,140.00
161175BC7	1,700,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 6.834% DTD 10/23/2016 DUE 10/23/2055 CALLABLE	$2,385,151.00	$2,431,221.00
161175BY9	700,000.000	CHARTER COMMUNICATIONS OPER SR SEC 3.85% DTD 12/04/2020 DUE 04/01/2061 CALLABLE	$662,676.00	$660,107.00
161175AZ7	210,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 6.384% DTD 10/23/2016 DUE 10/23/2035 CALLABLE	$274,359.60	$271,267.50
161175BS2	380,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 5.125% DTD 07/10/2019 DUE 07/01/2049 CALLABLE	$450,839.08	$440,788.60
161175BV5	65,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 3.70% DTD 04/17/2020 DUE 04/01/2051 CALLABLE	$62,025.60	$62,841.35
161175BY9	115,000.000	CHARTER COMMUNICATIONS OPER SR SEC 3.85% DTD 12/04/2020 DUE 04/01/2061 CALLABLE	$110,676.25	$108,446.15
161175CA0	195,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 3.90% DTD 03/04/2021 DUE 06/01/2052 CALLABLE	$196,386.15	$195,540.15
161175CC6	40,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 4.40% DTD 06/02/2021 DUE 12/01/2061 CALLABLE	$41,237.20	$41,380.40
161175CE2	415,000.000	CHARTER COMMUNICATIONS OPER SR SEC NT 3.50% DTD 10/12/2021 DUE 03/01/2042 CALLABLE	$409,314.96	$402,504.35
161175CG7	570,000.000	CHARTER COMMUNICATIONS OPER SR SEC 3.95% DTD 10/12/2021 DUE 06/30/2062 CALLABLE	$563,692.06	$549,126.60
16411QAL5	200,000.000	CHENIERE ENERGY PARTNERS L P SR 144A NT 3.25% DTD 09/27/2021 DUE 01/31/2032 CALLABLE	$200,000.00	$202,000.00
166764CA6	160,000.000	CHEVRON CORP NEW SR NT 3.078% DTD 05/11/2020 DUE 05/11/2050 CALLABLE	$160,000.00	$169,849.60
166764CA6	65,000.000	CHEVRON CORP NEW SR NT 3.078% DTD 05/11/2020 DUE 05/11/2050 CALLABLE	$68,405.73	$69,001.40
166756AH9	50,000.000	CHEVRON USA INC GLBL NT 2.343% DTD 08/12/2020 DUE 08/12/2050 CALLABLE	$44,672.75	$46,127.50
16876HAB5	120,000.000	CHILDRENS HEALTH SYS TEX 2020 BD 2.511% DTD 08/04/2020 DUE 08/15/2050 CALLABLE	$115,747.50	$113,260.80
16876BAA0	35,000.000	CHILDRENS HOSP CORP SR GLBL 2017A 4.115% DTD 01/31/2017 DUE 01/01/2047 CALLABLE	$43,935.15	$43,211.00
16876BAB8	40,000.000	CHILDRENS HOSP CORP SR GLBL 2020A 2.585% DTD 07/07/2020 DUE 02/01/2050 CALLABLE	$40,000.00	$38,258.80
168863DN5	200,000.000	CHILE REP SR GLBL NT 2.55% DTD 01/27/2020 DUE 01/27/2032 CALLABLE	$199,568.00	$199,500.00
BKVBJT3	100,000.000	CHILEREP OF SNR EUR 1.25% DTD 01/29/2020 DUE 01/29/2040 NON-CALLABLE	$109,368.50	$110,698.60
171232AS0	25,000.000	CHUBB CORP SR NT 6.50% DTD 05/06/2008 DUE 05/15/2038 CALLABLE	$37,512.75	$37,256.00
171239AJ5	300,000.000	CHUBB INA HLDGS INC SR NT 3.05% DTD 11/18/2021 DUE 12/15/2061 CALLABLE	$298,341.00	$306,063.00
171239AJ5	1,150,000.000	CHUBB INA HLDGS INC SR NT 3.05% DTD 11/18/2021 DUE 12/15/2061 CALLABLE	$1,143,640.50	$1,173,241.50
171232AQ4	65,000.000	CHUBB INA HLDGS INC SR NT 6.00% DTD 05/11/2007 DUE 05/11/2037 CALLABLE	$93,099.50	$92,274.00
171239AJ5	300,000.000	CHUBB INA HLDGS INC SR NT 3.05% DTD 11/18/2021 DUE 12/15/2061 CALLABLE	$298,702.35	$306,063.00
171340AL6	35,000.000	CHURCH & DWIGHT INC SR NT 3.95% DTD 07/25/2017 DUE 08/01/2047 CALLABLE	$32,333.35	$40,735.45
125491AP5	700,000.000	CI FINL CORP SR NT 4.10% DTD 06/07/2021 DUE 06/15/2051 CALLABLE	$699,636.00	$758,646.00
125491AP5	155,000.000	CI FINL CORP SR NT 4.10% DTD 06/07/2021 DUE 06/15/2051 CALLABLE	$154,919.40	$167,985.90
125523CF5	690,000.000	CIGNA CORP NEW GLBL NT 4.80% DTD 01/15/2020 DUE 07/15/2046 CALLABLE	$756,538.08	$870,835.20
125523CD0	134,000.000	CIGNA CORP NEW GLBL NT 6.125% DTD 05/15/2020 DUE 11/15/2041 CALLABLE	$165,896.99	$193,115.44
125523CF5	275,000.000	CIGNA CORP NEW GLBL NT 4.80% DTD 01/15/2020 DUE 07/15/2046 CALLABLE	$301,518.80	$347,072.00
125523BK5	425,000.000	CIGNA CORP NEW GLBL NT 3.875% DTD 04/15/2020 DUE 10/15/2047 CALLABLE	$432,684.09	$474,521.00
125523AJ9	240,000.000	CIGNA CORP NEW SR GLBL 4.80% DTD 08/15/2019 DUE 08/15/2038 CALLABLE	$286,154.99	$295,200.00
125523AK6	145,000.000	CIGNA CORP NEW SR GLBL 4.90% DTD 06/15/2019 DUE 12/15/2048 CALLABLE	$192,280.33	$187,358.85
125523CK4	335,000.000	CIGNA CORP NEW SR NT 3.40% DTD 03/16/2020 DUE 03/15/2050 CALLABLE	$344,712.15	$347,713.25
125523CQ1	95,000.000	CIGNA CORP NEW SR NT 3.40% DTD 03/03/2021 DUE 03/15/2051 CALLABLE	$93,928.20	$99,333.90
17275RAF9	450,000.000	CISCO SYS INC 5.50% DTD 11/17/2009 DUE 01/15/2040 CALLABLE	$564,394.70	$626,575.50
17275RAF9	75,000.000	CISCO SYS INC 5.50% DTD 11/17/2009 DUE 01/15/2040 CALLABLE	$112,715.85	$104,429.25
17275RAD4	165,000.000	CISCO SYS INC SR NT 5.90% DTD 02/17/2009 DUE 02/15/2039 NON-CALLABLE	$239,954.85	$236,892.15
17305EDT9	612,000.000	CITIBANK CCIT SER 2007 A3 CL A3 6.15% DTD 06/15/2007 DUE 06/15/2039	$804,258.16	$846,021.21
17305EDT9	1,050,000.000	CITIBANK CCIT SER 2007 A3 CL A3 6.15% DTD 06/15/2007 DUE 06/15/2039	$1,385,187.50	$1,451,506.98
172967HS3	45,000.000	CITIGROUP INC FR 5.30% DTD 05/06/2014 DUE 05/06/2044 NON-CALLABLE	$59,135.85	$58,717.35
172967BU4	50,000.000	CITIGROUP INC GLOBAL SUB NT 5.875% DTD 02/19/2003 DUE 02/22/2033	$64,382.50	$63,417.00
172967AS0	20,000.000	CITIGROUP INC NT 6.875% DTD 02/15/1998 DUE 02/15/2098	$26,734.95	$35,136.40
172967MM0	40,000.000	CITIGROUP INC SR GLBL NT VAR RATE DTD 03/26/2020 DUE 03/26/2041 CALLABLE	$52,960.56	$52,866.80
172967JU6	465,000.000	CITIGROUP INC SR NT 4.65% DTD 07/30/2015 DUE 07/30/2045 NON-CALLABLE	$501,953.55	$586,337.10
172967LJ8	360,000.000	CITIGROUP INC SR NT VAR RATE DTD 04/25/2017 DUE 04/24/2048 CALLABLE	$424,580.40	$441,702.00
172967NE7	700,000.000	CITIGROUP INC SR NT VAR RATE DTD 11/03/2021 DUE 11/03/2032 CALLABLE	$700,000.00	$699,174.00
172967JU6	2,000,000.000	CITIGROUP INC SR NT 4.65% DTD 07/30/2015 DUE 07/30/2045 NON-CALLABLE	$2,041,100.00	$2,521,880.00
172967JU6	295,000.000	CITIGROUP INC SR NT 4.65% DTD 07/30/2015 DUE 07/30/2045 NON-CALLABLE	$371,773.52	$371,977.30
172967MD0	55,000.000	CITIGROUP INC SR NT 4.65% DTD 07/23/2018 DUE 07/23/2048 CALLABLE	$70,993.45	$70,622.20
172967MS7	40,000.000	CITIGROUP INC SR NT VAR RATE DTD 06/03/2020 DUE 06/03/2031 CALLABLE	$41,104.16	$40,346.00
172967NF4	125,000.000	CITIGROUP INC SR NT VAR RATE DTD 11/03/2021 DUE 11/03/2042 CALLABLE	$125,000.00	$123,766.25
172967KR1	855,000.000	CITIGROUP INC SR SB NT 4.75% DTD 05/18/2016 DUE 05/18/2046 NON-CALLABLE	$851,581.20	$1,051,350.75
172967KR1	90,000.000	CITIGROUP INC SR SB NT 4.75% DTD 05/18/2016 DUE 05/18/2046 NON-CALLABLE	$113,310.00	$110,668.50
172967BL4	50,000.000	CITIGROUP INC SUB NT 6.625% DTD 06/06/2002 DUE 06/15/2032	$66,828.00	$66,330.00
172967HA2	350,000.000	CITIGROUP INC SUB NT 6.675% DTD 09/13/2013 DUE 09/13/2043 NON-CALLABLE	$533,211.50	$526,214.50
17858PAA9	355,000.000	CITY OF HOPE TAX NT S 5.623% DTD 07/25/2013 DUE 11/15/2043 CALLABLE	$355,000.00	$505,612.30
12565WAB7	200,000.000	CK HUTCHISON INTL 21 LTD SR 144A 2.50% DTD 04/15/2021 DUE 04/15/2031 CALLABLE	$197,814.00	$202,180.00
18600TAA0	555,000.000	CLEVELAND CLINIC FNDTN TAX DEM 4.858% DTD 09/18/2014 DUE 01/01/2114 CALLABLE	$559,431.05	$825,074.10
186108CL8	100,000.000	CLEVELAND ELEC ILLUM CO SR 144A NT 4.55% DTD 11/02/2018 DUE 11/15/2030 CALLABLE	$99,925.00	$114,774.00
186108CK0	100,000.000	CLEVELAND ELEC ILLUM CO SR GLBL 144A 3.50% DTD 10/05/2017 DUE 04/01/2028 CALLABLE	$108,084.00	$106,466.00
12572QAF2	35,000.000	CME GROUP INC NT 5.30% DTD 09/09/2013 DUE 09/15/2043	$49,243.60	$48,645.45

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
12572QAH8	35,000.000	CME GROUP INC SR GLBL NT 4.15% DTD 06/21/2018 DUE 06/15/2048 CALLABLE	$44,533.30	$45,285.10
125896BN9	55,000.000	CMS ENERGY CORP SR GLBL NT 4.875% DTD 02/27/2014 DUE 03/01/2044 CALLABLE	$56,499.30	$69,212.55
191216DL1	1,000,000.000	COCA COLA CO NT 3.00% DTD 03/05/2021 DUE 03/05/2051 CALLABLE	$984,020.00	$1,058,310.00
191216DL1	40,000.000	COCA COLA CO NT 3.00% DTD 03/05/2021 DUE 03/05/2051 CALLABLE	$41,040.00	$42,332.40
191216DP2	390,000.000	COCA COLA CO NT 2.25% DTD 05/05/2021 DUE 01/05/2032 CALLABLE	$390,223.47	$396,360.90
191216CX6	625,000.000	COCA COLA CO SR NT 2.60% DTD 05/01/2020 DUE 06/01/2050 CALLABLE	$624,600.00	$610,243.75
191216CW8	210,000.000	COCA COLA CO SR NT 2.50% DTD 05/01/2020 DUE 06/01/2040 CALLABLE	$206,362.00	$210,789.60
191216DC1	65,000.000	COCA COLA CO SR NT 2.50% DTD 09/18/2020 DUE 03/15/2051 CALLABLE	$65,566.54	$62,372.05
191216DQ0	275,000.000	COCA COLA CO SR NT 2.875% DTD 05/05/2021 DUE 05/05/2041 CALLABLE	$274,346.32	$286,239.25
19416QEJ5	430,000.000	COLGATE PALMOLIVE CO MTNS FR 4.00% DTD 08/07/2015 DUE 08/15/2045 CALLABLE	$431,643.10	$537,401.10
198280AH2	850,000.000	COLUMBIA PIPELINE GROUP INC SR GLBL 5.80% DTD 12/01/2015 DUE 06/01/2045 CALLABLE	$1,039,397.00	$1,123,683.00
20030NCJ8	700,000.000	COMCAST CORP NEW 3.90% DTD 02/08/2018 DUE 03/01/2038 CALLABLE	$696,605.00	$792,190.00
20030NCC3	625,000.000	COMCAST CORP NEW 3.969% DTD 10/19/2017 DUE 11/01/2047 CALLABLE	$716,005.86	$719,593.75
20030NCG4	136,000.000	COMCAST CORP NEW 4.049% DTD 10/19/2017 DUE 11/01/2052 CALLABLE	$157,296.12	$158,839.84
20030NCJ8	40,000.000	COMCAST CORP NEW 3.90% DTD 02/08/2018 DUE 03/01/2038 CALLABLE	$39,562.86	$45,268.00
20030NAK7	63,000.000	COMCAST CORP NEW NT 6.50% DTD 11/14/2005 DUE 11/15/2035 CALLABLE	$0.00	$90,442.17
20030NCE9	3,007,000.000	COMCAST CORP NEW NT 3.999% DTD 10/19/2017 DUE 11/01/2049 CALLABLE	$2,993,087.83	$3,484,331.18
20030NAF8	95,000.000	COMCAST CORP NEW NT 5.65% DTD 06/09/2005 DUE 06/15/2035 CALLABLE	$132,243.80	$125,616.60
20030NCE9	571,000.000	COMCAST CORP NEW NT 3.999% DTD 10/19/2017 DUE 11/01/2049 CALLABLE	$629,683.34	$661,640.54
20030NDR9	311,000.000	COMCAST CORP NEW SR GLBL 144A 2.887% DTD 08/19/2021 DUE 11/01/2051 CALLABLE	$307,970.41	$301,044.89
20030NDV0	585,000.000	COMCAST CORP NEW SR GLBL 144A 2.987% DTD 08/19/2021 DUE 11/01/2063 CALLABLE	$399,058.62	$555,182.55
20030NDR9	0.000	COMCAST CORP NEW SR GLBL 144A 2.887% DTD 08/19/2021 DUE 11/01/2051 CALLABLE	$0.00	$0.00
20030NDT5	501,000.000	COMCAST CORP NEW SR GLBL 144A 2.937% DTD 08/19/2021 DUE 11/01/2056 CALLABLE	$463,741.18	$477,217.53
20030NDV0	524,000.000	COMCAST CORP NEW SR GLBL 144A 2.987% DTD 08/19/2021 DUE 11/01/2063 CALLABLE	$504,652.28	$497,291.72
20030NBH3	525,000.000	COMCAST CORP NEW SR NT 4.25% DTD 01/14/2013 DUE 01/15/2033 CALLABLE	$520,595.25	$614,381.25
20030NDL2	540,000.000	COMCAST CORP NEW SR NT 2.80% DTD 05/28/2020 DUE 01/15/2051 CALLABLE	$535,939.20	$520,236.00
20030NBP5	65,000.000	COMCAST CORP NEW SR NT 4.40% DTD 05/27/2015 DUE 08/15/2035 CALLABLE	$77,644.45	$77,890.80
20030NCK5	85,000.000	COMCAST CORP NEW SR NT 4.00% DTD 02/08/2018 DUE 03/01/2048 CALLABLE	$103,602.85	$97,909.80
20030NCL3	35,000.000	COMCAST CORP NEW SR NT 4.60% DTD 10/05/2018 DUE 10/15/2038 CALLABLE	$42,042.35	$42,468.30
20030NCM1	65,000.000	COMCAST CORP NEW SR NT 4.70% DTD 10/05/2018 DUE 10/15/2048 CALLABLE	$82,187.95	$82,767.75
20030NCY5	160,000.000	COMCAST CORP NEW SR NT 3.25% DTD 11/05/2019 DUE 11/01/2039 CALLABLE	$167,888.75	$168,806.40
20030NDH1	715,000.000	COMCAST CORP NEW SR NT 3.75% DTD 03/27/2020 DUE 04/01/2040 CALLABLE	$807,555.68	$800,463.95
20030NDL2	55,000.000	COMCAST CORP NEW SR NT 2.80% DTD 05/28/2020 DUE 01/15/2051 CALLABLE	$53,067.30	$52,987.00
20268JAC7	1,200,000.000	COMMONSPIRIT HEALTH BD 4.187% DTD 08/21/2019 DUE 10/01/2049 CALLABLE	$1,200,000.00	$1,396,224.00
20268JAG8	100,000.000	COMMONSPIRIT HEALTH BD 3.91% DTD 10/28/2020 DUE 10/01/2050 CALLABLE	$106,902.70	$111,254.00
202712BN4	210,000.000	COMMONWEALTH BANK OF AUSTRALIA LW TIER II 2.688% DTD 03/11/2021 DUE 03/11/2031	$210,000.00	$206,516.10
202712BJ3	1,200,000.000	COMMONWEALTH BANK OF AUSTRALIA SUB GLBL 144A 4.316% DTD 01/10/2018 DUE 01/10/2048 NON-CALLABLE	$1,200,000.00	$1,399,608.00
202795JP6	750,000.000	COMMONWEALTH EDISON CO 4.00% DTD 02/19/2019 DUE 03/01/2049 CALLABLE	$914,242.50	$889,927.50
202795JL5	360,000.000	COMMONWEALTH EDISON CO 3.75% DTD 08/23/2017 DUE 08/15/2047 CALLABLE	$401,543.89	$405,932.40
202795JQ4	60,000.000	COMMONWEALTH EDISON CO 1M 3.20% DTD 11/12/2019 DUE 11/15/2049 CALLABLE	$59,530.20	$62,946.60
202795JS0	200,000.000	COMMONWEALTH EDISON CO 1M 129 BD 3.00% DTD 02/25/2020 DUE 03/01/2050 CALLABLE	$199,724.00	$202,902.00
202795JS0	40,000.000	COMMONWEALTH EDISON CO 1M 129 BD 3.00% DTD 02/25/2020 DUE 03/01/2050 CALLABLE	$39,944.80	$40,580.40
202795JT8	300,000.000	COMMONWEALTH EDISON CO 1M BD 3.125% DTD 03/09/2021 DUE 03/15/2051 CALLABLE	$299,592.00	$311,010.00
202795JG6	70,000.000	COMMONWEALTH EDISON CO 1M BD 4.35% DTD 11/19/2015 DUE 11/15/2045 CALLABLE	$78,281.70	$84,834.40
202795JT8	120,000.000	COMMONWEALTH EDISON CO 1M BD 3.125% DTD 03/09/2021 DUE 03/15/2051 CALLABLE	$119,836.80	$124,404.00
202795JU5	35,000.000	COMMONWEALTH EDISON CO 1M GLBL 131 BD 2.75% DTD 08/12/2021 DUE 09/01/2051 CALLABLE	$34,061.30	$33,836.25
202795JF8	20,000.000	COMMONWEALTH EDISON CO 1MTG BD 3.70% DTD 03/02/2015 DUE 03/01/2045 CALLABLE	$19,254.40	$22,308.00
202795JB7	85,000.000	COMMONWEALTH EDISON CO 1ST MTG BD 4.60% DTD 08/19/2013 DUE 08/15/2043 CALLABLE	$91,831.65	$105,381.30
20369EAE2	110,000.000	COMMUNITY HEALTH NETWORK INC TAXABLE BD SER 2020A 3.09% DTD 08/25/2020 DUE 05/01/2050 CALLABLE	$111,207.20	$109,784.40
205887CD2	300,000.000	CONAGRA BRANDS INC 5.30% DTD 10/22/2018 DUE 11/01/2038 CALLABLE	$298,749.00	$379,077.00
205887CD2	115,000.000	CONAGRA BRANDS INC 5.30% DTD 10/22/2018 DUE 11/01/2038 CALLABLE	$148,051.35	$145,312.85
205887CE0	35,000.000	CONAGRA BRANDS INC SR GLBL 5.40% DTD 10/22/2018 DUE 11/01/2048 CALLABLE	$44,454.55	$47,135.55
20825CAP9	895,000.000	CONOCOPHILLIPS 5.90% DTD 05/08/2008 DUE 05/15/2038 CALLABLE	$1,132,250.45	$1,231,457.35
20825VAB8	900,000.000	CONOCOPHILLIPS CDA FDG CO II GTD NT 5.95% DTD 10/13/2006 DUE 10/15/2036 CALLABLE	$1,166,316.00	$1,224,243.00
20826FAC0	35,000.000	CONOCOPHILLIPS CO SR GLBL 4.30% DTD 11/12/2014 DUE 11/15/2044 CALLABLE	$40,194.72	$41,941.20
20826FAR7	280,000.000	CONOCOPHILLIPS CO SR GLBL NT 5.95% DTD 03/08/2016 DUE 03/15/2046 CALLABLE	$321,830.86	$414,811.60
20825CBD5	40,000.000	CONOCOPHILLIPS GLBL 144A NT 4.85% DTD 08/15/2020 DUE 08/15/2048 CALLABLE	$52,002.00	$52,347.20
20825CAQ7	65,000.000	CONOCOPHILLIPS GTD NT 6.50% DTD 02/03/2009 DUE 02/01/2039 CALLABLE	$96,343.90	$94,421.60
20825CBB9	210,000.000	CONOCOPHILLIPS SR 144A NT 4.875% DTD 10/01/2020 DUE 10/01/2047	$210,069.00	$276,546.90
20825CBB9	100,000.000	CONOCOPHILLIPS SR 144A NT 4.875% DTD 10/01/2020 DUE 10/01/2047	$127,521.05	$131,689.00
20825CAZ7	70,000.000	CONOCOPHILLIPS SR GLBL 144A 2.40% DTD 08/15/2020 DUE 02/15/2031 CALLABLE	$71,692.60	$70,222.60
209111EU3	360,000.000	CONSOLIDATED EDISON CO N Y INC 6.75% DTD 04/04/2008 DUE 04/01/2038 CALLABLE	$517,095.05	$520,243.20
209111FF5	220,000.000	CONSOLIDATED EDISON CO N Y INC 4.625% DTD 11/24/2014 DUE 12/01/2054 CALLABLE	$219,439.00	$274,617.20
209111FF5	800,000.000	CONSOLIDATED EDISON CO N Y INC 4.625% DTD 11/24/2014 DUE 12/01/2054 CALLABLE	$797,960.00	$998,608.00
209111EY5	85,000.000	CONSOLIDATED EDISON CO N Y INC 5.50% DTD 12/04/2009 DUE 12/01/2039 CALLABLE	$108,754.25	$109,250.50
209111FF5	40,000.000	CONSOLIDATED EDISON CO N Y INC 4.625% DTD 11/24/2014 DUE 12/01/2054 CALLABLE	$40,193.36	$49,930.40
209111FT5	400,000.000	CONSOLIDATED EDISON CO N Y INC 2018 E 4.65% DTD 11/30/2018 DUE 12/01/2048 CALLABLE	$398,460.00	$494,812.00
209111FV0	405,000.000	CONSOLIDATED EDISON CO N Y INC 2019 A 4.125% DTD 05/09/2019 DUE 05/15/2049 CALLABLE	$404,858.25	$463,599.45
209111FV0	100,000.000	CONSOLIDATED EDISON CO N Y INC 2019 A 4.125% DTD 05/09/2019 DUE 05/15/2049 CALLABLE	$99,965.00	$114,469.00
209111FC2	300,000.000	CONSOLIDATED EDISON CO N Y INC DB 2013A 3.95% DTD 02/28/2013 DUE 03/01/2043 CALLABLE	$349,760.10	$325,818.00
209111FK4	165,000.000	CONSOLIDATED EDISON CO N Y INC DEB SER 2016C 4.30% DTD 11/16/2016 DUE 12/01/2056 CALLABLE	$203,798.10	$196,062.90
209111GB3	190,000.000	CONSOLIDATED EDISON CO N Y INC GLBL 2021 B DB 3.60% DTD 06/08/2021 DUE 06/15/2061 CALLABLE	$191,699.15	$200,527.90
209111FH1	265,000.000	CONSOLIDATED EDISON CO N Y INC SR 2016 A DB 3.85% DTD 06/17/2016 DUE 06/15/2046 CALLABLE	$304,893.90	$287,556.80
209111FW8	45,000.000	CONSOLIDATED EDISON CO N Y INC SR 2019B DEB 3.70% DTD 11/08/2019 DUE 11/15/2059 CALLABLE	$51,170.40	$48,026.25
209111FG3	130,000.000	CONSOLIDATED EDISON CO N Y INC SR NT 4.50% DTD 11/17/2015 DUE 12/01/2045 CALLABLE	$129,870.00	$153,465.00
209111GC1	540,000.000	CONSOLIDATED EDISON CO N Y INC SR NT 3.20% DTD 12/02/2021 DUE 12/01/2051 CALLABLE	$540,000.00	$541,123.20
209111FQ1	100,000.000	CONSOLIDATED EDISON CO N Y INC SR NT 4.50% DTD 05/10/2018 DUE 05/15/2058 CALLABLE	$101,703.00	$122,310.00
209111FL2	60,000.000	CONSOLIDATED EDISON CO N Y INC SR NT 3.875% DTD 06/08/2017 DUE 06/15/2047 CALLABLE	$65,028.70	$65,524.80
209111GC1	145,000.000	CONSOLIDATED EDISON CO N Y INC SR NT 3.20% DTD 12/02/2021 DUE 12/01/2051 CALLABLE	$145,000.00	$145,301.60
21036PBD9	55,000.000	CONSTELLATION BRANDS INC 5.25% DTD 10/29/2018 DUE 11/15/2048 CALLABLE	$70,718.99	$72,083.00
21036PAT5	60,000.000	CONSTELLATION BRANDS INC SR GLBL 4.50% DTD 05/09/2017 DUE 05/09/2047 CALLABLE	$75,985.80	$71,670.60

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
21036PAZ1	45,000.000	CONSTELLATION BRANDS INC SR GLBL 4.10% DTD 02/07/2018 DUE 02/15/2048 CALLABLE	$51,393.60	$51,015.15
21036PBG2	100,000.000	CONSTELLATION BRANDS INC SR GLBL NT 3.75% DTD 04/27/2020 DUE 05/01/2050 CALLABLE	$99,286.00	$109,224.00
21036PBG2	55,000.000	CONSTELLATION BRANDS INC SR GLBL NT 3.75% DTD 04/27/2020 DUE 05/01/2050 CALLABLE	$58,862.10	$60,073.20
210518DB9	180,000.000	CONSUMERS ENERGY CO 1M BD 4.05% DTD 05/14/2018 DUE 05/15/2048 CALLABLE	$221,131.80	$214,693.20
210518DJ2	40,000.000	CONSUMERS ENERGY CO 1M GLBL 2.50% DTD 05/13/2020 DUE 05/01/2060 CALLABLE	$35,405.60	$35,262.40
210518DA1	65,000.000	CONSUMERS ENERGY CO 1M GLBL BD 3.95% DTD 02/22/2017 DUE 07/15/2047 CALLABLE	$79,179.75	$76,237.20
210518CZ7	900,000.000	CONSUMERS ENERGY CO 1MTG BD 3.25% DTD 08/10/2016 DUE 08/15/2046 CALLABLE	$892,998.00	$952,398.00
210518CU8	40,000.000	CONSUMERS ENERGY CO 1ST MTG 3.95% DTD 05/17/2013 DUE 05/15/2043 CALLABLE	$46,232.40	$45,808.40
210518DF0	65,000.000	CONSUMERS ENERGY CO 1ST MTG 3.10% DTD 09/03/2019 DUE 08/15/2050 CALLABLE	$64,539.15	$67,679.95
210518DH6	65,000.000	CONSUMERS ENERGY CO 1ST MTG 3.50% DTD 03/26/2020 DUE 08/01/2051 CALLABLE	$64,743.90	$72,800.65
21685WCJ4	800,000.000	COOPERATIEVE CENTRALE RAIFFEI FR 5.25% DTD 05/24/2011 DUE 05/24/2041 NON-CALLABLE	$923,921.00	$1,121,680.00
21684AAB2	85,000.000	COOPERATIEVE CENTRALE RAIFFEIS FR 5.75% DTD 11/29/2013 DUE 12/01/2043 NON-CALLABLE	$116,674.85	$118,587.75
21684AAD8	45,000.000	COOPERATIEVE CENTRALE RAIFFEIS SUB NT 5.25% DTD 08/04/2015 DUE 08/04/2045 NON-CALLABLE	$60,406.65	$59,177.25
219350AV7	30,000.000	CORNING INC NT 5.75% DTD 08/10/2010 DUE 08/15/2040 CALLABLE	$31,484.40	$40,563.00
219350BQ7	100,000.000	CORNING INC SR NT 5.45% DTD 11/19/2019 DUE 11/15/2079 CALLABLE	$99,720.00	$132,015.00
219350BF1	1,000,000.000	CORNING INC SR NT 4.375% DTD 11/13/2017 DUE 11/15/2057 CALLABLE	$999,620.00	$1,188,830.00
219350AX3	35,000.000	CORNING INC SR NT 4.70% DTD 02/21/2012 DUE 03/15/2037 CALLABLE	$33,764.15	$41,216.35
219350BQ7	105,000.000	CORNING INC SR NT 5.45% DTD 11/19/2019 DUE 11/15/2079 CALLABLE	$124,714.94	$138,615.75
224044BY2	56,000.000	COX COMMUNICATIONS INC NEW NT 144A 4.70% DTD 11/29/2012 DUE 12/15/2042	$55,822.65	$67,403.28
224044CM7	200,000.000	COX COMMUNICATIONS INC NEW SR 144A NT 2.95% DTD 09/17/2020 DUE 10/01/2050 CALLABLE	$198,380.00	$186,718.00
224044CP0	400,000.000	COX COMMUNICATIONS INC NEW SR 144A 3.60% DTD 06/02/2021 DUE 06/15/2051 NON-CALLABLE	$397,740.00	$418,896.00
224399AT2	305,000.000	CRANE CO SR NT 4.20% DTD 02/05/2018 DUE 03/15/2048 CALLABLE	$301,491.05	$337,439.80
22550L2G5	250,000.000	CREDIT SUISSE AG NEW YORK SR NT 1.25% DTD 08/09/2021 DUE 08/07/2026 NON-CALLABLE	$249,432.50	$243,707.50
225401AM0	300,000.000	CREDIT SUISSE GROUP SR COCO VAR RATE DTD 09/11/2019 DUE 09/11/2025 CALLABLE	$299,610.00	$306,345.00
225433AF8	975,000.000	CREDIT SUISSE GRP FDG GUERNSEY SR GLBL NT 4.875% DTD 11/15/2015 DUE 05/15/2045 NON-CALLABLE	$987,996.75	$1,234,467.00
225433AF8	290,000.000	CREDIT SUISSE GRP FDG GUERNSEY SR GLBL NT 4.875% DTD 11/15/2015 DUE 05/15/2045 NON-CALLABLE	$353,881.59	$367,174.80
22822VAQ4	55,000.000	CROWN CASTLE INTL CORP NEW SR NT 4.15% DTD 04/03/2020 DUE 07/01/2050 CALLABLE	$54,395.00	$61,848.60
22822VAM3	1,000,000.000	CROWN CASTLE INTL CORP NEW SR NT 5.20% DTD 02/11/2019 DUE 02/15/2049 CALLABLE	$1,006,170.00	$1,283,010.00
22822VAX9	710,000.000	CROWN CASTLE INTL CORP SR GLBL 2.90% DTD 02/16/2021 DUE 04/01/2041 CALLABLE	$706,861.80	$690,496.30
22822VAW1	400,000.000	CROWN CASTLE INTL CORP SR GLBL 2.10% DTD 02/16/2021 DUE 04/01/2031 CALLABLE	$398,184.00	$382,780.00
22822VAW1	520,000.000	CROWN CASTLE INTL CORP SR GLBL 2.10% DTD 02/16/2021 DUE 04/01/2031 CALLABLE	$517,639.20	$497,614.00
22822VAX9	135,000.000	CROWN CASTLE INTL CORP SR GLBL 2.90% DTD 02/16/2021 DUE 04/01/2041 CALLABLE	$134,403.30	$131,291.55
126408GH0	50,000.000	CSX CORP NT 6.00% DTD 09/20/2006 DUE 10/01/2036 CALLABLE	$61,985.00	$67,528.50
126408GU1	455,000.000	CSX CORP NT 5.50% DTD 10/21/2010 DUE 04/15/2041 CALLABLE	$547,764.15	$605,432.10
126408GX5	65,000.000	CSX CORP NT 4.40% DTD 02/28/2012 DUE 03/01/2043 CALLABLE	$72,796.75	$76,830.00
126408GY3	45,000.000	CSX CORP NT 4.10% DTD 10/22/2012 DUE 03/15/2044 CALLABLE	$53,434.35	$52,063.20
126408HF3	50,000.000	CSX CORP SR GLBL 3.80% DTD 10/18/2016 DUE 11/01/2046 CALLABLE	$58,943.72	$56,197.50
126408HK2	60,000.000	CSX CORP SR GLBL 4.30% DTD 02/20/2018 DUE 03/01/2048 CALLABLE	$75,143.40	$73,237.80
126408GW7	205,000.000	CSX CORP SR GLBL NT 4.75% DTD 11/01/2011 DUE 05/30/2042 CALLABLE	$267,792.35	$256,518.55
126408HL0	65,000.000	CSX CORP SR GLBL NT 4.65% DTD 02/20/2018 DUE 03/01/2068 CALLABLE	$83,292.95	$84,298.50
126408HA4	235,000.000	CSX CORP SR NT 4.50% DTD 07/21/2014 DUE 08/01/2054 CALLABLE	$234,113.40	$295,655.85
126408HR7	850,000.000	CSX CORP SR NT 3.35% DTD 09/12/2019 DUE 09/15/2049 CALLABLE	$869,339.00	$897,855.00
126408GK3	45,000.000	CSX CORP SR NT 6.15% DTD 04/25/2007 DUE 05/01/2037 CALLABLE	$61,334.10	$63,076.05
126408HA4	95,000.000	CSX CORP SR NT 4.50% DTD 07/21/2014 DUE 08/01/2054 CALLABLE	$94,059.00	$119,520.45
22966RAH9	200,000.000	CUBESMART L P SR NT 2.25% DTD 11/30/2021 DUE 12/15/2028 CALLABLE	$199,030.00	$200,026.00
231021AQ9	205,000.000	CUMMINS INC SR NT 4.875% DTD 09/24/2013 DUE 10/01/2043 CALLABLE	$204,729.15	$271,446.65
231021AS5	105,000.000	CUMMINS INC SR NT 2.60% DTD 08/24/2020 DUE 09/01/2050 CALLABLE	$104,572.90	$96,733.35
126650CD0	800,000.000	CVS CAREMARK CORPORATION SR NT 5.30% DTD 12/05/2013 DUE 12/05/2043 CALLABLE	$1,031,776.00	$1,055,968.00
126650CD0	115,000.000	CVS CAREMARK CORPORATION SR NT 5.30% DTD 12/05/2013 DUE 12/05/2043 CALLABLE	$129,132.41	$151,795.40
126650CN8	435,000.000	CVS HEALTH CORP SR GLBL NT 5.125% DTD 07/20/2015 DUE 07/20/2045 CALLABLE	$433,412.25	$565,439.10
126650CN8	400,000.000	CVS HEALTH CORP SR GLBL NT 5.125% DTD 07/20/2015 DUE 07/20/2045 CALLABLE	$398,540.00	$519,944.00
126650CN8	100,000.000	CVS HEALTH CORP SR GLBL NT 5.125% DTD 07/20/2015 DUE 07/20/2045 CALLABLE	$130,612.48	$129,986.00
126650CY4	1,255,000.000	CVS HEALTH CORP SR NT 4.78% DTD 03/09/2018 DUE 03/25/2038 CALLABLE	$1,229,117.75	$1,527,648.75
126650CZ1	730,000.000	CVS HEALTH CORP SR NT 5.05% DTD 03/09/2018 DUE 03/25/2048 CALLABLE	$751,430.25	$954,431.20
126650DL1	60,000.000	CVS HEALTH CORP SR NT 4.25% DTD 03/31/2020 DUE 04/01/2050 CALLABLE	$59,989.80	$72,517.20
126650DP2	500,000.000	CVS HEALTH CORP SR NT 2.70% DTD 08/21/2020 DUE 08/21/2040 CALLABLE	$499,770.00	$481,580.00
126650CZ1	825,000.000	CVS HEALTH CORP SR NT 5.05% DTD 03/09/2018 DUE 03/25/2048 CALLABLE	$990,681.00	$1,078,638.00
126650CY4	40,000.000	CVS HEALTH CORP SR NT 4.78% DTD 03/09/2018 DUE 03/25/2038 CALLABLE	$48,813.20	$48,690.00
126650CZ1	455,000.000	CVS HEALTH CORP SR NT 5.05% DTD 03/09/2018 DUE 03/25/2048 CALLABLE	$607,617.52	$594,885.20
126650DK3	260,000.000	CVS HEALTH CORP SR NT 4.125% DTD 03/31/2020 DUE 04/01/2040 CALLABLE	$301,945.07	$298,503.40
126650DP2	340,000.000	CVS HEALTH CORP SR NT 2.70% DTD 08/21/2020 DUE 08/21/2040 CALLABLE	$330,350.70	$327,474.40
126659AA9	177,607.601	CVS LEASE BACKED PASS THRU TR 8.353% DTD 06/26/2009 DUE 07/10/2031 CALLABLE	$210,156.89	$226,106.91
235851AR3	35,000.000	DANAHER CORP DEL SR GLBL NT 4.375% DTD 09/15/2015 DUE 09/15/2045 CALLABLE	$44,454.90	$43,020.95
235851AW2	145,000.000	DANAHER CORP DEL SR NT 2.80% DTD 12/10/2021 DUE 12/10/2051 CALLABLE	$144,359.50	$142,985.95
244199BF1	500,000.000	DEERE & CO NT 3.90% DTD 06/08/2012 DUE 06/09/2042 CALLABLE	$586,550.00	$593,645.00
244199BF1	125,000.000	DEERE & CO NT 3.90% DTD 06/08/2012 DUE 06/09/2042 CALLABLE	$150,940.00	$148,411.25
24668PAE7	117,000.000	DELHAIZE GROUP SA SR NT 5.70% DTD 10/08/2010 DUE 10/01/2040 CALLABLE	$120,815.67	$158,764.32
24703TAD8	155,000.000	DELL INTL CORP CR SEN SR SEC STEP CPN DTD 06/15/2021 DUE 06/15/2026 CALLABLE	$156,674.99	$179,156.75
24703TAJ5	103,000.000	DELL INTL CORP CR SEN SR SEC STEP CPN DTD 01/15/2021 DUE 07/15/2036 CALLABLE	$102,924.81	$156,724.80
24703TAK2	134,000.000	DELL INTL CORP CR SEN SR SEC STEP CPN DTD 01/15/2021 DUE 07/15/2046 CALLABLE	$159,317.96	$222,776.34
24703TAJ5	57,000.000	DELL INTL CORP CR SEN SR SEC STEP CPN DTD 01/15/2021 DUE 07/15/2036 CALLABLE	$69,074.64	$86,731.20
24703TAK2	76,000.000	DELL INTL CORP CR SEN SR SEC STEP CPN DTD 01/15/2021 DUE 07/15/2046 CALLABLE	$103,167.76	$126,350.76
24703DBG5	900,000.000	DELL INTL CORP SR 144A NT 3.45% DTD 12/13/2021 DUE 12/15/2051 CALLABLE	$899,667.00	$864,090.00
24703DBE0	170,000.000	DELL INTL CORP SR 144A NT 3.375% DTD 12/13/2021 DUE 12/15/2041 CALLABLE	$169,435.60	$168,068.80
24703DBG5	165,000.000	DELL INTL CORP SR 144A NT 3.45% DTD 12/13/2021 DUE 12/15/2051 CALLABLE	$164,938.95	$158,416.50
251526CN7	400,000.000	DEUTSCHE BK AG N Y SNR NPF GLBL VAR RATE DTD 11/16/2021 DUE 11/16/2027 PUTABLE CALLABLE	$398,356.00	$399,288.00
25179MAU7	1,020,000.000	DEVON ENERGY CORP NEW SR NT 5.00% DTD 06/16/2015 DUE 06/15/2045 CALLABLE	$970,212.80	$1,232,894.40
25179MAL7	500,000.000	DEVON ENERGY CORP NEW SR NT 5.60% DTD 07/12/2011 DUE 07/15/2041 CALLABLE	$608,150.00	$627,160.00
25179MAN3	200,000.000	DEVON ENERGY CORP NEW SR NT 4.75% DTD 05/14/2012 DUE 05/15/2042 CALLABLE	$204,621.13	$231,566.00
23291KAJ4	220,000.000	DH EUROPE FIN II S A R L SR NT 3.25% DTD 11/07/2019 DUE 11/15/2039 CALLABLE	$238,252.30	$234,852.20
25243YAV1	70,000.000	DIAGEO CAP PLC NT 3.875% DTD 04/29/2013 DUE 04/29/2043 CALLABLE	$78,239.70	$82,255.60

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
25243YBE8	300,000.000	DIAGEO CAP PLC SR NT 2.125% DTD 04/29/2020 DUE 04/29/2032 CALLABLE	$297,543.00	$297,558.00
25278XAQ2	55,000.000	DIAMONDBACK ENERGY INC SR NT 4.40% DTD 03/24/2021 DUE 03/24/2051 CALLABLE	$55,304.18	$63,041.55
25470DAT6	395,000.000	DISCOVERY COMMUNICATIONS LLC SR GLBL 5.20% DTD 09/21/2017 DUE 09/20/2047 CALLABLE	$396,775.35	$489,630.15
25470DBL2	380,000.000	DISCOVERY COMMUNICATIONS LLC SR GLBL NT 4.00% DTD 03/15/2021 DUE 09/15/2055 CALLABLE	$378,019.13	$401,458.60
25470DBG3	100,000.000	DISCOVERY COMMUNICATIONS LLC SR NT 5.30% DTD 05/21/2019 DUE 05/15/2049 CALLABLE	$99,392.00	$125,204.00
25470DBH1	170,000.000	DISCOVERY COMMUNICATIONS LLC SR NT 4.65% DTD 05/18/2020 DUE 05/15/2050 CALLABLE	$184,333.30	$199,428.70
25468PDB9	420,000.000	DISNEY WALT CO MTNS FR 4.125% DTD 06/02/2014 DUE 06/01/2044 CALLABLE	$424,869.15	$501,614.40
254687ET9	200,000.000	DISNEY WALT CO SR GLBL 5.40% DTD 10/01/2019 DUE 10/01/2043 CALLABLE	$240,128.20	$277,298.00
254687EB8	169,000.000	DISNEY WALT CO SR GLBL 6.40% DTD 06/15/2019 DUE 12/15/2035 CALLABLE	$237,567.47	$241,849.14
254687ET9	60,000.000	DISNEY WALT CO SR GLBL 5.40% DTD 10/01/2019 DUE 10/01/2043 CALLABLE	$83,438.60	$83,189.40
254687EV4	1,000,000.000	DISNEY WALT CO SR GLBL NT 4.75% DTD 09/15/2019 DUE 09/15/2044 CALLABLE	$1,108,005.00	$1,279,970.00
254687EH5	185,000.000	DISNEY WALT CO SR GLBL NT 6.65% DTD 11/15/2019 DUE 11/15/2037 CALLABLE	$252,570.33	$274,216.25
254687FS0	540,000.000	DISNEY WALT CO SR NT 4.70% DTD 03/23/2020 DUE 03/23/2050 CALLABLE	$536,306.40	$712,411.20
254687FZ4	1,000,000.000	DISNEY WALT CO SR NT 3.60% DTD 05/13/2020 DUE 01/13/2051 CALLABLE	$998,640.00	$1,130,870.00
254687FM3	980,000.000	DISNEY WALT CO SR NT 2.75% DTD 09/06/2019 DUE 09/01/2049 CALLABLE	$969,421.98	$948,199.00
256677AH8	220,000.000	DOLLAR GEN CORP NEW SR NT 4.125% DTD 04/03/2020 DUE 04/03/2050 CALLABLE	$217,793.40	$253,930.60
256677AH8	150,000.000	DOLLAR GEN CORP NEW SR NT 4.125% DTD 04/03/2020 DUE 04/03/2050 CALLABLE	$169,965.00	$173,134.50
25746UCC1	1,055,000.000	DOMINION RES INC VA NEW SR 2014D NT 4.70% DTD 11/25/2014 DUE 12/01/2044 CALLABLE	$1,057,978.95	$1,300,815.00
25746UBD0	410,000.000	DOMINION RES INC VA NEW SR NT 2008 SER B 7.00% DTD 06/17/2008 DUE 06/15/2038 CALLABLE	$585,570.20	$594,008.00
25746UBM0	140,000.000	DOMINION RES INC VA NEW SR NT 2011 SER C 4.90% DTD 08/05/2011 DUE 08/01/2041 CALLABLE	$175,761.40	$172,188.80
260543CE1	45,000.000	DOW CHEM CO NT 5.25% DTD 11/14/2011 DUE 11/15/2041 CALLABLE	$57,914.10	$57,532.05
260543CR2	485,000.000	DOW CHEM CO SR GLBL NT 5.55% DTD 05/30/2019 DUE 11/30/2048 CALLABLE	$489,156.45	$680,464.70
260543CR2	400,000.000	DOW CHEM CO SR GLBL NT 5.55% DTD 05/30/2019 DUE 11/30/2048 CALLABLE	$399,708.00	$561,208.00
260543CG6	145,000.000	DOW CHEM CO SR NT 4.375% DTD 11/14/2012 DUE 11/15/2042 CALLABLE	$155,450.11	$171,246.45
260543CL5	85,000.000	DOW CHEM CO SR NT 4.625% DTD 09/16/2014 DUE 10/01/2044 CALLABLE	$106,483.75	$102,744.60
26078JAF7	500,000.000	DOWDUPONT INC SR GLBL NT 5.419% DTD 11/28/2018 DUE 11/15/2048 CALLABLE	$500,000.00	$699,665.00
26078JAE0	345,000.000	DOWDUPONT INC SR GLBL NT 5.319% DTD 11/28/2018 DUE 11/15/2038 CALLABLE	$410,740.18	$444,542.85
26138EAT6	1,000,000.000	DR PEPPER SNAPPLE GROUP INC SR NT 4.50% DTD 11/09/2015 DUE 11/15/2045 CALLABLE	$1,009,870.00	$1,186,140.00
26138EAY5	35,000.000	DR PEPPER SNAPPLE GROUP INC SR NT 4.42% DTD 12/14/2016 DUE 12/15/2046 CALLABLE	$30,034.20	$41,450.50
26151AAA7	200,000.000	DRAX FINCO PLC SR SEC 144A NT 6.625% DTD 04/26/2018 DUE 11/01/2025 CALLABLE	$203,000.00	$206,500.00
23338VAJ5	900,000.000	DTE ELEC CO 1M GLBL A BD 3.95% DTD 02/15/2019 DUE 03/01/2049 CALLABLE	$905,154.00	$1,063,521.00
23338VAD8	700,000.000	DTE ELEC CO SR SEC E BD 4.30% DTD 07/02/2014 DUE 07/01/2044 CALLABLE	$884,856.00	$845,033.00
23338VAD8	85,000.000	DTE ELEC CO SR SEC E BD 4.30% DTD 07/02/2014 DUE 07/01/2044 CALLABLE	$104,442.05	$102,611.15
26442CAE4	700,000.000	DUKE ENERGY CAROLINAS LLC 6.05% DTD 04/14/2008 DUE 04/15/2038 CALLABLE	$956,375.00	$970,144.00
26442CAZ7	600,000.000	DUKE ENERGY CAROLINAS LLC 1M GLBL 3.20% DTD 08/14/2019 DUE 08/15/2049 CALLABLE	$604,764.00	$620,982.00
26442CAN4	110,000.000	DUKE ENERGY CAROLINAS LLC 1ST MTG BD 4.00% DTD 09/21/2012 DUE 09/30/2042 CALLABLE	$112,297.53	$126,262.40
26442CAM6	450,000.000	DUKE ENERGY CAROLINAS LLC 1ST&REF MG BD 4.25% DTD 12/08/2011 DUE 12/15/2041 CALLABLE	$479,763.00	$530,185.50
26442CAM6	45,000.000	DUKE ENERGY CAROLINAS LLC 1ST&REF MG BD 4.25% DTD 12/08/2011 DUE 12/15/2041 CALLABLE	$49,060.80	$53,018.55
26442CAT1	55,000.000	DUKE ENERGY CAROLINAS LLC BD 3.70% DTD 11/14/2017 DUE 12/01/2047 CALLABLE	$58,048.45	$61,158.90
26441CAT2	1,700,000.000	DUKE ENERGY CORP NEW SR GLBL NT 3.75% DTD 08/12/2016 DUE 09/01/2046 CALLABLE	$1,620,066.00	$1,813,730.00
26441CAT2	305,000.000	DUKE ENERGY CORP NEW SR GLBL NT 3.75% DTD 08/12/2016 DUE 09/01/2046 CALLABLE	$315,262.30	$325,404.50
26441CBF1	750,000.000	DUKE ENERGY CORP NEW SR NT 4.20% DTD 06/07/2019 DUE 06/15/2049 CALLABLE	$936,277.50	$857,632.50
26441CAY1	215,000.000	DUKE ENERGY CORP NEW SR NT 3.95% DTD 08/10/2017 DUE 08/15/2047 CALLABLE	$232,469.91	$237,347.10
26441CBF1	75,000.000	DUKE ENERGY CORP NEW SR NT 4.20% DTD 06/07/2019 DUE 06/15/2049 CALLABLE	$82,633.50	$85,763.25
26441CBM6	200,000.000	DUKE ENERGY CORP NEW SR NT 3.30% DTD 06/10/2021 DUE 06/15/2041 CALLABLE	$199,504.00	$202,988.00
26444HAF8	35,000.000	DUKE ENERGY FLA LLC 4.20% DTD 06/21/2018 DUE 07/15/2048 CALLABLE	$39,972.31	$41,993.70
26444HAL5	290,000.000	DUKE ENERGY FLA LLC 1ST MTG BD 3.00% DTD 12/02/2021 DUE 12/15/2051 CALLABLE	$288,347.00	$292,253.30
26444HAL5	190,000.000	DUKE ENERGY FLA LLC 1ST MTG BD 3.00% DTD 12/02/2021 DUE 12/15/2051 CALLABLE	$188,917.00	$191,476.30
26444GAE3	55,000.000	DUKE ENERGY FLA PROJ FIN LLC EXTND SR SEC 3.112% DTD 06/22/2016 DUE 09/01/2038 NON-CALLABLE	$54,996.70	$58,472.70
26444GAD5	65,000.000	DUKE ENERGY FLA PROJ FIN LLC SR SEC GLBL 2.858% DTD 06/22/2016 DUE 03/01/2035 NON-CALLABLE	$64,996.75	$67,608.45
263901AA8	65,000.000	DUKE ENERGY IND 6.35% DTD 08/21/2008 DUE 08/15/2038 CALLABLE	$92,117.35	$91,590.20
26443TAA4	595,000.000	DUKE ENERGY IND LLC 1M XXX 3.75% DTD 05/12/2016 DUE 05/15/2046 CALLABLE	$575,846.95	$662,943.05
26443TAA4	190,000.000	DUKE ENERGY IND LLC 1M XXX 3.75% DTD 05/12/2016 DUE 05/15/2046 CALLABLE	$206,465.60	$211,696.10
26443TAB2	30,000.000	DUKE ENERGY IND LLC 1M YYY 3.25% DTD 09/27/2019 DUE 10/01/2049 CALLABLE	$29,970.60	$31,038.90
26443TAC0	155,000.000	DUKE ENERGY IND LLC 1M ZZZ 2.75% DTD 03/12/2020 DUE 04/01/2050 CALLABLE	$160,231.65	$150,753.00
263901AF7	65,000.000	DUKE ENERGY INDIANA INC 1M GLBL WWW BD 4.90% DTD 07/11/2013 DUE 07/15/2043 CALLABLE	$82,310.15	$81,374.15
263901AB6	1,010,000.000	DUKE ENERGY INDIANA INC 1STMTG 6.45% DTD 03/23/2009 DUE 04/01/2039 CALLABLE	$1,323,455.05	$1,448,087.50
26442EAE0	135,000.000	DUKE ENERGY OHIO 1M GLBL 3.70% DTD 06/23/2016 DUE 06/15/2046 CALLABLE	$128,115.90	$148,836.15
26442RAB7	85,000.000	DUKE ENERGY PROGRESS INC 1M BD 4.375% DTD 03/06/2014 DUE 03/30/2044 CALLABLE	$106,824.60	$102,012.75
26442UAK0	1,200,000.000	DUKE ENERGY PROGRESS INC 1ST MTG 2.50% DTD 08/20/2020 DUE 08/15/2050 CALLABLE	$1,193,220.00	$1,108,416.00
26442UAB0	170,000.000	DUKE ENERGY PROGRESS LLC 1M BD 4.20% DTD 08/13/2015 DUE 08/15/2045 CALLABLE	$202,340.90	$202,058.60
264414AX1	200,000.000	DUKE RLTY LTD PARTNERSHIP NEW SR NT 2.25% DTD 11/10/2021 DUE 01/15/2032 CALLABLE	$197,646.00	$196,140.00
26442TAG2	285,000.000	DUKE UNIVERSITY GLBL 2020A SNK 2.757% DTD 05/19/2020 DUE 10/01/2050 CALLABLE	$285,000.00	$293,031.30
266233AH8	100,000.000	DUQUESNE LT HLDGS INC SR 144A NT 2.532% DTD 09/21/2020 DUE 10/01/2030	$100,000.00	$97,753.00
27409LAE3	200,000.000	EAST OHIO GAS CO SR 144A NT 3.00% DTD 06/16/2020 DUE 06/15/2050 CALLABLE	$197,152.00	$197,156.00
276480AA8	100,000.000	EASTERN GAS TRANSMISSION AND S GLBL 144A NT 3.90% DTD 05/15/2021 DUE 11/15/2049 CALLABLE	$99,948.00	$110,703.00
277432AP5	120,000.000	EASTMAN CHEM CO SR GLBL BD 4.65% DTD 05/15/2014 DUE 10/15/2044 CALLABLE	$145,577.90	$143,510.40
278062AD6	295,000.000	EATON CORP OHIO SR NT 4.00% DTD 11/02/2013 DUE 11/02/2032	$294,440.05	$338,960.90
278642AF0	335,000.000	EBAY INC SR NT 4.00% DTD 07/24/2012 DUE 07/15/2042 CALLABLE	$294,640.17	$373,347.45
278865BN9	130,000.000	ECOLAB INC NT 2.70% DTD 12/15/2021 DUE 12/15/2051 CALLABLE	$129,681.50	$127,617.10
278865BJ8	190,000.000	ECOLAB INC SR GLBL NT 2.75% DTD 08/18/2021 DUE 08/18/2055 CALLABLE	$198,305.66	$186,464.10
279158AQ2	400,000.000	ECOPETROL S A SR NT 5.875% DTD 11/02/2021 DUE 11/02/2051 CALLABLE	$400,000.00	$374,776.00
268317AL8	600,000.000	EDF S A SR 144A NT 6.00% DTD 01/22/2014 DUE 01/22/2114 NON-CALLABLE	$653,559.00	$836,976.00
268317AK0	750,000.000	EDF S A SR 144A NT 4.875% DTD 01/22/2014 DUE 01/22/2044 NON-CALLABLE	$789,652.50	$931,875.00
268317AL8	150,000.000	EDF S A SR 144A NT 6.00% DTD 01/22/2014 DUE 01/22/2114 NON-CALLABLE	$180,984.73	$209,244.00
28368EAE6	500,000.000	EL PASO ENERGY CORP MEDIUM TERM NTS TRANCHE # TR 00005 7.75% DTD 01/11/2002 DUE 01/15/2032 CALLABLE	$705,429.00	$702,345.00
28368EAD8	200,000.000	EL PASO ENERGY CORP MTN 7.80% DTD 07/30/2001 DUE 08/01/2031 CALLABLE	$260,462.00	$284,422.00
283695BK9	155,000.000	EL PASO NAT GAS CO NT 8.375% DTD 06/15/2003 DUE 06/15/2032 CALLABLE	$225,197.00	$221,820.50
283695BK9	60,000.000	EL PASO NAT GAS CO NT 8.375% DTD 06/15/2003 DUE 06/15/2032 CALLABLE	$77,746.20	$85,866.00
28370TAD1	150,000.000	EL PASO PIPELINE PARTNERS OPER CO L L C 7.50% DTD 11/19/2010 DUE 11/15/2040 CALLABLE	$204,413.29	$219,075.00
28370TAF6	370,000.000	EL PASO PIPELINE PARTNERS OPER SR NT 4.70% DTD 11/08/2012 DUE 11/01/2042 CALLABLE	$335,837.90	$417,341.50

HARLEY-DAVIDSON RETIREMENT PLAI EIN: 39-1805420
SCHEDULE H, LINE 4I - SCHEDULE OF PLAN NO: 001
AS OF DECEMBER 31, 2021

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
28370TAF6	90,000.000	EL PASO PIPELINE PARTNERS OPER SR NT 4.70% DTD 11/08/2012 DUE 11/01/2042 CALLABLE	$77,011.18	$101,515.50
285512AF6	95,000.000	ELECTRONIC ARTS INC SR NT 2.95% DTD 02/11/2021 DUE 02/15/2051 CALLABLE	$94,492.70	$89,513.75
29082HAB8	135,000.000	EMBRAER NETHERLANDS FIN SR GLBL 5.40% DTD 02/01/2017 DUE 02/01/2027 CALLABLE	$135,000.00	$140,568.75
29082HAA0	360,000.000	EMBRAER NETHERLANDS FIN SR NT 5.05% DTD 06/15/2015 DUE 06/15/2025 CALLABLE	$361,554.60	$372,150.00
29103DAM8	500,000.000	EMERA US FINANCE LP SR GLBL NT 4.75% DTD 12/15/2016 DUE 06/15/2046 CALLABLE	$496,440.00	$589,020.00
291011BS2	985,000.000	EMERSON ELEC CO SR NT 2.80% DTD 12/21/2021 DUE 12/21/2051 CALLABLE	$982,813.30	$964,817.35
291011BS2	165,000.000	EMERSON ELEC CO SR NT 2.80% DTD 12/21/2021 DUE 12/21/2051 CALLABLE	$164,633.70	$161,619.15
29135LAN0	400,000.000	EMIRATE ABU DHABI FR 2.70% DTD 09/02/2020 DUE 09/02/2070 NON-CALLABLE	$400,000.00	$363,884.00
292480AJ9	125,000.000	ENABLE MIDSTREAM PARTNERS LP SR NT 5.00% DTD 11/15/2015 DUE 05/15/2044 CALLABLE	$129,377.20	$134,301.25
29250RAX4	200,000.000	ENBRIDGE ENERGY PARTNERS L P NT 7.375% DTD 10/06/2015 DUE 10/15/2045 CALLABLE	$286,970.00	$311,886.00
29250RAX4	375,000.000	ENBRIDGE ENERGY PARTNERS L P NT 7.375% DTD 10/06/2015 DUE 10/15/2045 CALLABLE	$468,903.75	$584,786.25
29250RAP1	50,000.000	ENBRIDGE ENERGY PARTNERS L P NT 7.50% DTD 04/03/2008 DUE 04/15/2038 CALLABLE	$64,369.00	$74,767.50
B6RTVQ4	500,000.000	ENBRIDGE INC MEDIUM TE 4.24% DTD 08/27/2012 DUE 08/27/2042	$401,206.23	$412,302.00
29250NBE4	160,000.000	ENBRIDGE INC MTN CDS SR NT 3.40% DTD 06/28/2021 DUE 08/01/2051 CALLABLE	$161,750.52	$162,182.40
29250NBA2	100,000.000	ENBRIDGE INC SR NT 4.00% DTD 11/15/2019 DUE 11/15/2049 CALLABLE	$98,845.00	$112,095.00
29268BAF8	400,000.000	ENEL FIN INTL S A GTD NT 144A 6.00% DTD 10/07/2009 DUE 10/07/2039 CALLABLE	$405,304.00	$531,364.00
29278GAP3	500,000.000	ENEL FIN INTL SR 144A NT 2.25% DTD 07/12/2021 DUE 07/12/2031 CALLABLE	$496,890.00	$483,610.00
29278GAQ1	400,000.000	ENEL FIN INTL SR 144A NT 2.875% DTD 07/12/2021 DUE 07/12/2041 CALLABLE	$395,076.00	$383,508.00
29278GAC2	1,000,000.000	ENEL FIN INTL SR GLBL 144A 4.75% DTD 05/25/2017 DUE 05/25/2047 CALLABLE	$1,042,850.00	$1,226,450.00
29273RAJ8	780,000.000	ENERGY TRANSFER PARTNERS L P 7.50% DTD 03/28/2008 DUE 07/01/2038 CALLABLE	$881,259.00	$1,075,035.00
29273RAJ8	1,500,000.000	ENERGY TRANSFER PARTNERS L P 7.50% DTD 03/28/2008 DUE 07/01/2038 CALLABLE	$2,018,173.00	$2,067,375.00
29278NAD5	75,000.000	ENERGY TRANSFER PARTNERS LP SR NT 5.80% DTD 06/08/2018 DUE 06/15/2038 CALLABLE	$74,497.25	$90,844.50
29273RAP4	415,000.000	ENERGY TRANSFER PRTNRS L P SR NT 6.05% DTD 05/12/2011 DUE 06/01/2041 CALLABLE	$468,817.20	$507,777.40
29273RAP4	500,000.000	ENERGY TRANSFER PRTNRS L P SR NT 6.05% DTD 05/12/2011 DUE 06/01/2041 CALLABLE	$575,115.00	$611,780.00
29273RAR0	65,000.000	ENERGY TRANSFER PRTNRS L P SR NT 6.50% DTD 01/17/2012 DUE 02/01/2042 CALLABLE	$70,200.49	$83,741.45
29273RAT6	50,000.000	ENERGY TRANSFER PRTNRS L P SR NT 5.15% DTD 01/22/2013 DUE 02/01/2043 CALLABLE	$46,115.50	$55,136.00
29273RAZ2	200,000.000	ENERGY TRANSFER PRTNRS L P SR NT 5.95% DTD 09/19/2013 DUE 10/01/2043 CALLABLE	$188,249.70	$240,376.00
29273RBF5	90,000.000	ENERGY TRANSFER PRTNRS L P SR NT 5.15% DTD 03/12/2015 DUE 03/15/2045 CALLABLE	$103,356.00	$101,706.30
29336UAD9	160,000.000	ENLINK MIDSTREAM PARTNERS LP SR NT 5.05% DTD 11/12/2014 DUE 04/01/2045 CALLABLE	$151,301.85	$154,400.00
29366MAC2	205,000.000	ENTERGY ARKANSAS LLC 1M BD 3.35% DTD 03/30/2021 DUE 06/15/2052 CALLABLE	$203,724.90	$215,258.20
29366MAB4	100,000.000	ENTERGY ARKANSAS LLC 1M BD 2.65% DTD 09/11/2020 DUE 06/15/2051 CALLABLE	$99,605.00	$92,928.00
29366MAC2	400,000.000	ENTERGY ARKANSAS LLC 1M BD 3.35% DTD 03/30/2021 DUE 06/15/2052 CALLABLE	$397,512.00	$420,016.00
29366MAB4	130,000.000	ENTERGY ARKANSAS LLC 1M BD 2.65% DTD 09/11/2020 DUE 06/15/2051 CALLABLE	$129,658.64	$120,806.40
29364GAP8	85,000.000	ENTERGY CORP NEW SR GLBL 2.40% DTD 03/05/2021 DUE 06/15/2031 CALLABLE	$84,350.60	$83,715.65
29364GAK9	455,000.000	ENTERGY CORP NEW SR NT 3.75% DTD 05/19/2020 DUE 06/15/2050 CALLABLE	$447,720.00	$489,766.55
29364WBD9	60,000.000	ENTERGY LA LLC 1M GLBL 2.90% DTD 03/06/2020 DUE 03/15/2051 CALLABLE	$59,853.00	$58,769.40
29364WBD9	70,000.000	ENTERGY LA LLC 1M GLBL 2.90% DTD 03/06/2020 DUE 03/15/2051 CALLABLE	$71,190.00	$68,564.30
29364WBC1	300,000.000	ENTERGY LA LLC 1ST MTG 4.20% DTD 03/12/2019 DUE 04/01/2050 CALLABLE	$297,879.00	$356,613.00
29364WAT5	1,000,000.000	ENTERGY LA LLC 1ST MTG 5.00% DTD 06/24/2014 DUE 07/15/2044 CALLABLE	$1,000,000.00	$1,087,110.00
29364WBB3	135,000.000	ENTERGY LA LLC 1ST MTG 4.20% DTD 08/14/2018 DUE 09/01/2048 CALLABLE	$165,883.85	$160,570.35
29364WBJ6	195,000.000	ENTERGY LA LLC 1ST MTG 3.10% DTD 03/10/2021 DUE 06/15/2041 CALLABLE	$193,759.80	$200,062.20
29364WBA5	40,000.000	ENTERGY LA LLC 1ST MTG BD 4.00% DTD 03/23/2018 DUE 03/15/2033 CALLABLE	$45,678.80	$45,450.80
29366WAA4	65,000.000	ENTERGY MISS LLC 1M BD 3.85% DTD 06/05/2019 DUE 06/01/2049 CALLABLE	$75,006.66	$74,519.90
29365TAK0	205,000.000	ENTERGY TEXAS INC 1M BD 1.75% DTD 10/01/2020 DUE 03/15/2031 CALLABLE	$204,086.88	$192,216.20
29365TAJ3	455,000.000	ENTERGY TEXAS INC 1M GLBL BD 3.55% DTD 09/20/2019 DUE 09/30/2049 CALLABLE	$510,400.80	$479,929.45
29365TAH7	115,000.000	ENTERGY TEXAS INC SR SEC NT 4.50% DTD 01/08/2019 DUE 03/30/2039 CALLABLE	$123,959.25	$135,231.95
29379VBQ5	195,000.000	ENTERPRISE PRODS OPER LLC 4.25% DTD 02/15/2018 DUE 02/15/2048 CALLABLE	$210,683.11	$220,712.70
29379VAY9	35,000.000	ENTERPRISE PRODS OPER LLC FR 4.45% DTD 08/13/2012 DUE 02/15/2043 CALLABLE	$40,252.80	$39,928.70
29379VAG8	900,000.000	ENTERPRISE PRODS OPER LLC GTD SR 6.125% DTD 10/05/2009 DUE 10/15/2039 CALLABLE	$1,068,392.00	$1,214,955.00
29379VAV5	20,000.000	ENTERPRISE PRODS OPER LLC GTD SR NT 5.70% DTD 08/24/2011 DUE 02/15/2042 CALLABLE	$21,277.40	$25,994.20
29379VAW3	390,000.000	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85% DTD 02/15/2012 DUE 08/15/2042 CALLABLE	$433,595.25	$465,726.30
29379VAT0	260,000.000	ENTERPRISE PRODS OPER LLC GTD SRNT 5.95% DTD 01/13/2011 DUE 02/01/2041 CALLABLE	$298,828.40	$345,111.00
29379VAT0	200,000.000	ENTERPRISE PRODS OPER LLC GTD SRNT 5.95% DTD 01/13/2011 DUE 02/01/2041 CALLABLE	$230,382.00	$265,470.00
29379VAM5	120,000.000	ENTERPRISE PRODS OPER LLC GTD SRNT 7.55% DTD 10/15/2009 DUE 04/15/2038 CALLABLE	$170,061.60	$178,774.80
29379VBA0	450,000.000	ENTERPRISE PRODS OPER LLC SR NT 4.85% DTD 03/18/2013 DUE 03/15/2044 CALLABLE	$451,252.20	$541,606.50
29379VCB7	445,000.000	ENTERPRISE PRODS OPER LLC SR NT 3.30% DTD 09/15/2021 DUE 02/15/2053 CALLABLE	$441,306.50	$442,592.55
29379VBY8	400,000.000	ENTERPRISE PRODS OPER LLC SR NT 3.70% DTD 01/15/2020 DUE 01/31/2051 CALLABLE	$397,652.00	$419,652.00
29379VBZ5	100,000.000	ENTERPRISE PRODS OPER LLC SR NT 3.95% DTD 01/15/2020 DUE 01/31/2060 CALLABLE	$100,388.00	$107,960.00
29379VBJ1	1,000,000.000	ENTERPRISE PRODS OPER LLC SR NT 4.90% DTD 05/07/2015 DUE 05/15/2046 CALLABLE	$1,045,912.87	$1,209,160.00
29379VBC6	250,000.000	ENTERPRISE PRODS OPER LLC SR NT 5.10% DTD 02/12/2014 DUE 02/15/2045 CALLABLE	$267,657.50	$308,277.50
29379VBA0	50,000.000	ENTERPRISE PRODS OPER LLC SR NT 4.85% DTD 03/18/2013 DUE 03/15/2044 CALLABLE	$56,511.48	$60,178.50
29379VBJ1	195,000.000	ENTERPRISE PRODS OPER LLC SR NT 4.90% DTD 05/07/2015 DUE 05/15/2046 CALLABLE	$218,822.23	$235,786.20
29379VBU6	60,000.000	ENTERPRISE PRODS OPER LLC SR NT 4.80% DTD 10/11/2018 DUE 02/01/2049 CALLABLE	$72,029.40	$73,020.60
29379VBW2	145,000.000	ENTERPRISE PRODS OPER LLC SR NT 4.20% DTD 07/08/2019 DUE 01/31/2050 CALLABLE	$158,326.95	$162,543.55
29379VBY8	65,000.000	ENTERPRISE PRODS OPER LLC SR NT 3.70% DTD 01/15/2020 DUE 01/31/2051 CALLABLE	$64,071.80	$68,193.45
29379VBZ5	55,000.000	ENTERPRISE PRODS OPER LLC SR NT 3.95% DTD 01/15/2020 DUE 01/31/2060 CALLABLE	$57,861.10	$59,378.00
29379VBM4	270,000.000	ENTERPRISE PRODS OPER LLC SR SUB VAR RATE DTD 08/16/2017 DUE 08/16/2077 CALLABLE	$256,847.50	$253,111.50
26875PAT8	30,000.000	EOG RES INC SR GLBL NT 4.95% DTD 04/14/2020 DUE 04/15/2050 CALLABLE	$29,823.60	$40,754.70
26884UAG4	200,000.000	EPR PPTYS SR NT 3.60% DTD 10/27/2021 DUE 11/15/2031 CALLABLE	$198,348.00	$197,868.00
294429AG0	210,000.000	EQUIFAX INC NT 7.00% DTD 06/28/2007 DUE 07/01/2037 CALLABLE	$249,144.65	$297,927.00
29446MAH5	300,000.000	EQUINOR ASA SR NT 3.70% DTD 04/06/2020 DUE 04/06/2050 CALLABLE	$297,795.00	$343,404.00
26882PAR3	110,000.000	ERAC USA FIN CO GTD NT 144A 6.70% DTD 06/02/2004 DUE 06/01/2034 CALLABLE	$138,457.00	$152,115.70
26882PBE1	575,000.000	ERAC USA FIN CO GTD NT 144A 7.00% DTD 10/17/2007 DUE 10/15/2037	$721,433.05	$847,095.75
26884TAE2	35,000.000	ERAC USA FINANCE COMPANY GTD SR NT 144A 5.625% DTD 03/15/2012 DUE 03/15/2042 CALLABLE	$47,579.00	$47,403.65
26884TAN2	165,000.000	ERAC USA FINANCE COMPANY SR 144A 4.50% DTD 02/18/2015 DUE 02/15/2045 CALLABLE	$163,099.20	$199,498.20
26884ABB8	115,000.000	ERP OPER LTD PARTNERSHIP SR NT 4.50% DTD 06/19/2014 DUE 07/01/2044 CALLABLE	$146,214.10	$144,381.35
29670GAE2	145,000.000	ESSENTIAL UTILS INC SR GLBL NT 3.351% DTD 04/15/2020 DUE 04/15/2050 CALLABLE	$145,000.00	$150,075.00
29670GAE2	115,000.000	ESSENTIAL UTILS INC SR GLBL NT 3.351% DTD 04/15/2020 DUE 04/15/2050 CALLABLE	$120,975.47	$119,025.00
29717PAS6	25,000.000	ESSEX PORTFOLIO L P SR NT 4.50% DTD 03/08/2018 DUE 03/15/2048 CALLABLE	$31,309.50	$30,445.00
299808AJ4	395,000.000	EVEREST REINS HLDGS INC SR NT 3.125% DTD 10/04/2021 DUE 10/15/2052 CALLABLE	$386,857.30	$384,496.95
30036FAA9	60,000.000	EVERGY KANS CENT INC 1M BD 3.45% DTD 04/09/2020 DUE 04/15/2050 CALLABLE	$63,586.80	$64,309.80

HARLEY-DAVIDSON RETIREMENT PLAI EIN: 39-1805420
SCHEDULE H, LINE 4I - SCHEDULE OF PLAN NO: 001
AS OF DECEMBER 31, 2021

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
30161NAS0	500,000.000	EXELON CORP SR GLBL 5.10% DTD 12/15/2015 DUE 06/15/2045 CALLABLE	$533,715.00	$643,165.00
30161NAY7	140,000.000	EXELON CORP SR NT 4.70% DTD 04/01/2020 DUE 04/15/2050 CALLABLE	$139,840.40	$175,747.60
30161NAC5	70,000.000	EXELON CORP SR NT 5.625% DTD 06/09/2005 DUE 06/15/2035 CALLABLE	$80,096.98	$89,006.40
30161MAG8	710,000.000	EXELON GENERATION CO LLC SR NT 6.25% DTD 09/23/2009 DUE 10/01/2039 CALLABLE	$805,076.20	$886,676.40
30161MAG8	100,000.000	EXELON GENERATION CO LLC SR NT 6.25% DTD 09/23/2009 DUE 10/01/2039 CALLABLE	$100,300.00	$124,884.00
30161MAN3	605,000.000	EXELON GENERATION CO LLC SR NT 5.60% DTD 12/15/2012 DUE 06/15/2042 CALLABLE	$647,471.77	$714,970.85
30161MAN3	350,000.000	EXELON GENERATION CO LLC SR NT 5.60% DTD 12/15/2012 DUE 06/15/2042 CALLABLE	$372,547.50	$413,619.50
30216KAC6	200,000.000	EXPORT IMPORT BK INDIA FR 3.875% DTD 02/01/2018 DUE 02/01/2028 NON-CALLABLE	$199,638.00	$213,860.00
30225VAG2	100,000.000	EXTRA SPACE STORAGE LP NT 2.35% DTD 09/22/2021 DUE 03/15/2032 CALLABLE	$99,797.00	$97,209.00
30231GAW2	1,055,000.000	EXXON MOBIL CORP SR GLBL NT 4.114% DTD 03/03/2016 DUE 03/01/2046 CALLABLE	$1,128,601.70	$1,231,079.50
30231GAW2	285,000.000	EXXON MOBIL CORP SR GLBL NT 4.114% DTD 03/03/2016 DUE 03/01/2046 CALLABLE	$335,659.18	$332,566.50
30231GAY8	220,000.000	EXXON MOBIL CORP SR GLBL NT 2.995% DTD 08/16/2019 DUE 08/16/2039 CALLABLE	$221,253.88	$222,591.60
30231GAZ5	75,000.000	EXXON MOBIL CORP SR GLBL NT 3.095% DTD 08/16/2019 DUE 08/16/2049 CALLABLE	$76,751.25	$75,959.25
30231GBF8	40,000.000	EXXON MOBIL CORP SR GLBL NT 4.227% DTD 03/19/2020 DUE 03/19/2040 CALLABLE	$48,856.00	$47,220.40
30231GBM3	230,000.000	EXXON MOBIL CORP SR NT 3.452% DTD 04/15/2020 DUE 04/15/2051 CALLABLE	$230,000.00	$249,152.10
30231GBM3	225,000.000	EXXON MOBIL CORP SR NT 3.452% DTD 04/15/2020 DUE 04/15/2051 CALLABLE	$244,782.79	$243,735.75
302491AV7	170,000.000	F M C CORP SR GLBL 4.50% DTD 09/20/2019 DUE 10/01/2049 CALLABLE	$169,913.30	$203,923.50
302491AV7	145,000.000	F M C CORP SR GLBL 4.50% DTD 09/20/2019 DUE 10/01/2049 CALLABLE	$164,676.85	$173,934.75
303901BF8	300,000.000	FAIRFAX FINL HLDGS LTD SR GLBL NT 4.625% DTD 04/29/2020 DUE 04/29/2030 CALLABLE	$300,000.00	$335,997.00
30958PAA1	680,000.000	FARMERS EXCHANGE CAP SUB 144A NT 6.151% DTD 11/05/2013 DUE 11/01/2053	$756,210.40	$861,458.00
313309AP1	50,000.000	FEDERAL EXPRESS CORP NT 7.60% DTD 07/01/1997 DUE 07/01/2097 NON-CALLABLE	$66,302.04	$90,035.50
31428XAT3	800,000.000	FEDEX CORP NT 3.875% DTD 07/27/2012 DUE 08/01/2042 CALLABLE	$800,131.50	$878,232.00
31428XAW6	110,000.000	FEDEX CORP NT 5.10% DTD 01/09/2014 DUE 01/15/2044 CALLABLE	$145,227.50	$139,493.20
31428XBG0	445,000.000	FEDEX CORP SR GLBL NT 4.55% DTD 03/24/2016 DUE 04/01/2046 CALLABLE	$439,337.15	$533,256.85
31428XBG0	250,000.000	FEDEX CORP SR GLBL NT 4.55% DTD 03/24/2016 DUE 04/01/2046 CALLABLE	$298,887.30	$299,582.50
31428XBB1	165,000.000	FEDEX CORP SR NT 4.10% DTD 01/09/2015 DUE 02/01/2045 CALLABLE	$161,905.25	$184,725.75
31428XBQ8	20,000.000	FEDEX CORP SR NT 4.05% DTD 01/31/2018 DUE 02/15/2048 CALLABLE	$19,503.40	$22,453.20
31428XCA2	220,000.000	FEDEX CORP SR NT 5.25% DTD 04/07/2020 DUE 05/15/2050 CALLABLE	$217,910.00	$294,316.00
31428XBS4	1,000,000.000	FEDEX CORP SR NT 4.95% DTD 10/17/2018 DUE 10/17/2048 CALLABLE	$992,730.00	$1,277,320.00
31428XBD7	15,000.000	FEDEX CORP SR NT 4.50% DTD 01/09/2015 DUE 02/01/2065 CALLABLE	$16,709.79	$17,452.20
31428XBN5	40,000.000	FEDEX CORP SR NT 4.40% DTD 01/06/2017 DUE 01/15/2047 CALLABLE	$41,284.14	$47,106.80
31428XBQ8	220,000.000	FEDEX CORP SR NT 4.05% DTD 01/31/2018 DUE 02/15/2048 CALLABLE	$255,655.40	$246,985.20
31428XBS4	90,000.000	FEDEX CORP SR NT 4.95% DTD 10/17/2018 DUE 10/17/2048 CALLABLE	$104,945.85	$114,958.80
31428XCE4	205,000.000	FEDEX CORP SR NT 3.25% DTD 04/29/2021 DUE 05/15/2041 CALLABLE	$208,258.90	$209,415.70
31620RAK1	200,000.000	FIDELITY NATL FINL INC SR NT 2.45% DTD 09/15/2020 DUE 03/15/2031 CALLABLE	$199,284.00	$196,264.00
31620MBT2	200,000.000	FIDELITY NATL INFORMATION SVCS SR GLBL NT 2.25% DTD 03/02/2021 DUE 03/01/2031 CALLABLE	$198,758.00	$195,588.00
31620MAZ9	15,000.000	FIDELITY NATL INFORMATION SVCS SR GLBL NT 4.75% DTD 05/16/2018 DUE 05/15/2048 CALLABLE	$18,289.20	$18,571.65
31847RAH5	100,000.000	FIRST AMERN FINL CORP SR NT 2.40% DTD 08/03/2021 DUE 08/15/2031 CALLABLE	$99,663.00	$97,835.00
33616CAC4	925,000.000	FIRST REP BK SAN FRANCISCO CAL SUB NT 4.625% DTD 02/13/2017 DUE 02/13/2047 CALLABLE	$910,542.25	$1,145,779.00
337932AP2	300,000.000	FIRSTENERGY CORP SR B NT 2.25% DTD 06/08/2020 DUE 09/01/2030 CALLABLE	$299,550.00	$288,807.00
337932AJ6	300,000.000	FIRSTENERGY CORP SR GLBL C NT 5.60% DTD 06/21/2017 DUE 07/15/2047 CALLABLE	$368,208.00	$356,628.00
337932AM9	1,275,000.000	FIRSTENERGY CORP SR GLBL C NT 3.40% DTD 02/20/2020 DUE 03/01/2050 CALLABLE	$1,273,074.75	$1,249,500.00
337738AV0	1,000,000.000	FISERV INC SR NT 4.40% DTD 06/24/2019 DUE 07/01/2049 CALLABLE	$993,880.00	$1,191,350.00
337738AV0	145,000.000	FISERV INC SR NT 4.40% DTD 06/24/2019 DUE 07/01/2049 CALLABLE	$179,531.20	$172,745.75
33803WAB5	1,125,000.000	FISHERS LANE ASSOCS LLC BD 144A 5.477% DTD 06/27/2012 DUE 08/05/2040 NON-CALLABLE	$1,169,394.75	$1,373,073.75
33939HAA7	300,000.000	FLEX INTER HOLDCO LLC SR SEC 144A NT 3.363% DTD 05/28/2021 DUE 06/30/2031 CALLABLE	$299,991.00	$301,140.00
341099CR8	85,000.000	FLORIDA POWER CORP 1MTG BD 3.85% DTD 11/20/2012 DUE 11/15/2042 CALLABLE	$92,941.37	$95,270.55
341081FR3	600,000.000	FLORIDA PWR & LT CO 4.125% DTD 05/08/2018 DUE 06/01/2048 CALLABLE	$602,824.95	$736,806.00
341081FR3	700,000.000	FLORIDA PWR & LT CO 4.125% DTD 05/08/2018 DUE 06/01/2048 CALLABLE	$838,315.85	$859,607.00
341081FX0	100,000.000	FLORIDA PWR & LT CO 1M BD 3.15% DTD 09/13/2019 DUE 10/01/2049 CALLABLE	$99,363.00	$106,164.00
341081GE1	500,000.000	FLORIDA PWR & LT CO 1M BD 2.875% DTD 11/18/2021 DUE 12/04/2051 CALLABLE	$499,795.00	$507,075.00
341081GE1	305,000.000	FLORIDA PWR & LT CO 1M BD 2.875% DTD 11/18/2021 DUE 12/04/2051 CALLABLE	$304,874.95	$309,315.75
341081FH5	50,000.000	FLORIDA PWR & LT CO 1MTG BD 3.80% DTD 12/20/2012 DUE 12/15/2042 CALLABLE	$56,624.50	$56,763.50
341081FP7	145,000.000	FLORIDA PWR & LT CO 1ST MTG 3.70% DTD 11/16/2017 DUE 12/01/2047 CALLABLE	$157,327.55	$166,000.35
341081FF9	315,000.000	FLORIDA PWR & LT CO 1ST MTG BD 4.125% DTD 12/13/2011 DUE 02/01/2042 CALLABLE	$338,675.40	$374,868.90
341081FL6	25,000.000	FLORIDA PWR & LT CO 1ST MTG BD 4.05% DTD 09/10/2014 DUE 10/01/2044 CALLABLE	$31,458.75	$29,617.75
30251BAC2	750,000.000	FMR CORP SR NT 144A 6.50% DTD 07/06/2010 DUE 12/14/2040 CALLABLE	$928,195.00	$1,107,397.50
344419AC0	930,000.000	FOMENTO ECONOMICO MEXICANO SAB SR GLBL 3.50% DTD 01/16/2020 DUE 01/16/2050 CALLABLE	$943,326.90	$972,408.00
344419AC0	325,000.000	FOMENTO ECONOMICO MEXICANO SAB SR GLBL 3.50% DTD 01/16/2020 DUE 01/16/2050 CALLABLE	$318,600.75	$339,820.00
344419AC0	341,000.000	FOMENTO ECONOMICO MEXICANO SAB SR GLBL 3.50% DTD 01/16/2020 DUE 01/16/2050 CALLABLE	$359,927.59	$356,549.60
344419AB2	800,000.000	FOMENTO ECONOMICO MEXICANO SAB SR NT 4.375% DTD 05/10/2013 DUE 05/10/2043 CALLABLE	$738,686.00	$937,400.00
344419AB2	50,000.000	FOMENTO ECONOMICO MEXICANO SAB SR NT 4.375% DTD 05/10/2013 DUE 05/10/2043 CALLABLE	$58,318.00	$58,587.50
34531XAC8	40,000.000	FORD FNDTN SR 2020 BD 2.815% DTD 06/25/2020 DUE 06/01/2070 CALLABLE	$40,000.00	$41,236.00
345397WK5	250,000.000	FORD MOTOR CREDIT CO LLC FR 4.375% DTD 08/06/2013 DUE 08/06/2023 NON-CALLABLE	$258,895.00	$260,105.00
345397B36	400,000.000	FORD MOTOR CREDIT COMPANY SR NT 4.00% DTD 11/13/2020 DUE 11/13/2030 CALLABLE	$400,000.00	$430,320.00
345370BY5	465,000.000	FORD MTR CO DEL DEB 6.625% DTD 09/30/1998 DUE 10/01/2028	$536,287.73	$559,162.50
345370CQ1	465,000.000	FORD MTR CO DEL NT 4.75% DTD 01/08/2013 DUE 01/15/2043 NON-CALLABLE	$435,255.78	$513,243.75
345370CS7	750,000.000	FORD MTR CO DEL NT 5.291% DTD 12/08/2016 DUE 12/08/2046 CALLABLE	$870,008.60	$881,437.50
35137LAK1	85,000.000	FOX CORP SR GLBL NT 5.576% DTD 01/25/2020 DUE 01/25/2049 CALLABLE	$85,000.00	$116,016.50
35137LAJ4	400,000.000	FOX CORP SR GLBL NT 5.476% DTD 01/25/2020 DUE 01/25/2039 CALLABLE	$400,000.00	$515,864.00
35137LAJ4	50,000.000	FOX CORP SR GLBL NT 5.476% DTD 01/25/2020 DUE 01/25/2039 CALLABLE	$65,324.50	$64,483.00
35137LAK1	180,000.000	FOX CORP SR GLBL NT 5.576% DTD 01/25/2020 DUE 01/25/2049 CALLABLE	$244,605.81	$245,682.00
354613AM3	300,000.000	FRANKLIN RESOURCES INC SR NT 2.95% DTD 08/12/2021 DUE 08/12/2051 CALLABLE	$298,104.00	$288,837.00
35671DBC8	300,000.000	FREEPORT MCMORAN COPPER & GOLD SR NT 5.45% DTD 09/15/2013 DUE 03/15/2043 CALLABLE	$364,500.00	$377,127.00
35805BAB4	200,000.000	FRESENIUS MED CARE US FIN III SR 144A NT 2.375% DTD 09/16/2020 DUE 02/16/2031 CALLABLE	$199,398.00	$191,108.00
35805BAE8	200,000.000	FRESENIUS MED CARE US FIN III SR 144A NT 3.00% DTD 05/18/2021 DUE 12/01/2031 CALLABLE	$198,390.00	$201,826.00
302635AK3	100,000.000	FS KKR CAP CORP SR NT 3.125% DTD 10/12/2021 DUE 10/12/2028 CALLABLE	$99,682.00	$99,492.00
363576AB5	70,000.000	GALLAGHER ARTHUR J & CO SR NT 3.50% DTD 05/20/2021 DUE 05/20/2051 CALLABLE	$70,984.42	$73,919.30
361448BH5	55,000.000	GATX CORP SR GLBL 3.10% DTD 02/03/2021 DUE 06/01/2051 CALLABLE	$53,688.25	$53,424.80
361448AU7	685,000.000	GATX CORP SR NT 5.20% DTD 03/04/2014 DUE 03/15/2044 CALLABLE	$701,433.15	$858,489.95
36166NAK9	35,000.000	GE CAP FUNDING LLC GLBL NT 4.55% DTD 11/15/2020 DUE 05/15/2032 CALLABLE	$41,390.65	$41,399.75

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
36164QNA2	522,000.000	GE CAPITAL INTERNATIONAL FDG FR 4.418% DTD 05/15/2016 DUE 11/15/2035 NON-CALLABLE	$535,838.22	$622,933.92
36164QNA2	865,000.000	GE CAPITAL INTERNATIONAL FDG FR 4.418% DTD 05/15/2016 DUE 11/15/2035 NON-CALLABLE	$810,259.92	$1,032,256.40
36164QNA2	1,701,000.000	GE CAPITAL INTERNATIONAL FDG FR 4.418% DTD 05/15/2016 DUE 11/15/2035 NON-CALLABLE	$1,746,093.50	$2,029,905.36
369550BJ6	90,000.000	GENERAL DYNAMICS CORP SR GLBL NT 4.25% DTD 03/25/2020 DUE 04/01/2050 CALLABLE	$88,677.00	$114,770.70
369550BQ0	140,000.000	GENERAL DYNAMICS CORP SR NT 2.85% DTD 05/10/2021 DUE 06/01/2041 CALLABLE	$139,510.00	$144,004.00
370334CQ5	45,000.000	GENERAL MILLS INC GLBL NT 2.25% DTD 10/14/2021 DUE 10/14/2031 CALLABLE	$43,853.40	$44,463.60
BD93QC4	200,000.000	GENERAL MTRS CO 5.15% DTD 08/07/2017 DUE 04/01/2038 CALLABLE	$199,874.00	$242,029.12
37045VAK6	400,000.000	GENERAL MTRS CO SR GLBL 6.60% DTD 02/23/2016 DUE 04/01/2036 CALLABLE	$399,680.00	$541,020.00
37045VAK6	50,000.000	GENERAL MTRS CO SR GLBL 6.60% DTD 02/23/2016 DUE 04/01/2036 CALLABLE	$55,723.50	$67,627.50
37045VAF7	600,000.000	GENERAL MTRS CO SR GLBL NT 6.25% DTD 04/02/2014 DUE 10/02/2043 CALLABLE	$620,160.00	$821,064.00
37045VAP5	335,000.000	GENERAL MTRS CO SR GLBL NT 5.15% DTD 08/07/2017 DUE 04/01/2038 CALLABLE	$345,524.36	$403,755.40
37045VAH3	750,000.000	GENERAL MTRS CO SR NT 5.00% DTD 11/12/2014 DUE 04/01/2035 CALLABLE	$757,839.30	$885,127.50
37310PAC5	30,000.000	GEORGETOWN UNIV 4.315% DTD 01/16/2019 DUE 04/01/2049 CALLABLE	$30,000.00	$36,742.50
373298BR8	320,000.000	GEORGIA PAC CORP 7.75% DTD 11/10/1999 DUE 11/15/2029	$435,691.00	$447,222.40
373334KN0	35,000.000	GEORGIA PWR CO SR 2020B NT 3.70% DTD 01/10/2020 DUE 01/30/2050 CALLABLE	$37,961.00	$37,210.95
373334JW2	750,000.000	GEORGIA PWR CO SR NT 12A 4.30% DTD 03/06/2012 DUE 03/15/2042 CALLABLE	$857,957.50	$853,867.50
373334KA8	140,000.000	GEORGIA PWR CO SR NT 2013A 4.30% DTD 03/15/2013 DUE 03/15/2043 CALLABLE	$170,827.30	$159,325.60
375558BS1	585,000.000	GILEAD SCIENCES INC NT 2.60% DTD 09/30/2020 DUE 10/01/2040 CALLABLE	$579,966.15	$563,565.60
375558BJ1	40,000.000	GILEAD SCIENCES INC SR GLBL NT 4.00% DTD 09/20/2016 DUE 09/01/2036 CALLABLE	$48,305.20	$46,007.60
375558BA0	1,200,000.000	GILEAD SCIENCES INC SR NT 4.50% DTD 11/17/2014 DUE 02/01/2045 CALLABLE	$1,240,312.85	$1,462,908.00
375558BG7	195,000.000	GILEAD SCIENCES INC SR NT 4.60% DTD 09/14/2015 DUE 09/01/2035 CALLABLE	$194,346.75	$235,944.15
375558BD4	700,000.000	GILEAD SCIENCES INC SR NT 4.75% DTD 09/14/2015 DUE 03/01/2046 CALLABLE	$697,109.00	$886,984.00
375558AX1	210,000.000	GILEAD SCIENCES INC SR NT 4.80% DTD 03/07/2014 DUE 04/01/2044 CALLABLE	$231,785.44	$265,072.50
375558BD4	50,000.000	GILEAD SCIENCES INC SR NT 4.75% DTD 09/14/2015 DUE 03/01/2046 CALLABLE	$65,758.35	$63,356.00
377372AE7	120,000.000	GLAXOSMITHKLINE CAP INC GTD NT 6.375% DTD 05/13/2008 DUE 05/15/2038 CALLABLE	$178,654.00	$175,591.20
378272BH0	365,000.000	GLENCORE FDG LLC SR 144A NT 3.375% DTD 09/23/2021 DUE 09/23/2051 CALLABLE	$359,572.45	$351,505.95
37959GAB3	200,000.000	GLOBAL ATLANTIC FINANCE CO SR 144A NT 3.125% DTD 06/17/2021 DUE 06/15/2031 CALLABLE	$199,626.00	$197,976.00
37940XAH5	200,000.000	GLOBAL PMTS INC SR NT 2.90% DTD 11/22/2021 DUE 11/15/2031 CALLABLE	$199,398.00	$202,858.00
37940XAH5	170,000.000	GLOBAL PMTS INC SR NT 2.90% DTD 11/22/2021 DUE 11/15/2031 CALLABLE	$169,488.30	$172,429.30
361841AK5	100,000.000	GLP CAP FING II INC SR NT 5.75% DTD 05/21/2018 DUE 06/01/2028 CALLABLE	$112,784.00	$115,464.00
361841AL3	100,000.000	GLP CAP FING II INC SR NT 5.30% DTD 09/26/2018 DUE 01/15/2029 CALLABLE	$99,985.00	$113,520.00
361841AQ2	100,000.000	GLP CAP FING II INC SR NT 4.00% DTD 06/25/2020 DUE 01/15/2031 CALLABLE	$103,824.00	$106,699.00
38148YAA6	735,000.000	GOLDMAN SACHS GROUP VAR RATE DTD 10/31/2017 DUE 10/31/2038 CALLABLE	$798,116.16	$840,641.55
38141GXR0	500,000.000	GOLDMAN SACHS GROUP INC SR GLBL NT VAR RATE DTD 01/27/2021 DUE 01/27/2032 CALLABLE	$500,000.00	$479,390.00
38141GXR0	120,000.000	GOLDMAN SACHS GROUP INC SR GLBL NT VAR RATE DTD 01/27/2021 DUE 01/27/2032 CALLABLE	$114,337.20	$115,053.60
38141GGM0	1,385,000.000	GOLDMAN SACHS GROUP INC SR NT 6.25% DTD 01/28/2011 DUE 02/01/2041 NON-CALLABLE	$1,637,248.03	$2,013,429.90
38141GYB4	2,300,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 04/22/2021 DUE 04/22/2032 CALLABLE	$2,300,000.00	$2,316,514.00
38141GYN8	400,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 10/21/2021 DUE 10/21/2032 CALLABLE	$400,000.00	$402,504.00
38141GGM0	2,150,000.000	GOLDMAN SACHS GROUP INC SR NT 6.25% DTD 01/28/2011 DUE 02/01/2041 NON-CALLABLE	$2,446,421.00	$3,125,541.00
38141GYB4	170,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 04/22/2021 DUE 04/22/2032 CALLABLE	$169,814.70	$171,220.60
38141GYC2	550,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 04/22/2021 DUE 04/22/2042 CALLABLE	$553,081.32	$570,399.50
38141GYJ7	285,000.000	GOLDMAN SACHS GROUP INC SR NT 2.383% DTD 07/21/2021 DUE 07/21/2032	$288,113.10	$280,611.00
38141GYN8	450,000.000	GOLDMAN SACHS GROUP INC SR NT VAR RATE DTD 10/21/2021 DUE 10/21/2032 CALLABLE	$450,092.27	$452,817.00
38141GFD1	905,000.000	GOLDMAN SACHS GROUP INC SUB NT 6.75% DTD 10/03/2007 DUE 10/01/2037 CALLABLE	$1,031,370.20	$1,283,199.50
38141GFD1	530,000.000	GOLDMAN SACHS GROUP INC SUB NT 6.75% DTD 10/03/2007 DUE 10/01/2037 CALLABLE	$765,076.90	$751,487.00
38143YAC7	135,000.000	GOLDMAN SACHS GROUP INC SUB NT 6.45% DTD 04/18/2006 DUE 05/01/2036 CALLABLE	$183,349.15	$184,489.65
38148LAF3	55,000.000	GOLDMAN SACHS GROUP INC SUB NT 5.15% DTD 05/22/2015 DUE 05/22/2045	$71,216.20	$71,525.85
384802AB0	450,000.000	GRAINGER W W INC SR NT 4.60% DTD 06/11/2015 DUE 06/15/2045 CALLABLE	$449,635.50	$575,811.00
384802AC8	80,000.000	GRAINGER W W INC SR NT 3.75% DTD 05/16/2016 DUE 05/15/2046 CALLABLE	$75,925.90	$91,338.40
40052VAE4	1,025,000.000	GRUPO BIMBO SAB DE CV SR 144A 4.70% DTD 11/10/2017 DUE 11/10/2047 CALLABLE	$1,022,704.00	$1,216,326.50
40049JBA4	65,000.000	GRUPO TELEVISA SA SR NT 5.00% DTD 05/13/2014 DUE 05/13/2045 CALLABLE	$75,787.40	$76,720.80
36197VAA6	1,075,000.000	GS MTG SECS TR SER 2013 PEMB CL A FLTG RATE DTD 04/01/2013 DUE 03/07/2033 IPD6	$994,710.94	$1,096,356.92
401378AB0	650,000.000	GUARDIAN LIFE INS CO AMER SR 144A NT 4.875% DTD 06/19/2014 DUE 06/19/2064 CALLABLE	$886,281.50	$829,244.00
401378AC8	1,000,000.000	GUARDIAN LIFE INS CO AMER SR GLBL 144A 4.85% DTD 01/24/2017 DUE 01/24/2077 CALLABLE	$867,808.27	$1,306,110.00
404530AC1	200,000.000	HACKENSACK MERIDIAN HEALTH 2020 BD ZERO CPN DTD 08/26/2020 DUE 09/01/2041 CALLABLE	$200,000.00	$195,036.00
404530AC1	30,000.000	HACKENSACK MERIDIAN HEALTH 2020 BD ZERO CPN DTD 08/26/2020 DUE 09/01/2041 CALLABLE	$30,117.60	$29,255.40
406216AW1	60,000.000	HALLIBURTON CO 6.70% DTD 09/12/2008 DUE 09/15/2038 CALLABLE	$82,685.40	$82,347.60
406216AS0	175,000.000	HALLIBURTON CO DB 144A 7.60% DTD 08/15/2003 DUE 08/15/2096 NON-CALLABLE	$246,397.60	$235,264.75
406216AY7	100,000.000	HALLIBURTON CO SR NT 7.45% DTD 03/13/2009 DUE 09/15/2039 CALLABLE	$134,141.00	$146,939.00
406216AY7	55,000.000	HALLIBURTON CO SR NT 7.45% DTD 03/13/2009 DUE 09/15/2039 CALLABLE	$74,431.66	$80,816.45
406216BE0	65,000.000	HALLIBURTON CO SR NT 4.75% DTD 08/05/2013 DUE 08/01/2043 CALLABLE	$77,101.05	$74,670.70
406216BJ9	110,000.000	HALLIBURTON CO SR NT 4.85% DTD 11/13/2015 DUE 11/15/2035 CALLABLE	$123,538.44	$129,279.70
406216BK6	95,000.000	HALLIBURTON CO SR NT 5.00% DTD 11/13/2015 DUE 11/15/2045 CALLABLE	$110,775.14	$113,498.40
416515BA1	850,000.000	HARTFORD FINL SVCS GROUP INC SR NT 6.625% DTD 03/23/2010 DUE 03/30/2040 CALLABLE	$1,050,880.50	$1,231,199.50
416515AP9	25,000.000	HARTFORD FINL SVCS GROUP INC SR NT 6.10% DTD 10/10/2006 DUE 10/01/2041 CALLABLE	$30,410.30	$34,984.50
416515AS3	45,000.000	HARTFORD FINL SVCS GROUP INC SR NT 5.95% DTD 10/03/2006 DUE 10/15/2036 CALLABLE	$62,748.00	$60,342.30
416515BF0	195,000.000	HARTFORD FINL SVCS GROUP INC SR NT 3.60% DTD 08/19/2019 DUE 08/19/2049 CALLABLE	$213,677.15	$213,437.25
416518AD0	50,000.000	HARTFORD FINL SVCS GROUP INC SR NT 2.90% DTD 09/21/2021 DUE 09/15/2051 CALLABLE	$49,564.00	$49,265.00
418056AS6	680,000.000	HASBRO INC NT 6.35% DTD 03/11/2010 DUE 03/15/2040 CALLABLE	$798,906.60	$938,209.60
418751AE3	200,000.000	HAT HLDGS I LLC HAT HLDGS II SR 144A NT 3.375% DTD 06/28/2021 DUE 06/15/2026 CALLABLE	$200,000.00	$202,000.00
404119BZ1	330,000.000	HCA INC SR SEC 5.25% DTD 06/12/2019 DUE 06/15/2049 CALLABLE	$325,142.40	$423,825.60
404119BZ1	450,000.000	HCA INC SR SEC 5.25% DTD 06/12/2019 DUE 06/15/2049 CALLABLE	$443,376.00	$577,944.00
404119BV0	650,000.000	HCA INC SR SEC GLBL NT 5.50% DTD 06/22/2017 DUE 06/15/2047 CALLABLE	$719,286.00	$850,551.00
423452AE1	600,000.000	HELMERICH & PAYNE INC SR NT 144A 2.90% DTD 09/29/2021 DUE 09/29/2031	$599,505.04	$588,810.00
427866AW8	850,000.000	HERSHEY CO SR GLBL NT 3.375% DTD 08/09/2016 DUE 08/15/2046 CALLABLE	$845,860.50	$945,735.50
42824CAY5	110,000.000	HEWLETT PACKARD ENTERPRISE CO SR GLBL NT 6.35% DTD 10/15/2016 DUE 10/15/2045 CALLABLE	$142,122.20	$147,330.70
432833AN1	100,000.000	HILTON DOMESTIC OPER CO INC SR 144A NT 3.625% DTD 02/02/2021 DUE 02/15/2032 CALLABLE	$100,000.00	$99,474.00
437076AS1	135,000.000	HOME DEPOT INC 5.875% DTD 12/19/2006 DUE 12/16/2036 CALLABLE	$188,391.75	$191,215.35
437076BX9	395,000.000	HOME DEPOT INC SR GLBL 4.50% DTD 12/06/2018 DUE 12/06/2048 CALLABLE	$426,445.95	$510,695.50
437076BS0	125,000.000	HOME DEPOT INC SR GLBL 3.90% DTD 06/05/2017 DUE 06/15/2047 CALLABLE	$142,409.55	$146,033.75
437076BX9	90,000.000	HOME DEPOT INC SR GLBL 4.50% DTD 12/06/2018 DUE 12/06/2048 CALLABLE	$114,890.01	$116,361.00

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
437076CC4	165,000.000	HOME DEPOT INC SR GLBL 3.30% DTD 03/30/2020 DUE 04/15/2040 CALLABLE	$183,251.85	$178,889.70
437076CG5	225,000.000	HOME DEPOT INC SR GLBL NT 2.375% DTD 01/07/2021 DUE 03/15/2051 CALLABLE	$205,378.05	$206,691.75
437076AU6	610,000.000	HOME DEPOT INC SR NT 5.40% DTD 09/10/2010 DUE 09/15/2040 CALLABLE	$754,055.85	$834,138.40
437076CD2	120,000.000	HOME DEPOT INC SR NT 3.35% DTD 03/30/2020 DUE 04/15/2050 CALLABLE	$118,629.60	$130,867.20
437076CK6	1,000,000.000	HOME DEPOT INC SR NT 2.75% DTD 09/21/2021 DUE 09/15/2051 CALLABLE	$1,017,080.00	$993,020.00
437076AV4	400,000.000	HOME DEPOT INC SR NT 5.95% DTD 03/31/2011 DUE 04/01/2041 CALLABLE	$544,928.00	$573,928.00
437076BA9	105,000.000	HOME DEPOT INC SR NT 4.20% DTD 04/05/2013 DUE 04/01/2043 CALLABLE	$114,133.65	$126,702.45
437076BH4	53,000.000	HOME DEPOT INC SR NT 4.25% DTD 06/02/2015 DUE 04/01/2046 CALLABLE	$63,991.92	$65,960.62
437076BZ4	660,000.000	HOME DEPOT INC SR NT 3.125% DTD 01/13/2020 DUE 12/15/2049 CALLABLE	$702,988.60	$695,560.80
437076CD2	45,000.000	HOME DEPOT INC SR NT 3.35% DTD 03/30/2020 DUE 04/15/2050 CALLABLE	$49,972.50	$49,075.20
437076CK6	75,000.000	HOME DEPOT INC SR NT 2.75% DTD 09/21/2021 DUE 09/15/2051 CALLABLE	$72,307.50	$74,476.50
438516CA2	505,000.000	HONEYWELL INTL INC SR NT 2.80% DTD 05/18/2020 DUE 06/01/2050 CALLABLE	$501,338.75	$524,932.35
43858AAE0	300,000.000	HONG KONG GOVT SPL FR 2.375% DTD 02/02/2021 DUE 02/02/2051 NON-CALLABLE	$296,436.00	$278,286.00
440452AJ9	150,000.000	HORMEL FOODS CORP SR NT 3.05% DTD 06/03/2021 DUE 06/03/2051 CALLABLE	$151,248.70	$159,306.00
44107TAZ9	600,000.000	HOST HOTELS & RESORTS LP SR I NT 3.50% DTD 08/20/2020 DUE 09/15/2030 CALLABLE	$594,596.50	$615,924.00
4042Q1AD9	1,350,000.000	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BK NTS TRANCHE # SB 00004 7.00% DTD 06/18/2008 DUE 01/15/2039	$1,746,410.50	$2,095,996.50
404280BX6	400,000.000	HSBC HLDGS PLC COCO VAR RATE DTD 09/12/2018 DUE 09/12/2026 CALLABLE	$400,000.00	$431,844.00
404280CM9	300,000.000	HSBC HLDGS PLC SR GLBL COCO VAR RATE DTD 11/24/2020 DUE 05/24/2027 CALLABLE	$300,000.00	$293,379.00
404280AG4	130,000.000	HSBC HLDGS PLC SUB NT 6.50% DTD 05/03/2006 DUE 05/02/2036	$180,450.05	$176,621.90
404280AH2	315,000.000	HSBC HLDGS PLC SUB NT 6.50% DTD 09/12/2007 DUE 09/15/2037	$430,037.85	$435,818.25
BFM4XM7	1,000,000.000	HSBC HOLDINGS PLC PERP GBP 5.875% DTD 09/28/2018 DUE 12/31/2049 NON-CALLABLE	$1,298,950.16	$1,461,862.00
444859BR2	100,000.000	HUMANA INC SR NT 2.15% DTD 08/03/2021 DUE 02/03/2032 NON-CALLABLE	$99,804.00	$96,693.00
444859BB7	1,000,000.000	HUMANA INC SR NT 4.625% DTD 12/10/2012 DUE 12/01/2042 CALLABLE	$999,370.00	$1,231,060.00
444859BR2	215,000.000	HUMANA INC SR NT 2.15% DTD 08/03/2021 DUE 02/03/2032 NON-CALLABLE	$214,578.60	$207,889.95
448579AJ1	100,000.000	HYATT HOTELS CORP CR SEN SR NT STEP CPN DTD 04/23/2020 DUE 04/23/2030 CALLABLE	$115,320.00	$119,286.00
45138LBC6	1,000,000.000	IDAHO PWR CO 1ST MTG SECD MTN 1MTG BD 4.00% DTD 04/08/2013 DUE 04/01/2043 CALLABLE	$997,410.00	$1,093,340.00
45138LBF9	649,000.000	IDAHO PWR CO 1ST MTG SECD MTN FR 4.20% DTD 03/16/2018 DUE 03/01/2048 CALLABLE	$795,725.92	$795,784.33
452327AM1	170,000.000	ILLUMINA INC SR NT 2.55% DTD 03/23/2021 DUE 03/23/2031 CALLABLE	$169,356.70	$169,952.40
45262BAC7	500,000.000	IMPERIAL BRANDS FIN PLC SR 144A NT 3.875% DTD 07/26/2019 DUE 07/26/2029 CALLABLE	$495,665.00	$529,560.00
45434L2C7	200,000.000	INDIAN RAILWAY FINANCE CORP LT FR ZERO CPN DTD DUE 02/09/2031 CALLABLE	$200,010.00	$194,418.00
454889AR7	45,000.000	INDIANA MICH PWR CO SR GLBL L NT 3.75% DTD 06/29/2017 DUE 07/01/2047 CALLABLE	$46,971.25	$49,618.80
454889AT3	200,000.000	INDIANA MICH PWR CO SR NT 4.25% DTD 08/08/2018 DUE 08/15/2048 CALLABLE	$198,856.00	$237,250.00
454889AQ9	265,000.000	INDIANA MICH PWR CO SR NT SER K 4.55% DTD 03/03/2016 DUE 03/15/2046 CALLABLE	$264,091.05	$323,400.70
454889AQ9	105,000.000	INDIANA MICH PWR CO SR NT SER K 4.55% DTD 03/03/2016 DUE 03/15/2046 CALLABLE	$122,890.95	$128,139.90
454889AU0	400,000.000	INDIANA MICH PWR CO SR O NT 3.25% DTD 04/29/2021 DUE 05/01/2051 CALLABLE	$396,888.00	$410,600.00
455170AA8	535,000.000	INDIANA UNIV HEALTH INC 2018A 3.97% DTD 04/17/2018 DUE 11/01/2048 CALLABLE	$535,000.00	$645,306.30
455170AA8	45,000.000	INDIANA UNIV HEALTH INC 2018A 3.97% DTD 04/17/2018 DUE 11/01/2048 CALLABLE	$50,460.92	$54,278.10
455170AB6	65,000.000	INDIANA UNIV HEALTH INC 2021A BD 2.852% DTD 07/01/2021 DUE 11/01/2051	$65,000.00	$65,345.15
456837AY9	300,000.000	ING GROEP ALT TIER I PERP VAR RATE DTD 09/14/2021 DUE CALLABLE	$300,000.00	$285,375.00
45685EAJ5	900,000.000	ING U S INC CR SEN SR NT 5.70% DTD 07/26/2013 DUE 07/15/2043 CALLABLE	$1,061,955.00	$1,224,720.00
456873AC2	215,000.000	INGERSOL RAND LUXEMBOURG FIN SR NT 4.65% DTD 10/28/2014 DUE 11/01/2044 CALLABLE	$214,366.15	$265,466.95
45687AAG7	938,000.000	INGERSOLL RAND GLOBAL HLDG CO SR GLBL NT 5.75% DTD 12/15/2013 DUE 06/15/2043 CALLABLE	$1,144,240.72	$1,319,109.40
458140BX7	50,000.000	INTEL CORP SR GLBL 3.20% DTD 08/12/2021 DUE 08/12/2061 CALLABLE	$49,920.00	$51,203.00
458140BG4	155,000.000	INTEL CORP SR GLBL NT 3.734% DTD 12/08/2017 DUE 12/08/2047 CALLABLE	$174,704.05	$176,545.00
458140BJ8	525,000.000	INTEL CORP SR GLBL NT 3.25% DTD 11/21/2019 DUE 11/15/2049 CALLABLE	$573,181.70	$554,090.25
458140AV2	595,000.000	INTEL CORP SR NT 4.10% DTD 05/19/2016 DUE 05/19/2046 CALLABLE	$691,741.05	$706,699.35
458140BM1	1,085,000.000	INTEL CORP SR NT 4.75% DTD 03/25/2020 DUE 03/25/2050 CALLABLE	$1,083,795.65	$1,444,872.80
458140AV2	95,000.000	INTEL CORP SR NT 4.10% DTD 05/19/2016 DUE 05/19/2046 CALLABLE	$112,908.45	$112,834.35
458140BL3	175,000.000	INTEL CORP SR NT 4.60% DTD 03/25/2020 DUE 03/25/2040 CALLABLE	$214,171.70	$218,069.25
45866FAH7	100,000.000	INTERCONTINENTAL EXCHANGE INC SR NT 4.25% DTD 08/13/2018 DUE 09/21/2048 CALLABLE	$99,288.00	$124,480.81
45866FAK0	200,000.000	INTERCONTINENTAL EXCHANGE INC SR NT 2.10% DTD 05/26/2020 DUE 06/15/2030 CALLABLE	$198,580.00	$198,563.48
45866FAL8	200,000.000	INTERCONTINENTAL EXCHANGE INC SR NT 3.00% DTD 05/26/2020 DUE 06/15/2050 CALLABLE	$196,992.00	$201,781.14
45866FAQ7	300,000.000	INTERCONTINENTAL EXCHANGE INC SR NT 3.00% DTD 08/20/2020 DUE 09/15/2060 CALLABLE	$296,952.00	$296,114.31
45866FAH7	90,000.000	INTERCONTINENTAL EXCHANGE INC SR NT 4.25% DTD 08/13/2018 DUE 09/21/2048 CALLABLE	$106,448.15	$112,032.73
45866FAP9	175,000.000	INTERCONTINENTAL EXCHANGE INC SR NT 2.65% DTD 08/20/2020 DUE 09/15/2040 CALLABLE	$175,394.55	$170,248.87
45866FAQ7	130,000.000	INTERCONTINENTAL EXCHANGE INC SR NT 3.00% DTD 08/20/2020 DUE 09/15/2060 CALLABLE	$128,204.70	$128,316.20
459200KL4	535,000.000	INTERNATIONAL BUSINESS MACHS SR GLBL NT 2.95% DTD 05/07/2020 DUE 05/15/2050 CALLABLE	$530,564.85	$522,475.65
459200AP6	25,000.000	INTERNATIONAL BUSINESS MACHS SR GLBL DEB 7.125% DTD 12/06/1996 DUE 12/01/2096 CALLABLE	$30,058.75	$46,201.25
459200KC4	525,000.000	INTERNATIONAL BUSINESS MACHS SR NT 4.25% DTD 05/15/2019 DUE 05/15/2049 CALLABLE	$517,550.25	$636,751.50
459200KB6	215,000.000	INTERNATIONAL BUSINESS MACHS SR NT 4.15% DTD 05/15/2019 DUE 05/15/2039 CALLABLE	$233,202.10	$248,290.60
459200KK6	630,000.000	INTERNATIONAL BUSINESS MACHS SR NT 2.85% DTD 05/07/2020 DUE 05/15/2040 CALLABLE	$624,342.60	$618,395.40
459506AL5	45,000.000	INTERNATIONAL FLAVORS&FRAGRANC SR GLBL NT 5.00% DTD 09/26/2018 DUE 09/26/2048 CALLABLE	$60,078.60	$57,841.20
459506AQ4	60,000.000	INTERNATIONAL FLAVORS&FRAGRANC SR 144A 2.30% DTD 09/16/2020 DUE 11/01/2030 CALLABLE	$60,482.49	$58,833.60
459506AS0	80,000.000	INTERNATIONAL FLAVORS&FRAGRANC SR 144A NT 3.468% DTD 03/04/2021 DUE 12/01/2050	$84,528.80	$83,809.60
461070AG9	150,000.000	INTERSTATE PWR & LT CO SR DEB 6.25% DTD 07/10/2009 DUE 07/15/2039 CALLABLE	$194,602.80	$209,410.50
461070AK0	35,000.000	INTERSTATE PWR & LT CO SR DEB 4.70% DTD 10/08/2013 DUE 10/15/2043 CALLABLE	$42,810.95	$43,100.40
46115HBS5	400,000.000	INTESA SANPAOLO S P A FR VAR RATE DTD 06/01/2021 DUE 06/01/2042 CALLABLE	$416,028.00	$410,960.00
46115HAW7	500,000.000	INTESA SANPAOLO S P A SUB X 144A NT 5.71% DTD 01/15/2016 DUE 01/15/2026 NON-CALLABLE	$500,000.00	$553,020.00
460146CK7	78,000.000	INTL PAPER CO SR NT 4.80% DTD 06/10/2014 DUE 06/15/2044 CALLABLE	$95,726.48	$98,586.54
46653KAB4	250,000.000	JAB HLDGS B V SR 144A NT 3.75% DTD 05/28/2021 DUE 05/28/2051 CALLABLE	$248,617.50	$271,142.50
46590XAD8	125,000.000	JBS USA LUX S A JBS USA FOOD SR 144A NT 3.00% DTD 12/01/2021 DUE 05/15/2032 CALLABLE	$123,386.25	$125,000.00
47216QAC7	190,000.000	JDE PEETS NV SR 144A NT 2.25% DTD 09/24/2021 DUE 09/24/2031 CALLABLE	$189,931.60	$182,800.90
472319AC6	340,000.000	JEFFERIES GROUP INC NEW SR DEB 6.25% DTD 01/26/2006 DUE 01/15/2036 CALLABLE	$344,945.10	$450,700.60
472319AM4	250,000.000	JEFFERIES GROUP INC NEW SR NT 6.50% DTD 01/18/2013 DUE 01/20/2043 CALLABLE	$251,161.90	$345,232.50
476556DD4	100,000.000	JERSEY CENT PWR & LT CO SR 144A NT 2.75% DTD 06/10/2021 DUE 03/01/2032 CALLABLE	$99,726.00	$101,340.00
478160BV5	590,000.000	JOHNSON & JOHNSON NT 3.70% DTD 03/01/2016 DUE 03/01/2046 CALLABLE	$584,937.35	$693,096.60
478160BV5	65,000.000	JOHNSON & JOHNSON NT 3.70% DTD 03/01/2016 DUE 03/01/2046 CALLABLE	$78,469.25	$76,358.10
478160CS1	1,050,000.000	JOHNSON & JOHNSON SR NT 2.25% DTD 08/25/2020 DUE 09/01/2050 CALLABLE	$1,040,686.50	$968,583.00
478160AV6	50,000.000	JOHNSON & JOHNSON SR NT 4.50% DTD 08/17/2010 DUE 09/01/2040 CALLABLE	$63,605.50	$63,245.00
478160BJ2	140,000.000	JOHNSON & JOHNSON SR NT 4.375% DTD 12/05/2013 DUE 12/05/2033 CALLABLE	$175,672.00	$172,772.60
478160CF9	825,000.000	JOHNSON & JOHNSON SR NT 3.625% DTD 03/03/2017 DUE 03/03/2037 CALLABLE	$940,771.24	$947,100.00

(a)	(b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
478160CG7	75,000.000	JOHNSON & JOHNSON SR NT 3.75% DTD 03/03/2017 DUE 03/03/2047 CALLABLE		$79,699.45	$88,188.75
478160CL6	170,000.000	JOHNSON & JOHNSON SR NT 3.40% DTD 11/10/2017 DUE 01/15/2038 CALLABLE		$169,452.35	$191,452.30
478160CM4	30,000.000	JOHNSON & JOHNSON SR NT 3.50% DTD 11/10/2017 DUE 01/15/2048 CALLABLE		$36,481.89	$34,388.70
478160CR3	360,000.000	JOHNSON & JOHNSON SR NT 2.10% DTD 08/25/2020 DUE 09/01/2040 CALLABLE		$348,110.55	$340,646.40
478375AN8	243,000.000	JOHNSON CONTROLS INTERNATION SR GLBL NT 4.95% DTD 07/02/2016 DUE 07/02/2064 CALLABLE		$229,066.24	$313,880.67
478375AN8	800,000.000	JOHNSON CONTROLS INTERNATION SR GLBL NT 4.95% DTD 07/02/2016 DUE 07/02/2064 CALLABLE		$760,144.00	$1,033,352.00
478375AU2	200,000.000	JOHNSON CONTROLS INTERNATION SR GLBL 4.50% DTD 02/07/2017 DUE 02/15/2047 CALLABLE		$198,176.00	$242,360.00
478375AH1	45,000.000	JOHNSON CONTROLS INTERNATION SR GLBL NT 6.00% DTD 07/15/2016 DUE 01/15/2036 CALLABLE		$53,096.40	$62,017.65
478375AN8	141,000.000	JOHNSON CONTROLS INTERNATION SR GLBL NT 4.95% DTD 07/02/2016 DUE 07/02/2064 CALLABLE		$151,267.70	$182,128.29
478165AH6	1,000,000.000	JOHNSON S C & SON INC 144A NT 4.75% DTD 10/16/2015 DUE 10/15/2046 NON-CALLABLE		$998,070.00	$1,330,940.00
46647PAL0	420,000.000	JP MORGAN CHASE BANK NA VAR RATE DTD 11/10/2017 DUE 11/15/2048 CALLABLE		$408,433.20	$492,588.60
46647PAJ5	155,000.000	JP MORGAN CHASE BANK NA NT 3.882% DTD 07/24/2017 DUE 07/24/2038 CALLABLE		$185,865.15	$175,925.00
46647PAN6	750,000.000	JP MORGAN CHASE BANK NA SR GLBL NT VAR RATE DTD 01/23/2018 DUE 01/23/2049 CALLABLE		$849,115.30	$868,867.50
46647PAK2	325,000.000	JP MORGAN CHASE BANK NA SR GLBL NT 4.032% DTD 07/24/2017 DUE 07/24/2048		$367,602.13	$383,643.00
46647PAN6	185,000.000	JP MORGAN CHASE BANK NA SR GLBL NT VAR RATE DTD 01/23/2018 DUE 01/23/2049 CALLABLE		$209,710.75	$214,320.65
46647PAA4	315,000.000	JP MORGAN CHASE BANK NA SR NT VAR RATE DTD 02/22/2017 DUE 02/22/2048 CALLABLE		$315,000.00	$385,078.05
46647PBN5	235,000.000	JP MORGAN CHASE BANK NA SR NT 3.109% DTD 04/22/2020 DUE 04/22/2051 CALLABLE		$235,000.00	$242,794.95
46647PAA4	500,000.000	JP MORGAN CHASE BANK NA SR NT VAR RATE DTD 02/22/2017 DUE 02/22/2048 CALLABLE		$474,140.00	$611,235.00
46647PAA4	30,000.000	JP MORGAN CHASE BANK NA SR NT VAR RATE DTD 02/22/2017 DUE 02/22/2048 CALLABLE		$35,105.59	$36,674.10
46647PBM7	700,000.000	JP MORGAN CHASE BANK NA SR NT 3.109% DTD 04/22/2020 DUE 04/22/2041 CALLABLE		$737,462.36	$724,955.00
46647PBN5	80,000.000	JP MORGAN CHASE BANK NA SR NT 3.109% DTD 04/22/2020 DUE 04/22/2051 CALLABLE		$80,864.00	$82,653.60
46625HHF0	445,000.000	JPMORGAN CHASE & CO 6.40% DTD 05/22/2008 DUE 05/15/2038		$581,196.70	$647,448.30
46625HHV5	820,000.000	JPMORGAN CHASE & CO SR NT 5.50% DTD 10/21/2010 DUE 10/15/2040 NON-CALLABLE		$940,450.60	$1,115,446.00
46647PBU9	200,000.000	JPMORGAN CHASE & CO SR NT VAR RATE DTD 11/19/2020 DUE 11/19/2031 CALLABLE		$200,000.00	$189,560.00
46647PBX3	600,000.000	JPMORGAN CHASE & CO SR NT VAR RATE DTD 02/04/2021 DUE 02/04/2032 CALLABLE		$600,000.00	$577,896.00
46647PCR5	400,000.000	JPMORGAN CHASE & CO SR NT 2.545% DTD 11/08/2021 DUE 11/08/2032 CALLABLE		$400,000.00	$402,248.00
46625HJB7	1,000,000.000	JPMORGAN CHASE & CO SR NT 5.60% DTD 07/21/2011 DUE 07/15/2041 NON-CALLABLE		$1,130,750.00	$1,384,710.00
48126BAA1	1,150,000.000	JPMORGAN CHASE & CO SR NT 5.40% DTD 12/22/2011 DUE 01/06/2042 NON-CALLABLE		$1,374,378.50	$1,563,816.00
46625HHV5	150,000.000	JPMORGAN CHASE & CO SR NT 5.50% DTD 10/21/2010 DUE 10/15/2040 NON-CALLABLE		$174,821.47	$204,045.00
46647PBV7	815,000.000	JPMORGAN CHASE & CO SR NT VAR RATE DTD 11/19/2020 DUE 11/19/2041 CALLABLE		$811,897.33	$774,983.50
48126BAA1	105,000.000	JPMORGAN CHASE & CO SR NT 5.40% DTD 12/22/2011 DUE 01/06/2042 NON-CALLABLE		$140,970.90	$142,783.20
46625HLL2	150,000.000	JPMORGAN CHASE & CO SUB NT 4.95% DTD 05/29/2015 DUE 06/01/2045 NON-CALLABLE		$187,043.90	$195,198.00
48305QAF0	300,000.000	KAISER FNDTN MTN BD 2.81% DTD 06/15/2021 DUE 06/01/2041 CALLABLE		$300,000.00	$301,620.00
48305QAF0	80,000.000	KAISER FNDTN MTN BD 2.81% DTD 06/15/2021 DUE 06/01/2041 CALLABLE		$80,658.40	$80,432.00
48305QAD5	165,000.000	KAISER FNDTN MTN FR 4.15% DTD 05/03/2017 DUE 05/01/2047 CALLABLE		$193,732.67	$203,402.10
48305QAG8	290,000.000	KAISER FNDTN MTN SR NT 3.002% DTD 06/15/2021 DUE 06/01/2051 CALLABLE		$290,793.80	$298,433.20
485170BB9	1,000,000.000	KANSAS CITY SOUTHERN 4.70% DTD 05/03/2018 DUE 05/01/2048 CALLABLE		$998,880.00	$1,244,160.00
485170BC7	100,000.000	KANSAS CITY SOUTHERN SR NT 4.20% DTD 11/18/2019 DUE 11/15/2069 CALLABLE		$99,502.00	$117,669.00
485170AS3	500,000.000	KANSAS CITY SOUTHN SR NT 4.95% DTD 02/15/2016 DUE 08/15/2045 CALLABLE		$515,607.50	$635,005.00
487836BQ0	510,000.000	KELLOGG CO SR GLBL 4.50% DTD 03/07/2016 DUE 04/01/2046 CALLABLE		$499,584.10	$632,767.20
491674BG1	700,000.000	KENTUCKY UTILS CO 1M GLBL BD 5.125% DTD 05/01/2011 DUE 11/01/2040 CALLABLE		$924,674.00	$890,918.00
491674BL0	140,000.000	KENTUCKY UTILS CO 1MTG BD 4.375% DTD 09/28/2015 DUE 10/01/2045 CALLABLE		$142,583.00	$164,992.80
491674BM8	230,000.000	KENTUCKY UTILS CO 1ST MTG 3.30% DTD 06/03/2020 DUE 06/01/2050 CALLABLE		$228,870.70	$241,125.10
491674BM8	200,000.000	KENTUCKY UTILS CO 1ST MTG 3.30% DTD 06/03/2020 DUE 06/01/2050 CALLABLE		$199,018.00	$209,674.00
49271VAM2	105,000.000	KEURIG DR PEPPER INC SR GLBL NT 3.35% DTD 03/15/2021 DUE 03/15/2051 CALLABLE		$109,736.80	$109,181.10
49271VAK6	210,000.000	KEURIG DR PEPPER INC SR NT 3.80% DTD 04/13/2020 DUE 05/01/2050 CALLABLE		$232,358.29	$232,526.70
49446RAQ2	35,000.000	KIMCO RLTY CORP SR GLBL NT 4.125% DTD 11/10/2016 DUE CALLABLE		$39,964.40	$39,423.30
494550AW6	1,615,000.000	KINDER MORGAN ENERGY PARTNERS L P NT 6.95% DTD 06/21/2007 DUE 01/15/2038 CALLABLE		$2,009,794.25	$2,234,497.85
494550AW6	45,000.000	KINDER MORGAN ENERGY PARTNERS L P NT 6.95% DTD 06/21/2007 DUE 01/15/2038 CALLABLE		$57,841.61	$62,261.55
494550AV8	20,000.000	KINDER MORGAN ENERGY PARTNERS L P SR NT 6.50% DTD 01/30/2007 DUE 02/01/2037 CALLABLE		$23,792.05	$26,417.00
494550BN5	825,000.000	KINDER MORGAN ENERGY PARTNERS SR NT 5.00% DTD 08/13/2012 DUE 08/15/2042 CALLABLE		$836,088.00	$956,793.75
494550BP0	400,000.000	KINDER MORGAN ENERGY PARTNERS SR NT 5.00% DTD 02/28/2013 DUE 03/01/2043 CALLABLE		$398,088.00	$465,852.00
494550AT3	120,000.000	KINDER MORGAN ENERGY PARTNERS SR NT 5.80% DTD 03/15/2005 DUE 03/15/2035 CALLABLE		$132,279.60	$150,517.20
494550BF2	90,000.000	KINDER MORGAN ENERGY PARTNERS SR NT 6.55% DTD 05/19/2010 DUE 09/15/2040 CALLABLE		$110,076.86	$120,873.60
494550BH8	220,000.000	KINDER MORGAN ENERGY PARTNERS SR NT 6.375% DTD 03/04/2011 DUE 03/01/2041 CALLABLE		$273,598.45	$291,537.40
494550BU9	65,000.000	KINDER MORGAN ENERGY PARTNERS SR NT 5.50% DTD 02/24/2014 DUE 03/01/2044 CALLABLE		$81,161.90	$79,682.20
49456BAT8	180,000.000	KINDER MORGAN INC DEL SR GLBL 3.60% DTD 02/11/2021 DUE 02/15/2051 CALLABLE		$181,542.60	$181,020.60
49456BAJ0	40,000.000	KINDER MORGAN INC DEL SR GLBL NT 5.05% DTD 02/26/2015 DUE 02/15/2046 CALLABLE		$46,873.87	$47,942.00
49456BAG6	165,000.000	KINDER MORGAN INC DEL SR NT 5.30% DTD 11/26/2014 DUE 12/01/2034 CALLABLE		$201,539.25	$198,561.00
49456BAH4	50,000.000	KINDER MORGAN INC DEL SR NT 5.55% DTD 11/26/2014 DUE 06/01/2045 CALLABLE		$63,572.85	$63,216.00
48255BAA4	200,000.000	KKR GROUP FIN CO X LLC SR 144A NT 3.25% DTD 12/08/2021 DUE 12/15/2051 CALLABLE		$199,940.00	$199,306.00
482480AF7	200,000.000	KLA TENCOR CORP SR NT 5.65% DTD 11/06/2014 DUE 11/01/2034 CALLABLE		$201,100.50	$256,802.00
482480AH3	25,000.000	KLA TENCOR CORP SR NT 5.00% DTD 03/20/2019 DUE 03/15/2049 CALLABLE		$33,746.25	$33,315.25
500472AC9	75,000.000	KONINKLIJKE PHILIPS N V SR GLBL NT 6.875% DTD 03/11/2008 DUE 03/11/2038 CALLABLE		$110,261.20	$109,449.75
50077LAB2	1,210,000.000	KRAFT HEINZ FOODS CO SR NT 4.375% DTD 05/24/2016 DUE 06/01/2046 CALLABLE		$1,172,751.15	$1,416,910.00
50077LAM8	1,200,000.000	KRAFT HEINZ FOODS CO SR NT 5.20% DTD 07/02/2015 DUE 07/15/2045 CALLABLE		$1,303,182.00	$1,525,764.00
501044DF5	125,000.000	KROGER CO FR 3.875% DTD 10/03/2016 DUE 10/15/2046 CALLABLE		$116,951.58	$139,086.25
501044DK4	40,000.000	KROGER CO SR GLBL NT 4.65% DTD 07/24/2017 DUE 01/15/2048 CALLABLE		$48,799.49	$49,576.00
501044CN9	170,000.000	KROGER CO SR NT 5.40% DTD 07/13/2010 DUE 07/15/2040 CALLABLE		$181,071.05	$222,609.90
501044BZ3	242,000.000	KROGER CO SR NT 7.50% DTD 05/11/2001 DUE 04/01/2031 CALLABLE		$333,446.96	$338,032.86
501044CN9	400,000.000	KROGER CO SR NT 5.40% DTD 07/13/2010 DUE 07/15/2040 CALLABLE		$513,208.75	$523,788.00
501044DG3	35,000.000	KROGER CO SR NT 4.45% DTD 01/24/2017 DUE 02/01/2047 CALLABLE		$43,258.60	$42,459.90
50540RAS1	55,000.000	LABORATORY CORP AMER HLDGS SR NT 4.70% DTD 01/30/2015 DUE 02/01/2045 CALLABLE		$62,784.70	$66,935.55
512807AW8	335,000.000	LAM RESEARCH CORP SR NT 2.875% DTD 05/05/2020 DUE 06/15/2050 CALLABLE		$334,118.95	$333,794.00
512807AT5	625,000.000	LAM RESEARCH CORP SR NT 4.875% DTD 03/04/2019 DUE 03/15/2049 CALLABLE		$670,043.75	$848,368.75
512807AT5	35,000.000	LAM RESEARCH CORP SR NT 4.875% DTD 03/04/2019 DUE 03/15/2049 CALLABLE		$48,740.65	$47,508.65
512807AW8	80,000.000	LAM RESEARCH CORP SR NT 2.875% DTD 05/05/2020 DUE 06/15/2050 CALLABLE		$76,733.60	$79,712.00
52107QAK1	800,000.000	LAZARD LLC SR GLBL NT 4.375% DTD 03/11/2019 DUE 03/11/2029 CALLABLE		$801,144.00	$902,200.00
50203UAA1	130,000.000	LBJ INFRASTRUCTURE GROUP LLC SR 144A NT ZERO CPN DTD 12/10/2021 DUE 12/31/2057		$130,000.00	$129,130.30
521865BD6	670,000.000	LEAR CORP SR NT 3.55% DTD 11/08/2021 DUE 01/15/2052 CALLABLE		$668,961.50	$662,864.50
529537AA0	100,000.000	LEXINGTON RLTY TR SR NT 2.375% DTD 08/30/2021 DUE 10/01/2031 CALLABLE		$99,758.00	$95,919.00

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
BKC4CT2	300,000.000	LIBERTY MUTUAL GP GTD EUR 3.625% DTD 05/23/2019 DUE 05/23/2059 NON-CALLABLE	$371,162.61	$352,562.40
532457BY3	295,000.000	LILLY ELI & CO SR NT 2.25% DTD 05/05/2020 DUE 05/15/2050 CALLABLE	$283,815.57	$269,812.90
534187AW9	769,000.000	LINCOLN NATL CORP IND 6.30% DTD 10/09/2007 DUE 10/09/2037 CALLABLE	$944,754.79	$1,075,754.10
534187BL2	100,000.000	LINCOLN NATL CORP IND SR GLBL NT 4.375% DTD 05/15/2020 DUE 06/15/2050 CALLABLE	$120,283.00	$121,208.00
534187BA6	430,000.000	LINCOLN NATL CORP IND SR NT 7.00% DTD 06/18/2010 DUE 06/15/2040 CALLABLE	$559,406.85	$655,565.10
53944YAD5	500,000.000	LLOYDS BKG GROUP PLC SR GLBL NT 3.75% DTD 01/11/2017 DUE 01/11/2027 NON-CALLABLE	$496,540.00	$541,065.00
539830BC2	90,000.000	LOCKHEED MARTIN CORP FR 3.60% DTD 02/20/2015 DUE 03/01/2035 CALLABLE	$101,122.20	$100,596.60
539830BN8	265,000.000	LOCKHEED MARTIN CORP NT 4.09% DTD 09/07/2017 DUE 09/15/2052 CALLABLE	$261,574.93	$327,412.80
539830BB4	165,000.000	LOCKHEED MARTIN CORP NT 4.07% DTD 12/14/2012 DUE 12/15/2042	$157,027.44	$194,221.50
539830AW9	30,000.000	LOCKHEED MARTIN CORP NT B 5.72% DTD 06/01/2011 DUE 06/01/2040 CALLABLE	$34,376.70	$41,607.30
539830BQ1	290,000.000	LOCKHEED MARTIN CORP SR NT 2.80% DTD 05/20/2020 DUE 06/15/2050 CALLABLE	$287,485.70	$289,043.00
546676AY3	400,000.000	LOUISVILLE GAS & ELEC CO 4.25% DTD 04/01/2019 DUE 04/01/2049 CALLABLE	$399,528.00	$487,432.00
546676AY3	165,000.000	LOUISVILLE GAS & ELEC CO 4.25% DTD 04/01/2019 DUE 04/01/2049 CALLABLE	$190,228.80	$201,065.70
548661DQ7	80,000.000	LOWES COS INC GLBL NT 4.05% DTD 05/03/2017 DUE 05/03/2047 CALLABLE	$90,921.70	$92,035.20
548661EE3	290,000.000	LOWES COS INC NT 2.80% DTD 09/20/2021 DUE 09/15/2041 CALLABLE	$286,312.25	$282,947.20
548661DN4	910,000.000	LOWES COS INC SR GLBL 3.70% DTD 04/20/2016 DUE 04/15/2046 CALLABLE	$884,998.80	$997,478.30
548661DE4	27,000.000	LOWES COS INC SR GLBL NT 4.25% DTD 09/10/2014 DUE 09/15/2044 CALLABLE	$27,867.60	$30,552.66
548661EB9	700,000.000	LOWES COS INC SR NT 3.50% DTD 03/31/2021 DUE 04/01/2051 CALLABLE	$698,446.00	$755,230.00
548661DV6	80,000.000	LOWES COS INC SR NT 5.00% DTD 03/26/2020 DUE 04/15/2040 CALLABLE	$100,036.00	$100,450.40
548661DW4	250,000.000	LOWES COS INC SR NT 5.125% DTD 03/26/2020 DUE 04/15/2050 CALLABLE	$338,503.40	$338,282.50
548661EB9	235,000.000	LOWES COS INC SR NT 3.50% DTD 03/31/2021 DUE 04/01/2051 CALLABLE	$243,985.17	$253,541.50
50220PAD5	200,000.000	LSEGA FINANCING PLC FR 2.50% DTD 04/06/2021 DUE 04/06/2031 CALLABLE	$199,666.00	$200,584.00
50220PAE3	130,000.000	LSEGA FINANCING PLC FR 3.20% DTD 04/06/2021 DUE 04/06/2041 CALLABLE	$129,942.80	$135,690.10
55037AAB4	200,000.000	LUNDIN ENERGY FINANCE SR 144A 3.10% DTD 06/23/2021 DUE 07/15/2031 CALLABLE	$203,898.00	$201,426.00
50249AAA1	285,000.000	LYB INTERNATIONAL FIN III LLC SR NT 4.20% DTD 10/10/2019 DUE 10/15/2049 CALLABLE	$280,690.80	$329,172.15
50249AAD5	195,000.000	LYB INTERNATIONAL FIN III LLC SR NT 4.20% DTD 04/20/2020 DUE 05/01/2050 CALLABLE	$211,945.15	$225,377.10
50249AAA1	45,000.000	LYB INTERNATIONAL FIN III LLC SR NT 4.20% DTD 10/10/2019 DUE 10/15/2049 CALLABLE	$44,319.60	$51,974.55
50249AAJ2	305,000.000	LYB INTERNATIONAL FIN III LLC SR NT 3.625% DTD 10/08/2020 DUE 04/01/2051 CALLABLE	$311,779.08	$322,766.25
50247VAC3	900,000.000	LYB INTERNATIONAL FINANCE SR NT 4.875% DTD 02/28/2014 DUE 03/15/2044 CALLABLE	$945,702.00	$1,111,689.00
50247VAB5	40,000.000	LYB INTERNATIONAL FINANCE SR NT 5.25% DTD 07/16/2013 DUE 07/15/2043 CALLABLE	$44,584.80	$51,489.20
552081AM3	635,000.000	LYONDELLBASELL INDUSTRIES NV SR NT 4.625% DTD 03/05/2015 DUE 02/26/2055 CALLABLE	$614,055.45	$774,179.30
552081AM3	20,000.000	LYONDELLBASELL INDUSTRIES NV SR NT 4.625% DTD 03/05/2015 DUE 02/26/2055 CALLABLE	$21,420.80	$24,383.60
552676AV0	500,000.000	M D C HLDGS INC SR NT 3.966% DTD 08/06/2021 DUE 08/06/2061 CALLABLE	$495,290.00	$478,100.00
55608JAZ1	200,000.000	MACQUARIE GROUP LIMITED FR VAR RATE DTD 10/14/2021 DUE 01/14/2033 CALLABLE	$200,000.00	$199,396.00
559080AL0	30,000.000	MAGELLAN MIDSTREAM PRTNRS LP SR GLBL NT 4.25% DTD 09/13/2016 DUE 09/15/2046 CALLABLE	$33,400.50	$33,331.20
559080AP1	75,000.000	MAGELLAN MIDSTREAM PRTNRS LP SR GLBL NT 3.95% DTD 08/19/2019 DUE 03/01/2050 CALLABLE	$81,968.30	$79,443.75
559080AF3	700,000.000	MAGELLAN MIDSTREAM PRTNRS LP SR NT 4.20% DTD 11/09/2012 DUE 12/01/2042 CALLABLE	$695,366.00	$724,808.00
559080AM8	115,000.000	MAGELLAN MIDSTREAM PRTNRS LP SR NT 4.20% DTD 10/03/2017 DUE 10/03/2047 CALLABLE	$125,870.55	$125,132.65
565849AM8	85,000.000	MARATHON OIL CORP SR NT 5.20% DTD 06/10/2015 DUE 06/01/2045 CALLABLE	$85,188.75	$101,720.35
565849AM8	400,000.000	MARATHON OIL CORP SR NT 5.20% DTD 06/10/2015 DUE 06/01/2045 CALLABLE	$399,764.00	$478,684.00
565849AE6	85,000.000	MARATHON OIL CORP SR NT 6.60% DTD 09/27/2007 DUE 10/01/2037 CALLABLE	$102,280.93	$111,059.30
56585AAF9	1,000,000.000	MARATHON PETE CORP SR NT 6.50% DTD 09/01/2011 DUE 03/01/2041 CALLABLE	$1,231,946.00	$1,374,880.00
56585AAF9	140,000.000	MARATHON PETE CORP SR NT 6.50% DTD 09/01/2011 DUE 03/01/2041 CALLABLE	$177,816.80	$192,483.20
56585AAM4	85,000.000	MARATHON PETE CORP SR NT 5.85% DTD 12/14/2015 DUE 12/15/2045 CALLABLE	$86,093.64	$107,287.00
570535AT1	115,000.000	MARKEL CORP 5.00% DTD 05/20/2019 DUE 05/20/2049 CALLABLE	$147,966.80	$146,274.25
570535AV6	40,000.000	MARKEL CORP SR NT 4.15% DTD 09/17/2019 DUE 09/17/2050 CALLABLE	$47,479.60	$45,764.80
570535AX2	180,000.000	MARKEL CORP SR NT 3.45% DTD 05/07/2021 DUE 05/07/2052 CALLABLE	$180,795.87	$185,558.40
571903BF9	200,000.000	MARRIOTT INTL INC NEW SR GG NT 3.50% DTD 08/14/2020 DUE 10/15/2032 CALLABLE	$198,556.00	$209,450.00
571748BJ0	70,000.000	MARSH & MCLENNAN COS INC 4.90% DTD 01/15/2019 DUE 03/15/2049 CALLABLE	$95,482.62	$94,086.30
571748BC5	160,000.000	MARSH & MCLENNAN COS INC SR NT 4.35% DTD 01/12/2017 DUE 01/30/2047 CALLABLE	$158,777.35	$197,294.40
571748BD3	35,000.000	MARSH & MCLENNAN COS INC SR NT 4.20% DTD 03/01/2018 DUE 03/01/2048 CALLABLE	$42,517.65	$42,480.55
575718AF8	160,000.000	MASS INST TECH MTN TAXBL BD E 3.885% DTD 08/02/2016 DUE 07/01/2116 NON-CALLABLE	$185,981.50	$199,305.60
575767AL2	800,000.000	MASSACHUSETTS MUT LIFE 4.90% DTD 03/23/2017 DUE 04/01/2077 CALLABLE	$792,792.00	$1,044,936.00
575767AQ1	95,000.000	MASSACHUSETTS MUT LIFE 144A NT 3.375% DTD 04/16/2020 DUE 04/15/2050 CALLABLE	$94,608.60	$100,182.25
575767AN8	633,000.000	MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 3.729% DTD 10/11/2019 DUE 10/15/2070	$633,935.52	$700,503.12
575767AN8	412,000.000	MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 3.729% DTD 10/11/2019 DUE 10/15/2070	$381,879.69	$455,935.68
57636QAQ7	150,000.000	MASTERCARD INC SR NT 3.85% DTD 03/26/2020 DUE 03/26/2050 CALLABLE	$149,364.00	$180,271.50
57636QAL8	310,000.000	MASTERCARD INC SR NT 3.65% DTD 05/31/2019 DUE 06/01/2049 CALLABLE	$354,371.98	$358,756.80
57636QAQ7	60,000.000	MASTERCARD INC SR NT 3.85% DTD 03/26/2020 DUE 03/26/2050 CALLABLE	$72,478.80	$72,108.60
57636QAK0	20,000.000	MASTERCARD INCORPORATED 3.95% DTD 02/26/2018 DUE 02/26/2048 CALLABLE	$25,644.80	$24,083.00
58013MFC3	1,040,000.000	MCDONALDS CORP MED TERM NT FR 4.45% DTD 03/09/2017 DUE 03/01/2047 CALLABLE	$1,034,425.25	$1,268,488.00
58013MFR0	20,000.000	MCDONALDS CORP MED TERM NT FR 4.20% DTD 03/27/2020 DUE 04/01/2050 CALLABLE	$19,771.00	$24,206.20
58013MEV2	75,000.000	MCDONALDS CORP MED TERM NT FR 4.60% DTD 05/26/2015 DUE 05/26/2045 CALLABLE	$74,976.00	$93,158.25
58013MER1	55,000.000	MCDONALDS CORP MED TERM NT FR 3.625% DTD 05/06/2013 DUE 05/01/2043 CALLABLE	$60,255.65	$59,719.55
58013MFC3	35,000.000	MCDONALDS CORP MED TERM NT FR 4.45% DTD 03/09/2017 DUE 03/01/2047 CALLABLE	$40,389.30	$42,689.50
58013MFH2	1,000,000.000	MCDONALDS CORP MED TERM NT SR GLBL NT 4.45% DTD 08/15/2018 DUE 09/01/2048 CALLABLE	$995,210.00	$1,231,280.00
58013MFH2	115,000.000	MCDONALDS CORP MED TERM NT SR GLBL NT 4.45% DTD 08/15/2018 DUE 09/01/2048 CALLABLE	$146,478.95	$141,597.20
58013MEZ3	215,000.000	MCDONALDS CORP MED TERM NT SR NT 4.70% DTD 12/09/2015 DUE 12/09/2035 CALLABLE	$214,309.85	$261,758.20
58013MFA7	900,000.000	MCDONALDS CORP MED TERM NT SR NT 4.875% DTD 12/09/2015 DUE 12/09/2045 CALLABLE	$900,000.00	$1,156,284.00
58013MEN0	235,000.000	MCDONALDS CORP MED TERM NT SR NT 3.70% DTD 02/07/2012 DUE 02/15/2042 CALLABLE	$260,818.73	$259,388.30
58013MEZ3	65,000.000	MCDONALDS CORP MED TERM NT SR NT 4.70% DTD 12/09/2015 DUE 12/09/2035 CALLABLE	$80,613.00	$79,136.20
58013MEC4	40,000.000	MCDONALDS CORP MEDIUM TERM NTS TRANCHE # TR 00099 6.30% DTD 10/18/2007 DUE 10/15/2037 CALLABLE	$58,541.60	$56,227.20
58013MEF7	30,000.000	MCDONALDS CORP MEDIUM TERM NTS 6.30% DTD 02/29/2008 DUE 03/01/2038 CALLABLE	$42,393.60	$42,630.90
585055BU9	65,000.000	MEDTRONIC INC SR GLBL NT 4.625% DTD 09/01/2015 DUE 03/15/2045 CALLABLE	$71,431.22	$85,126.60
585055BT2	305,000.000	MEDTRONIC INC SR GLBL NT 4.375% DTD 09/01/2015 DUE 03/15/2035 CALLABLE	$373,796.15	$375,192.70
58547DAB5	200,000.000	MELCO RESORTS FIN LTD 5.25% DTD 04/26/2019 DUE 04/26/2026 CALLABLE	$200,000.00	$197,226.00
586054AB4	70,000.000	MEMORIAL SLOAN KETTERING CANCE SR NT 4.125% DTD 12/05/2012 DUE 07/01/2052 NON-CALLABLE	$92,014.30	$88,111.80
586054AA6	85,000.000	MEMORIAL SLOAN KETTERING CANCE TX BD 11A 144A 5.00% DTD 12/08/2011 DUE 07/01/2042 CALLABLE	$94,331.80	$112,579.10
58933YAW5	120,000.000	MERCK & CO INC 4.00% DTD 03/07/2019 DUE 03/07/2049 CALLABLE	$137,199.54	$145,470.00
806605AG6	85,000.000	MERCK & CO INC CR SEN SR NT STEP CPN DTD 11/26/2003 DUE 12/01/2033 CALLABLE	$125,645.30	$122,570.00
58933YAJ4	75,000.000	MERCK & CO INC NEW NT 4.15% DTD 05/20/2013 DUE 05/18/2043	$95,164.00	$91,141.50

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
58933YAT2	165,000.000	MERCK & CO INC NEW NT 3.70% DTD 02/10/2015 DUE 02/10/2045 CALLABLE	$197,322.52	$189,890.25
58933YBG9	600,000.000	MERCK & CO INC SR NT 2.90% DTD 12/10/2021 DUE 12/10/2061 CALLABLE	$598,308.00	$596,880.00
589331AS6	60,000.000	MERCK & CO INC SR NT 3.60% DTD 09/13/2012 DUE 09/15/2042 CALLABLE	$67,664.40	$66,964.80
58933YBE4	170,000.000	MERCK & CO INC SR NT 2.15% DTD 12/10/2021 DUE 12/10/2031 CALLABLE	$169,573.44	$170,474.30
58933YBG9	250,000.000	MERCK & CO INC SR NT 2.90% DTD 12/10/2021 DUE 12/10/2061 CALLABLE	$249,944.50	$248,700.00
58933YBA2	415,000.000	MERCK & INC SR NT 2.35% DTD 06/24/2020 DUE 06/24/2040 CALLABLE	$402,102.87	$395,283.35
806605AH4	35,000.000	MERCK & INC SR NT 6.55% DTD 09/17/2007 DUE 09/15/2037 CALLABLE	$52,440.15	$51,569.70
59023VAA8	1,245,000.000	MERRILL LYNCH & CO INC SUB NT 7.75% DTD 05/14/2008 DUE 05/14/2038	$1,599,999.90	$1,950,740.70
59022CAJ2	190,000.000	MERRILL LYNCH & CO INC SUB NT 6.11% DTD 01/29/2007 DUE 01/29/2037	$263,322.60	$255,582.30
59023VAA8	275,000.000	MERRILL LYNCH & CO INC SUB NT 7.75% DTD 05/14/2008 DUE 05/14/2038	$427,404.70	$430,886.50
591539AA9	180,000.000	METHODIST HOSP HOUSTON TEX SR GLBL 2020A 2.705% DTD 08/27/2020 DUE 12/01/2050 CALLABLE	$181,455.20	$174,029.40
59156RAY4	900,000.000	METLIFE INC COM 5.875% DTD 08/06/2010 DUE 02/06/2041 CALLABLE	$1,132,749.00	$1,273,671.00
59156RAY4	80,000.000	METLIFE INC COM 5.875% DTD 08/06/2010 DUE 02/06/2041 CALLABLE	$100,035.70	$113,215.20
59156RAV0	95,000.000	METLIFE INC EXT JR SB GLBL VAR RATE DTD 07/08/2009 DUE 08/01/2069 CALLABLE	$147,442.50	$160,152.90
59156RAJ7	125,000.000	METLIFE INC NT 6.375% DTD 06/03/2004 DUE 06/15/2034 CALLABLE	$173,797.50	$173,726.25
59156RBL1	485,000.000	METLIFE INC SR E 4.721% DTD 09/15/2014 DUE 12/15/2044 CALLABLE	$493,233.31	$629,787.05
59156RBL1	700,000.000	METLIFE INC SR E 4.721% DTD 09/15/2014 DUE 12/15/2044 CALLABLE	$940,751.00	$908,971.00
59156RBL1	165,000.000	METLIFE INC SR E 4.721% DTD 09/15/2014 DUE 12/15/2044 CALLABLE	$199,377.13	$214,257.45
59156RAM0	195,000.000	METLIFE INC SR NT 5.70% DTD 06/23/2005 DUE 06/15/2035 CALLABLE	$238,057.95	$261,635.40
59156RBN7	230,000.000	METLIFE INC SR NT 4.05% DTD 03/05/2015 DUE 03/01/2045 CALLABLE	$279,130.50	$273,359.60
59156RBD9	50,000.000	METLIFE INC SR NT 4.125% DTD 08/13/2012 DUE 08/13/2042 CALLABLE	$61,937.00	$59,227.00
59156RBN7	120,000.000	METLIFE INC SR NT 4.05% DTD 03/05/2015 DUE 03/01/2045 CALLABLE	$146,071.20	$142,622.40
59284MAD6	200,000.000	MEXICO CITY ARPT TR SR SEC 144A NT 5.50% DTD 09/20/2017 DUE 07/31/2047 CALLABLE	$198,796.00	$200,294.00
595112BT9	300,000.000	MICRON TECHNOLOGY INC SR GLBL NT 3.366% DTD 11/01/2021 DUE 11/01/2041 CALLABLE	$300,000.00	$308,061.00
595112BS1	55,000.000	MICRON TECHNOLOGY INC SR GLBL NT 2.703% DTD 11/01/2021 DUE 04/15/2032 CALLABLE	$55,000.00	$55,062.15
595112BT9	50,000.000	MICRON TECHNOLOGY INC SR GLBL NT 3.366% DTD 11/01/2021 DUE 11/01/2041 CALLABLE	$50,000.00	$51,343.50
595112BU6	70,000.000	MICRON TECHNOLOGY INC SR GLBL NT 3.477% DTD 11/01/2021 DUE 11/01/2051 CALLABLE	$70,000.00	$71,661.10
594918CC6	905,000.000	MICROSOFT CORP GLBL NT 2.525% DTD 06/01/2020 DUE 06/01/2050 CALLABLE	$574,586.55	$882,546.95
594918CC6	924,000.000	MICROSOFT CORP GLBL NT 2.525% DTD 06/01/2020 DUE 06/01/2050 CALLABLE	$884,082.84	$901,075.56
594918AR5	110,000.000	MICROSOFT CORP NT 3.50% DTD 11/07/2012 DUE 11/15/2042 CALLABLE	$133,508.10	$126,421.90
594918BT0	845,000.000	MICROSOFT CORP SR GLBL 3.70% DTD 08/08/2016 DUE 08/08/2046 CALLABLE	$925,450.37	$1,007,848.40
594918BZ6	45,000.000	MICROSOFT CORP SR GLBL 4.10% DTD 02/06/2017 DUE 02/06/2037 CALLABLE	$55,431.90	$54,492.30
594918CD4	1,024,000.000	MICROSOFT CORP SR GLBL NT 2.675% DTD 06/01/2020 DUE 06/01/2060 CALLABLE	$648,804.88	$1,020,610.56
594918CE2	1,055,000.000	MICROSOFT CORP SR GLBL NT 2.921% DTD 03/17/2021 DUE 03/17/2052 CALLABLE	$1,018,655.43	$1,120,114.60
594918CD4	1,594,000.000	MICROSOFT CORP SR GLBL NT 2.675% DTD 06/01/2020 DUE 06/01/2060 CALLABLE	$1,118,274.57	$1,588,723.86
594918CE2	1,100,000.000	MICROSOFT CORP SR GLBL NT 2.921% DTD 03/17/2021 DUE 03/17/2052 CALLABLE	$1,062,105.19	$1,167,892.00
594918CD4	2,200,000.000	MICROSOFT CORP SR GLBL NT 2.675% DTD 06/01/2020 DUE 06/01/2060 CALLABLE	$2,289,958.00	$2,192,718.00
594918CA0	100,000.000	MICROSOFT CORP SR GLBL NT 4.25% DTD 02/06/2017 DUE 02/06/2047 CALLABLE	$127,197.00	$129,048.00
594918CD4	508,000.000	MICROSOFT CORP SR GLBL NT 2.675% DTD 06/01/2020 DUE 06/01/2060 CALLABLE	$454,067.21	$506,318.52
594918CE2	220,000.000	MICROSOFT CORP SR GLBL NT 2.921% DTD 03/17/2021 DUE 03/17/2052 CALLABLE	$229,801.00	$233,578.40
594918BK9	40,000.000	MICROSOFT CORP SR NT 4.20% DTD 11/03/2015 DUE 11/03/2035 CALLABLE	$47,696.40	$48,942.80
59523UAU1	55,000.000	MID AMERICA APTS LP SR NT 2.875% DTD 08/19/2021 DUE 09/15/2051 CALLABLE	$54,223.40	$54,148.05
595620AS4	195,000.000	MIDAMERICAN ENERGY CO 3.65% DTD 02/01/2018 DUE 08/01/2048 CALLABLE	$219,895.81	$219,172.20
595620AU9	700,000.000	MIDAMERICAN ENERGY CO 1M GLBL BD 4.25% DTD 01/09/2019 DUE 07/15/2049 CALLABLE	$855,703.50	$863,730.00
595620AR6	115,000.000	MIDAMERICAN ENERGY CO 1M GLBL BD 3.95% DTD 02/01/2017 DUE 08/01/2047 CALLABLE	$134,511.85	$135,050.25
595620AU9	95,000.000	MIDAMERICAN ENERGY CO 1M GLBL BD 4.25% DTD 01/09/2019 DUE 07/15/2049 CALLABLE	$116,101.40	$117,220.50
595620AN5	500,000.000	MIDAMERICAN ENERGY CO 1ST MTG BD 4.40% DTD 04/03/2014 DUE 10/15/2044 CALLABLE	$496,995.00	$611,490.00
595620AN5	70,000.000	MIDAMERICAN ENERGY CO 1ST MTG BD 4.40% DTD 04/03/2014 DUE 10/15/2044 CALLABLE	$86,078.00	$85,608.60
595620AW5	105,000.000	MIDAMERICAN ENERGY COMPANY 1ST MTG 2.70% DTD 07/22/2021 DUE 08/01/2052 CALLABLE	$104,255.55	$101,925.60
59562VAR8	600,000.000	MIDAMERICAN ENERGY HLDGS CO NEW SR BD 6.50% DTD 08/28/2007 DUE 09/15/2037 CALLABLE	$727,140.00	$838,254.00
59833CAC6	300,000.000	MIDWEST CONNECTOR CAP CO LLC 4.625% DTD 03/11/2019 DUE 04/01/2029 CALLABLE	$299,559.00	$322,905.00
605417CD4	200,000.000	MISSISSIPPI POWER CO SR 2021B NT 3.10% DTD 06/29/2021 DUE 07/30/2051 CALLABLE	$197,868.00	$197,244.00
605417CD4	75,000.000	MISSISSIPPI POWER CO SR 2021B NT 3.10% DTD 06/29/2021 DUE 07/30/2051 CALLABLE	$74,200.50	$73,966.50
605417BZ6	195,000.000	MISSISSIPPI POWER CO SR NT 4.25% DTD 03/09/2012 DUE 03/15/2042 NON-CALLABLE	$224,680.15	$223,421.25
606822BX1	235,000.000	MITSUBISHI UFJ FINANCIAL GROUP SR GLBL NT VAR RATE DTD 07/20/2021 DUE 07/20/2032 CALLABLE	$235,000.00	$231,707.65
606822BZ6	200,000.000	MITSUBISHI UFJ FINANCIAL GROUP SR NT VAR RATE DTD 10/13/2021 DUE 10/13/2027 CALLABLE	$200,000.00	$197,386.00
606822BE3	800,000.000	MITSUBISHI UFJ FINL GROUP INC SR NT 4.153% DTD 03/07/2019 DUE 03/07/2039 NON-CALLABLE	$800,000.00	$945,712.00
60687YBH1	500,000.000	MIZUHO FINL GROUP INC GLBL NT VAR RATE DTD 07/10/2020 DUE 07/10/2031 CALLABLE	$502,205.00	$488,840.00
60687YAX7	200,000.000	MIZUHO FINL GROUP INC SR NT VAR RATE DTD 07/16/2019 DUE 07/16/2030 CALLABLE	$200,000.00	$209,708.00
60687YBA6	200,000.000	MIZUHO FINL GROUP INC SR NT VAR RATE DTD 09/13/2019 DUE 09/13/2030 CALLABLE	$200,000.00	$206,362.00
60871RAH3	215,000.000	MOLSON COORS BREWING CO SR GLBL 4.20% DTD 07/07/2016 DUE 07/15/2046 CALLABLE	$213,617.55	$238,316.75
60871RAD2	455,000.000	MOLSON COORS BREWING CO SR NT 5.00% DTD 05/03/2012 DUE 05/01/2042 CALLABLE	$482,598.75	$549,671.85
60871RAD2	800,000.000	MOLSON COORS BREWING CO SR NT 5.00% DTD 05/03/2012 DUE 05/01/2042 CALLABLE	$911,432.00	$966,456.00
60871RAD2	75,000.000	MOLSON COORS BREWING CO SR NT 5.00% DTD 05/03/2012 DUE 05/01/2042 CALLABLE	$86,635.55	$90,605.25
615369AE5	400,000.000	MOODYS CORP FR 5.25% DTD 07/16/2014 DUE 07/15/2044 CALLABLE	$411,390.80	$543,456.00
615369AQ8	60,000.000	MOODYS CORP SR GLBL NT 4.875% DTD 12/17/2018 DUE 12/17/2048 CALLABLE	$58,996.80	$79,807.20
615369AX3	200,000.000	MOODYS CORP SR NT 3.10% DTD 11/29/2021 DUE 11/29/2061 CALLABLE	$197,286.00	$198,270.00
615369AV7	145,000.000	MOODYS CORP SR NT 2.75% DTD 08/19/2021 DUE 08/19/2041 CALLABLE	$141,695.45	$141,496.80
61690LAC4	670,000.000	MORGAN STANLEY CAP I SER 2013 ALTM CL A 2 FLTG RATE DTD 03/01/2013 DUE 02/07/2035 IPD4	$675,391.41	$672,250.87
61746BEG7	295,000.000	MORGAN STANLEY FR 4.375% DTD 01/20/2017 DUE 01/22/2047 CALLABLE	$292,999.90	$370,561.30
61772BAC7	395,000.000	MORGAN STANLEY FR VAR RATE DTD 04/22/2021 DUE 04/22/2042 CALLABLE	$395,000.00	$413,821.75
6174468N2	200,000.000	MORGAN STANLEY FR VAR RATE DTD 03/24/2020 DUE 03/24/2051 CALLABLE	$200,000.00	$298,746.00
61747YED3	1,200,000.000	MORGAN STANLEY FR VAR RATE DTD 07/20/2021 DUE 07/21/2032 CALLABLE	$1,200,000.00	$1,173,684.00
617482V92	1,250,000.000	MORGAN STANLEY FR 6.375% DTD 07/24/2012 DUE 07/24/2042 NON-CALLABLE	$1,391,436.00	$1,893,700.00
61746BEG7	370,000.000	MORGAN STANLEY FR 4.375% DTD 01/20/2017 DUE 01/22/2047 CALLABLE	$461,040.25	$464,771.80
61747YED3	320,000.000	MORGAN STANLEY FR VAR RATE DTD 07/20/2021 DUE 07/21/2032 CALLABLE	$320,000.00	$312,982.40
6174468Y8	1,075,000.000	MORGAN STANLEY SR NT VAR RATE DTD 01/25/2021 DUE 01/25/2052 CALLABLE	$1,075,000.00	$1,054,790.00
61747YDY8	665,000.000	MORGAN STANLEY SR NT 4.30% DTD 01/27/2015 DUE 01/27/2045 CALLABLE	$657,968.90	$817,697.30
6174468Y8	100,000.000	MORGAN STANLEY SR NT VAR RATE DTD 01/25/2021 DUE 01/25/2052 CALLABLE	$100,000.00	$98,120.00
6174468X0	50,000.000	MORGAN STANLEY SR NT VAR RATE DTD 01/25/2021 DUE 04/28/2032 CALLABLE	$50,000.00	$47,776.00
61744YAL2	250,000.000	MORGAN STANLEY SR NT VAR RATE DTD 07/24/2017 DUE 07/22/2038 CALLABLE	$267,930.66	$284,917.50

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
61744YAR9	180,000.000	MORGAN STANLEY SR NT VAR RATE DTD 04/24/2018 DUE 04/22/2039 CALLABLE	$187,773.20	$215,931.60
61747YDY8	340,000.000	MORGAN STANLEY SR NT 4.30% DTD 01/27/2015 DUE 01/27/2045 CALLABLE	$410,707.44	$418,070.80
61945CAE3	1,000,000.000	MOSAIC CO NEW SR NT 5.625% DTD 11/13/2013 DUE 11/15/2043 CALLABLE	$999,130.00	$1,328,070.00
61945CAD5	35,000.000	MOSAIC CO NEW SR NT 5.45% DTD 11/13/2013 DUE 11/15/2033 CALLABLE	$39,183.55	$43,402.80
61980AAD5	210,000.000	MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DTD 01/11/2010 DUE 01/15/2040 CALLABLE	$271,010.70	$258,489.00
61980AAD5	160,000.000	MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DTD 01/11/2010 DUE 01/15/2040 CALLABLE	$202,405.59	$196,944.00
620076BN8	200,000.000	MOTOROLA SOLUTIONS INC 4.60% DTD 05/23/2019 DUE 05/23/2029 CALLABLE	$199,920.00	$228,502.00
55336VAT7	300,000.000	MPLX LP 5.50% DTD 11/15/2018 DUE 02/15/2049 CALLABLE	$348,984.00	$383,100.00
55336VAT7	45,000.000	MPLX LP 5.50% DTD 11/15/2018 DUE 02/15/2049 CALLABLE	$57,082.50	$57,465.00
55336VAN0	1,000,000.000	MPLX LP SR GLBL 4.70% DTD 02/08/2018 DUE 04/15/2048 CALLABLE	$982,089.05	$1,153,730.00
55336VAN0	400,000.000	MPLX LP SR GLBL 4.70% DTD 02/08/2018 DUE 04/15/2048 CALLABLE	$397,392.00	$461,492.00
55336VAL4	130,000.000	MPLX LP SR NT 5.20% DTD 02/10/2017 DUE 03/01/2047 CALLABLE	$129,095.20	$159,153.80
55336VAL4	185,000.000	MPLX LP SR NT 5.20% DTD 02/10/2017 DUE 03/01/2047 CALLABLE	$223,489.30	$226,488.10
55336VAP5	145,000.000	MPLX LP SR NT 4.90% DTD 02/08/2018 DUE 04/15/2058 CALLABLE	$164,685.20	$166,858.75
55336VBP4	110,000.000	MPLX LP SR NT 5.20% DTD 12/01/2019 DUE 12/01/2047 CALLABLE	$121,988.79	$133,567.50
BL4PSP8	200,000.000	MPT OPERATING PARTNER 3.692% DTD 12/05/2019 DUE 06/05/2028	$263,261.73	$283,111.60
628530BJ5	35,000.000	MYLAN INC 5.20% DTD 10/15/2018 DUE 04/15/2048 CALLABLE	$43,914.15	$43,328.25
628530BC0	525,000.000	MYLAN INC NT 5.40% DTD 11/29/2013 DUE 11/29/2043 CALLABLE	$521,755.50	$647,220.00
62854AAP9	620,000.000	MYLAN NV SR GLBL NT 5.25% DTD 12/15/2016 DUE 06/15/2046 CALLABLE	$606,391.80	$759,568.20
62854AAP9	100,000.000	MYLAN NV SR GLBL NT 5.25% DTD 12/15/2016 DUE 06/15/2046 CALLABLE	$104,256.00	$122,511.00
62854AAP9	250,000.000	MYLAN NV SR GLBL NT 5.25% DTD 12/15/2016 DUE 06/15/2046 CALLABLE	$249,960.00	$306,277.50
631005BF1	1,000,000.000	NARRAGANSETT ELEC CO SR 144A NT 4.17% DTD 12/10/2012 DUE 12/10/2042 CALLABLE	$1,000,000.00	$1,124,980.00
63111XAE1	75,000.000	NASDAQ INC SR NT 2.50% DTD 12/21/2020 DUE 12/21/2040 CALLABLE	$69,065.25	$69,278.25
63633DAF1	100,000.000	NATIONAL HEALTH INVS INC SR NT 3.00% DTD 01/26/2021 DUE 02/01/2031 CALLABLE	$99,196.00	$96,415.00
637417AR7	200,000.000	NATIONAL RETAIL PROPERTIES INC SR NT 3.00% DTD 09/24/2021 DUE 04/15/2052 CALLABLE	$195,368.00	$189,018.00
637417AR7	160,000.000	NATIONAL RETAIL PROPERTIES INC SR NT 3.00% DTD 09/24/2021 DUE 04/15/2052 CALLABLE	$156,371.90	$151,214.40
637432NT8	200,000.000	NATIONAL RURAL UTILS COOP FIN GLBL BD 4.30% DTD 01/31/2019 DUE 03/15/2049 CALLABLE	$199,316.00	$249,802.00
637432NT8	701,000.000	NATIONAL RURAL UTILS COOP FIN GLBL BD 4.30% DTD 01/31/2019 DUE 03/15/2049 CALLABLE	$856,598.37	$875,556.01
637432NT8	45,000.000	NATIONAL RURAL UTILS COOP FIN GLBL BD 4.30% DTD 01/31/2019 DUE 03/15/2049 CALLABLE	$54,031.50	$56,205.45
638612AM3	100,000.000	NATIONWIDE FINL SVCS INC SR 144A 3.90% DTD 11/21/2019 DUE 11/30/2049 CALLABLE	$99,508.00	$116,723.00
638612AM3	400,000.000	NATIONWIDE FINL SVCS INC SR 144A 3.90% DTD 11/21/2019 DUE 11/30/2049 CALLABLE	$398,032.00	$466,892.00
638671AN7	780,000.000	NATIONWIDE MUT INS CO 144A NT 4.35% DTD 04/30/2020 DUE 04/30/2050 CALLABLE	$778,182.60	$893,404.20
638671AK3	475,000.000	NATIONWIDE MUT INS CO SRPLS NT 144A 9.375% DTD 08/10/2009 DUE 08/15/2039 NON-CALLABLE	$713,876.60	$820,135.00
638671AK3	510,000.000	NATIONWIDE MUT INS CO SRPLS NT 144A 9.375% DTD 08/10/2009 DUE 08/15/2039 NON-CALLABLE	$727,833.90	$880,566.00
641062AN4	500,000.000	NESTLE HLDGS INC 4.00% DTD 09/24/2018 DUE 09/24/2048 CALLABLE	$493,285.00	$614,415.00
64128XAE0	200,000.000	NEUBERGER BERMAN SR 144A NT 4.875% DTD 04/22/2015 DUE 04/15/2045 CALLABLE	$171,010.00	$236,578.00
641423CA4	65,000.000	NEVADA POWER CO GEN&REF MTG Y 5.45% DTD 05/12/2011 DUE 05/15/2041 CALLABLE	$83,248.10	$84,691.10
641423CE6	50,000.000	NEVADA POWER CO SR SEC GLBL EE 3.125% DTD 01/30/2020 DUE 08/01/2050 CALLABLE	$49,980.50	$50,465.50
644188BF0	195,000.000	NEW ENGLAND POWER CO 3.80% DTD 12/05/2017 DUE 12/05/2047 CALLABLE	$214,225.11	$212,727.45
64952GAT5	215,000.000	NEW YORK LIFE INS CO 144A NT 3.75% DTD 04/14/2020 DUE 05/15/2050 CALLABLE	$213,686.35	$244,687.20
64952GAQ1	600,000.000	NEW YORK LIFE INS CO 144A NT 4.45% DTD 04/04/2019 DUE 05/15/2069 CALLABLE	$600,643.00	$763,038.00
64952GAQ1	400,000.000	NEW YORK LIFE INS CO 144A NT 4.45% DTD 04/04/2019 DUE 05/15/2069 CALLABLE	$503,416.00	$508,692.00
64952GAQ1	40,000.000	NEW YORK LIFE INS CO 144A NT 4.45% DTD 04/04/2019 DUE 05/15/2069 CALLABLE	$46,946.85	$50,869.20
64952GAF5	420,000.000	NEW YORK LIFE INS CO SRPLS NT 144A 6.75% DTD 10/08/2009 DUE 11/15/2039 CALLABLE	$656,048.40	$634,212.60
64952GAF5	1,053,000.000	NEW YORK LIFE INS CO SRPLS NT 144A 6.75% DTD 10/08/2009 DUE 11/15/2039 CALLABLE	$1,440,912.08	$1,590,061.59
649322AE4	25,000.000	NEW YORK PRESBYTERIAN HOSP TAX SR BD 4.763% DTD 06/28/2016 DUE 08/01/2116 CALLABLE	$31,583.00	$34,776.75
649840CT0	200,000.000	NEW YORK ST ELEC & GAS CORP SR GLBL 144A 2.15% DTD 09/24/2021 DUE 10/01/2031 CALLABLE	$199,570.00	$195,546.00
65120FAB0	100,000.000	NEWCREST FINANCE PTY LTD SR NT 144A 5.75% DTD 11/15/2011 DUE 11/15/2041 CALLABLE	$100,668.00	$130,851.00
651229AY2	900,000.000	NEWELL BRANDS INC CR SEN SR GLBL STEP CPN DTD 03/30/2016 DUE 04/01/2046 CALLABLE	$1,018,548.00	$1,154,736.00
651639AZ9	60,000.000	NEWMONT CORP SR GLBL COCO 2.60% DTD 12/20/2021 DUE 07/15/2032 CALLABLE	$60,151.80	$60,128.40
651639AY2	40,000.000	NEWMONT CORP SR NT 2.25% DTD 03/18/2020 DUE 10/01/2030 CALLABLE	$38,183.80	$39,436.80
651639AW6	65,000.000	NEWMONT GOLDCORP CORPORATION NT 5.875% DTD 04/01/2019 DUE 04/01/2035 NON-CALLABLE	$84,820.45	$84,446.05
651639AV8	800,000.000	NEWMONT GOLDCORP CORPORATION SR GLBL NT 5.45% DTD 06/09/2019 DUE 06/09/2044 CALLABLE	$879,232.80	$1,063,456.00
651639AP1	70,000.000	NEWMONT MINING CORP SR NT 4.875% DTD 03/08/2012 DUE 03/15/2042 CALLABLE	$87,586.80	$87,672.90
651639AM8	285,000.000	NEWMONT MNG CORP 6.25% DTD 09/18/2009 DUE 10/01/2039 CALLABLE	$381,512.67	$397,421.10
65364UAN6	100,000.000	NIAGARA MOHAWK PWR CORP SR 144A NT 1.96% DTD 06/25/2020 DUE 06/27/2030 CALLABLE	$100,000.00	$95,548.00
654106AM5	325,000.000	NIKE INC SR NT 3.375% DTD 03/27/2020 DUE 03/27/2050 CALLABLE	$323,904.75	$367,373.50
654106AL7	250,000.000	NIKE INC SR NT 3.25% DTD 03/27/2020 DUE 03/27/2040 CALLABLE	$282,788.33	$271,960.00
654106AM5	100,000.000	NIKE INC SR NT 3.375% DTD 03/27/2020 DUE 03/27/2050 CALLABLE	$114,208.62	$113,038.00
654579AH4	200,000.000	NIPPON LIFE INSURANCE COMPANY SUB 144A NT VAR RATE DTD 01/21/2021 DUE 01/21/2051 CALLABLE	$200,000.00	$196,000.00
65473QBB8	785,000.000	NISOURCE FIN CORP NT 5.25% DTD 06/14/2012 DUE 02/15/2043 CALLABLE	$870,522.20	$1,004,093.50
65473QAZ6	40,000.000	NISOURCE FIN CORP NT 5.80% DTD 11/23/2011 DUE 02/01/2042 CALLABLE	$49,122.00	$52,570.00
65473QBB8	115,000.000	NISOURCE FIN CORP NT 5.25% DTD 06/14/2012 DUE 02/15/2043 CALLABLE	$153,520.40	$147,096.50
65473QBC6	120,000.000	NISOURCE FIN CORP NT 4.80% DTD 04/12/2013 DUE 02/15/2044 CALLABLE	$124,529.65	$147,013.20
65473QBD4	60,000.000	NISOURCE FIN CORP SR NT 5.65% DTD 10/10/2013 DUE 02/01/2045 CALLABLE	$77,077.80	$81,022.20
654744AD3	200,000.000	NISSAN MOTOR CO LTD SR 144A NT 4.81% DTD 09/17/2020 DUE 09/17/2030 CALLABLE	$200,000.00	$223,672.00
65535HAS8	400,000.000	NOMURA HLDGS INC SR GLBL NT 2.679% DTD 07/13/2020 DUE 07/16/2030 NON-CALLABLE	$400,560.00	$398,168.00
65559CAD3	400,000.000	NORDEA BK ABP MED TERM NTS FR VAR RATE DTD 09/01/2021 DUE CALLABLE	$400,630.00	$379,200.00
655844BX5	1,000,000.000	NORFOLK SOUTHERN CORP 3.942% DTD 05/01/2018 DUE 11/01/2047 CALLABLE	$950,820.00	$1,157,290.00
655844BY3	80,000.000	NORFOLK SOUTHERN CORP 4.15% DTD 02/28/2018 DUE 02/28/2048 CALLABLE	$92,576.30	$95,312.00
655844CC0	140,000.000	NORFOLK SOUTHERN CORP SR GLBL 4.10% DTD 05/08/2019 DUE 05/15/2049 CALLABLE	$150,987.38	$166,514.60
655844BV9	75,000.000	NORFOLK SOUTHERN CORP SR GLBL NT 4.05% DTD 02/15/2018 DUE 08/15/2052 CALLABLE	$85,080.13	$90,138.75
655844CF3	730,000.000	NORFOLK SOUTHERN CORP SR NT 3.05% DTD 05/11/2020 DUE 05/15/2050 CALLABLE	$728,284.50	$743,570.70
655844BH0	25,000.000	NORFOLK SOUTHERN CORP SR NT 4.837% DTD 04/01/2012 DUE 10/01/2041 CALLABLE	$29,466.25	$31,500.50
655844BQ0	20,000.000	NORFOLK SOUTHERN CORP SR NT 4.45% DTD 06/02/2015 DUE 06/15/2045 CALLABLE	$22,050.98	$24,529.00
655844CD8	60,000.000	NORFOLK SOUTHERN CORP SR NT 3.40% DTD 11/04/2019 DUE 11/01/2049 CALLABLE	$60,085.20	$64,328.40
655844CF3	330,000.000	NORFOLK SOUTHERN CORP SR NT 3.05% DTD 05/11/2020 DUE 05/15/2050 CALLABLE	$338,831.67	$336,134.70
655844CH9	70,000.000	NORFOLK SOUTHN CORP GLBL NT 3.155% DTD 05/15/2020 DUE 05/15/2055 CALLABLE	$70,441.06	$70,906.50
655844BN7	375,000.000	NORFOLK SOUTHN CORP SR NT 4.80% DTD 08/13/2013 DUE 08/15/2043 CALLABLE	$393,551.25	$448,515.00
655844CJ5	700,000.000	NORFOLK SOUTHN CORP SR NT 4.10% DTD 05/12/2021 DUE 05/15/2121 CALLABLE	$698,159.00	$791,392.00
655844CJ5	55,000.000	NORFOLK SOUTHN CORP SR NT 4.10% DTD 05/12/2021 DUE 05/15/2121 CALLABLE	$55,175.38	$62,180.80

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
665501AK8	1,700,000.000	NORTHERN NAT GAS CO DEL SR 144A 4.10% DTD 08/27/2012 DUE 09/15/2042 CALLABLE	$1,697,042.00	$1,942,029.00
665501AL6	390,000.000	NORTHERN NAT GAS CO DEL SR 144A 4.30% DTD 07/17/2018 DUE 01/15/2049 CALLABLE	$429,074.10	$455,952.90
665501AM4	25,000.000	NORTHERN NAT GAS CO DEL SR 144A 3.40% DTD 04/09/2021 DUE 10/16/2051 CALLABLE	$25,383.75	$25,685.25
665772CP2	40,000.000	NORTHN STS PWR CO MINN 1MTG BD 3.60% DTD 05/31/2016 DUE 05/15/2046 CALLABLE	$43,282.40	$44,782.80
665772CQ0	785,000.000	NORTHN STS PWR CO MINN 1ST MTG 3.60% DTD 09/13/2017 DUE 09/15/2047 CALLABLE	$771,725.55	$882,473.45
665772CS6	300,000.000	NORTHN STS PWR CO MINN 1ST MTG 2.60% DTD 06/15/2020 DUE 06/01/2051 CALLABLE	$294,354.00	$286,191.00
665772CS6	165,000.000	NORTHN STS PWR CO MINN 1ST MTG 2.60% DTD 06/15/2020 DUE 06/01/2051 CALLABLE	$163,235.14	$157,405.05
666807BH4	90,000.000	NORTHROP GRUMMAN CORP SR NT 4.75% DTD 05/31/2013 DUE 06/01/2043 CALLABLE	$120,009.60	$113,207.40
666807BP6	45,000.000	NORTHROP GRUMMAN CORP SR NT 4.03% DTD 10/13/2017 DUE 10/15/2047 CALLABLE	$54,614.70	$53,064.90
666807BT8	75,000.000	NORTHROP GRUMMAN CORP SR NT 5.15% DTD 03/23/2020 DUE 05/01/2040 CALLABLE	$96,464.49	$97,302.75
667274AD6	400,000.000	NORTHWELL HEALTHCARE INC 2019A 3.809% DTD 09/26/2019 DUE 11/01/2049 CALLABLE	$423,253.00	$443,536.00
668103AC8	95,000.000	NORTHWESTERN MEM HEALTHCARE AMRTZ 2021 BD 2.633% DTD 08/18/2021 DUE 07/15/2051 CALLABLE	$95,000.00	$90,805.75
668138AE0	300,000.000	NORTHWESTERN MUT LIFE INS CO 144A NT 3.45% DTD 03/22/2021 DUE 03/30/2051 CALLABLE	$298,956.00	$320,583.00
668138AC4	800,000.000	NORTHWESTERN MUT LIFE INS CO 144A NT 3.625% DTD 09/20/2019 DUE 09/30/2059 CALLABLE	$863,906.00	$880,960.00
66988AAJ3	130,000.000	NOVANT HEALTH INC GLBL 2021A BD 3.318% DTD 04/15/2021 DUE 11/01/2061 CALLABLE	$130,000.00	$139,379.50
66988AAG9	145,000.000	NOVANT HEALTH INC SR 2021A BD 2.637% DTD 04/15/2021 DUE 11/01/2036 CALLABLE	$145,000.00	$146,117.95
66988AAH7	675,000.000	NOVANT HEALTH INC SR GLBL 2021A 3.168% DTD 04/15/2021 DUE 11/01/2051 CALLABLE	$675,000.00	$708,230.25
66989HAS7	600,000.000	NOVARTIS CAPITAL CORP NT 2.75% DTD 02/14/2020 DUE 08/14/2050 CALLABLE	$586,272.00	$605,970.00
66989HAK4	80,000.000	NOVARTIS CAPITAL CORP NT 4.00% DTD 11/20/2015 DUE 11/20/2045 CALLABLE	$99,822.80	$97,044.80
66989HAR9	115,000.000	NOVARTIS CAPITAL CORP NT 2.20% DTD 02/14/2020 DUE 08/14/2030 CALLABLE	$122,931.06	$116,702.00
66989HAS7	360,000.000	NOVARTIS CAPITAL CORP NT 2.75% DTD 02/14/2020 DUE 08/14/2050 CALLABLE	$365,038.42	$363,582.00
670346AQ8	35,000.000	NUCOR CORP SR GLBL 4.40% DTD 04/26/2018 DUE 05/01/2048 CALLABLE	$44,626.75	$43,954.40
670346AU9	90,000.000	NUCOR CORP SR GLBL NT 2.979% DTD 06/15/2021 DUE 12/15/2055 CALLABLE	$92,838.41	$88,353.90
67077MAR9	675,000.000	NUTRIEN LTD SR GLBL NT 4.90% DTD 04/10/2018 DUE 06/01/2043 CALLABLE	$697,218.06	$862,265.25
67077MAG3	600,000.000	NUTRIEN LTD SR GLBL NT 5.625% DTD 12/01/2017 DUE 12/01/2040 CALLABLE	$692,920.20	$817,044.00
67077MAN8	25,000.000	NUTRIEN LTD SR GLBL NT 4.125% DTD 03/15/2018 DUE 03/15/2035 CALLABLE	$26,804.25	$28,405.75
67066GAH7	565,000.000	NVIDIA CORP SR NT 3.50% DTD 03/31/2020 DUE 04/01/2050 CALLABLE	$563,542.30	$644,083.05
67066GAG9	30,000.000	NVIDIA CORP SR NT 3.50% DTD 03/31/2020 DUE 04/01/2040 CALLABLE	$29,940.00	$33,714.30
67066GAH7	190,000.000	NVIDIA CORP SR NT 3.50% DTD 03/31/2020 DUE 04/01/2050 CALLABLE	$212,149.75	$216,594.30
62954HAF5	130,000.000	NXP B V NXP FDG LLC NXP US SR 144A NT 3.25% DTD 05/11/2021 DUE 05/11/2041 CALLABLE	$133,085.40	$134,364.10
62954HAH1	135,000.000	NXP B V NXP FDG LLC NXP US SR 144A NT 2.65% DTD 11/30/2021 DUE 02/15/2032 CALLABLE	$135,187.05	$135,406.35
62954HAK4	50,000.000	NXP B V NXP FDG LLC NXP US SR 144A NT 3.125% DTD 11/30/2021 DUE 02/15/2042 CALLABLE	$49,454.00	$50,309.50
62954HAM0	40,000.000	NXP B V NXP FDG LLC NXP US SR 144A NT 3.25% DTD 11/30/2021 DUE 11/30/2051 CALLABLE	$39,508.00	$39,972.80
677050AN6	400,000.000	OGLETHORPE PWR CORP 2018A 5.05% DTD 04/01/2019 DUE 10/01/2048 CALLABLE	$397,208.00	$504,712.00
677050AN6	45,000.000	OGLETHORPE PWR CORP 2018A 5.05% DTD 04/01/2019 DUE 10/01/2048 CALLABLE	$44,685.90	$56,780.10
677415CR0	200,000.000	OHIO PWR CO SR GLBL O 4.00% DTD 05/22/2019 DUE 06/01/2049 CALLABLE	$199,512.00	$229,752.00
677415CU3	170,000.000	OHIO PWR CO SR R NT 2.90% DTD 09/13/2021 DUE 10/01/2051 CALLABLE	$169,185.70	$163,934.40
67777JAM0	115,000.000	OHIOHEALTH CORP BD 2.834% DTD 10/26/2021 DUE 11/15/2041 CALLABLE	$115,000.00	$117,366.70
67777JAK4	35,000.000	OHIOHEALTH CORP TAXABLE BD SER 2020 3.042% DTD 05/29/2020 DUE 11/15/2050	$35,000.00	$36,785.00
681936BN9	100,000.000	OMEGA HEALTHCARE INVS INC SR GLBL NT 3.25% DTD 03/10/2021 DUE 04/15/2033 CALLABLE	$100,908.00	$97,468.00
68233JBV5	375,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC GLBL NT 3.70% DTD 03/20/2020 DUE 05/15/2050 CALLABLE	$373,893.75	$431,066.25
68233JBG8	215,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC GLBL NT 4.10% DTD 11/15/2018 DUE 11/15/2048 CALLABLE	$256,832.35	$259,148.10
68233JBP8	30,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC GLBL NT 3.80% DTD 06/01/2019 DUE 06/01/2049 CALLABLE	$34,558.80	$34,684.50
68233JBR4	90,000.000	ONCOR ELEC DELIVERY CO LLC SR SEC GLBL NT 3.10% DTD 09/12/2019 DUE 09/15/2049 CALLABLE	$75,788.10	$93,913.20
68233JAH7	30,000.000	ONCOR ELEC DELIVERY CO LLC SR SECD 5.25% DTD 03/30/2011 DUE 09/30/2040 CALLABLE	$34,642.92	$39,775.20
68268NAC7	40,000.000	ONEOK INC NEW NT 6.65% DTD 09/25/2006 DUE 10/01/2036 CALLABLE	$49,550.80	$52,280.40
682680BC6	580,000.000	ONEOK INC NEW SR NT 4.50% DTD 03/10/2020 DUE 03/15/2050 CALLABLE	$579,141.60	$642,367.40
682680BF9	180,000.000	ONEOK INC NEW SR NT 7.15% DTD 05/07/2020 DUE 01/15/2051 CALLABLE	$179,337.60	$259,453.80
682680AU7	100,000.000	ONEOK INC NEW SR NT 4.55% DTD 07/02/2018 DUE 07/15/2028 CALLABLE	$100,599.00	$110,400.00
682680BF9	100,000.000	ONEOK INC NEW SR NT 7.15% DTD 05/07/2020 DUE 01/15/2051 CALLABLE	$99,632.00	$144,141.00
682680BC6	65,000.000	ONEOK INC NEW SR NT 4.50% DTD 03/10/2020 DUE 03/15/2050 CALLABLE	$64,858.83	$71,989.45
68268NAD5	400,000.000	ONEOK PARTNERS LP GTD SR 6.85% DTD 09/28/2007 DUE 10/15/2037 CALLABLE	$450,808.00	$536,056.00
68268NAG8	200,000.000	ONEOK PARTNERS LP SR NT 6.125% DTD 01/26/2011 DUE 02/01/2041 CALLABLE	$216,240.00	$251,974.00
68268NAM5	100,000.000	ONEOK PARTNERS LP SR NT 6.20% DTD 09/12/2013 DUE 09/15/2043 CALLABLE	$108,924.00	$129,074.00
68268NAG8	550,000.000	ONEOK PARTNERS LP SR NT 6.125% DTD 01/26/2011 DUE 02/01/2041 CALLABLE	$641,382.50	$692,928.50
68389XAH8	120,000.000	ORACLE CORP 6.125% DTD 07/08/2009 DUE 07/08/2039 CALLABLE	$164,530.00	$159,052.80
68389XBP9	60,000.000	ORACLE CORP 3.80% DTD 11/09/2017 DUE 11/15/2037 CALLABLE	$63,448.20	$62,644.80
68389XBF1	995,000.000	ORACLE CORP NT 4.125% DTD 05/05/2015 DUE 05/15/2045 CALLABLE	$988,182.75	$1,049,665.30
68389XAM7	205,000.000	ORACLE CORP NT 5.375% DTD 07/15/2011 DUE 07/15/2040 CALLABLE	$248,184.38	$250,327.55
68389XBF1	190,000.000	ORACLE CORP NT 4.125% DTD 05/05/2015 DUE 05/15/2045 CALLABLE	$193,671.22	$200,438.60
68389XAV7	280,000.000	ORACLE CORP SR NT 4.30% DTD 07/08/2014 DUE 07/08/2034 CALLABLE	$299,220.10	$310,116.80
68389XBJ3	415,000.000	ORACLE CORP SR NT 4.00% DTD 07/07/2016 DUE 07/15/2046 NON-CALLABLE	$406,774.70	$430,736.80
68389XBG9	400,000.000	ORACLE CORP SR NT 4.375% DTD 05/05/2015 DUE 05/15/2055 CALLABLE	$416,560.00	$437,836.00
68389XBX2	600,000.000	ORACLE CORP SR NT 3.60% DTD 04/01/2020 DUE 04/01/2050 CALLABLE	$618,168.00	$587,484.00
68389XAW5	2,000,000.000	ORACLE CORP SR NT 4.50% DTD 07/08/2014 DUE 07/08/2044 CALLABLE	$2,101,090.00	$2,258,180.00
68389XAV7	165,000.000	ORACLE CORP SR NT 4.30% DTD 07/08/2014 DUE 07/08/2034 CALLABLE	$185,694.85	$182,747.40
68389XBE4	90,000.000	ORACLE CORP SR NT 3.90% DTD 05/05/2015 DUE 05/15/2035 CALLABLE	$98,188.60	$96,393.60
68389XBG9	120,000.000	ORACLE CORP SR NT 4.375% DTD 05/05/2015 DUE 05/15/2055 CALLABLE	$132,750.45	$131,350.80
68389XBJ3	155,000.000	ORACLE CORP SR NT 4.00% DTD 07/07/2016 DUE 07/15/2046 NON-CALLABLE	$167,021.60	$160,877.60
68389XBQ7	535,000.000	ORACLE CORP SR NT 4.00% DTD 11/09/2017 DUE 11/15/2047 CALLABLE	$577,085.55	$555,458.40
68389XBW4	345,000.000	ORACLE CORP SR NT 3.60% DTD 04/01/2020 DUE 04/01/2040 CALLABLE	$374,438.21	$345,986.70
68389XBX2	240,000.000	ORACLE CORP SR NT 3.60% DTD 04/01/2020 DUE 04/01/2050 CALLABLE	$259,596.88	$234,993.60
68389XBY0	500,000.000	ORACLE CORP SR NT 3.85% DTD 04/01/2020 DUE 04/01/2060 CALLABLE	$541,481.43	$493,725.00
68389XBZ7	590,000.000	ORACLE CORP SR NT 3.65% DTD 03/24/2021 DUE 03/25/2041 CALLABLE	$601,503.44	$596,566.70
68389XCB9	190,000.000	ORACLE CORP SR NT 4.10% DTD 03/24/2021 DUE 03/25/2061 CALLABLE	$200,432.90	$198,021.80
685218AB5	500,000.000	ORANGE SR NT 5.50% DTD 02/06/2014 DUE 02/06/2044 CALLABLE	$498,105.00	$682,820.00
68902VAM9	100,000.000	OTIS WORLDWIDE CORP GLBL NT 3.362% DTD 08/15/2020 DUE 02/15/2050 CALLABLE	$109,763.00	$105,383.00
690742AH4	80,000.000	OWENS CORNING NEW SR GLBL 4.40% DTD 01/25/2018 DUE 01/30/2048 CALLABLE	$94,062.40	$93,683.20
69121KAF1	300,000.000	OWL ROCK CAPITAL CORPORATION SR NT 2.625% DTD 04/26/2021 DUE 01/15/2027 CALLABLE	$297,861.00	$293,424.00
694308HY6	200,000.000	PACIFIC GAS & ELEC CO 3.95% DTD 11/29/2017 DUE 12/01/2047 CALLABLE	$207,613.00	$192,636.00
694308HY6	255,000.000	PACIFIC GAS & ELEC CO 3.95% DTD 11/29/2017 DUE 12/01/2047 CALLABLE	$262,528.75	$245,610.90

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
694308JH1	500,000.000	PACIFIC GAS & ELEC CO 1M GLBL 3.30% DTD 06/19/2020 DUE 08/01/2040 CALLABLE	$495,387.50	$463,505.00
694308JQ1	300,000.000	PACIFIC GAS & ELEC CO 1M GLBL 4.50% DTD 07/01/2020 DUE 07/01/2040 CALLABLE	$338,100.00	$312,420.00
694308JH1	40,000.000	PACIFIC GAS & ELEC CO 1M GLBL 3.30% DTD 06/19/2020 DUE 08/01/2040 CALLABLE	$34,605.20	$37,080.40
694308JQ1	605,000.000	PACIFIC GAS & ELEC CO 1M GLBL 4.50% DTD 07/01/2020 DUE 07/01/2040 CALLABLE	$627,914.59	$630,047.00
694308JN8	465,000.000	PACIFIC GAS & ELEC CO 1M GLBL 28 BD 4.95% DTD 07/01/2020 DUE 07/01/2050 CALLABLE	$537,859.12	$506,412.90
694308JM0	200,000.000	PACIFIC GAS & ELEC CO 1M GLBL 29 BD 4.55% DTD 07/01/2020 DUE 07/01/2030 CALLABLE	$226,645.60	$216,240.00
694308HA8	300,000.000	PACIFIC GAS & ELEC CO SR NT 3.75% DTD 08/16/2012 DUE 08/15/2042 CALLABLE	$312,852.00	$279,165.00
694308HL4	300,000.000	PACIFIC GAS & ELEC CO SR NT 4.30% DTD 11/06/2014 DUE 03/15/2045 CALLABLE	$312,874.00	$303,303.00
694308HN0	400,000.000	PACIFIC GAS & ELEC CO SR NT 4.25% DTD 11/05/2015 DUE 03/15/2046 CALLABLE	$432,075.00	$399,140.00
694308HH3	40,000.000	PACIFIC GAS & ELEC CO SR NT 4.75% DTD 02/21/2014 DUE 02/15/2044 CALLABLE	$43,538.80	$41,480.80
69448FAA9	862,000.000	PACIFIC LIFE INS CO 144A NT VAR RATE DTD 10/24/2017 DUE 10/24/2067 CALLABLE	$785,981.44	$988,541.60
695114CB2	45,000.000	PACIFICCORP SECD MEDIUM TERM NT MBIA-IBC 6.10% DTD 02/01/2007 DUE 08/01/2036 CALLABLE	$57,519.45	$60,923.25
695114CV8	400,000.000	PACIFICORP 4.15% DTD 03/01/2019 DUE 02/15/2050 CALLABLE	$398,140.00	$473,208.00
695114CG1	80,000.000	PACIFICORP 6.25% DTD 10/03/2007 DUE 10/15/2037 CALLABLE	$105,894.40	$111,182.40
695114CT3	385,000.000	PACIFICORP 4.125% DTD 07/13/2018 DUE 01/15/2049 CALLABLE	$460,772.98	$443,539.25
695114CV8	50,000.000	PACIFICORP 4.15% DTD 03/01/2019 DUE 02/15/2050 CALLABLE	$49,767.50	$59,151.00
695114CX4	210,000.000	PACIFICORP 1ST MTG 3.30% DTD 04/08/2020 DUE 03/15/2051 CALLABLE	$208,269.60	$217,623.00
695114CY2	175,000.000	PACIFICORP 1ST MTG 2.90% DTD 07/09/2021 DUE 06/15/2052 CALLABLE	$173,657.75	$171,729.25
695114CL0	105,000.000	PACIFICORP 1ST MTG BD 6.00% DTD 01/08/2009 DUE 01/15/2039 CALLABLE	$139,864.25	$143,695.65
695156AW9	185,000.000	PACKAGING CORP AMER SR NT 3.05% DTD 09/21/2021 DUE 10/01/2051 CALLABLE	$183,380.65	$184,095.35
70213HAF5	30,000.000	PARTNERS HEALTHCARE SYS INC TAXABLE BD SER 2020 3.342% DTD 01/29/2020 DUE 07/01/2060 CALLABLE	$32,918.40	$32,647.50
693304AW7	75,000.000	PECO ENERGY CO 1M GLBL 3.90% DTD 02/23/2018 DUE 03/01/2048 CALLABLE	$83,920.39	$87,549.00
693304AS6	65,000.000	PECO ENERGY CO 1ST MTG BD 4.15% DTD 09/15/2014 DUE 10/01/2044 CALLABLE	$64,777.05	$77,191.40
693304AX5	85,000.000	PECO ENERGY CO 1ST MTG BD 3.00% DTD 09/10/2019 DUE 09/15/2049 CALLABLE	$84,300.45	$85,800.70
707631AA5	1,200,000.000	PENN ST HEALTH 3.806% DTD 11/07/2019 DUE 11/01/2049 CALLABLE	$1,200,000.00	$1,368,792.00
713448EP9	110,000.000	PEPSICO INC SR NT 2.875% DTD 10/09/2019 DUE 10/15/2049 CALLABLE	$111,719.24	$115,336.10
713448FG8	15,000.000	PEPSICO INC SR NT 2.75% DTD 10/21/2021 DUE 10/21/2051 CALLABLE	$14,830.35	$15,372.30
714295AA0	40,000.000	PERRIGO FINANCE PLC SR NT 4.90% DTD 12/02/2014 DUE 12/15/2044 CALLABLE	$37,645.71	$39,767.60
715638DB5	900.000	PERU REP GDN REPSTG GDR 144A 5.35% DTD 12/03/2019 DUE 08/12/2040	$265,533.50	$191.91
71568PAK5	200,000.000	PERUSAHAAN LISTRIK NEGARA PT FR 4.875% DTD 07/17/2019 DUE 07/17/2049 NON-CALLABLE	$197,668.00	$214,250.00
71568PAP4	400,000.000	PERUSAHAAN LISTRIK NEGARA PT FR 4.00% DTD 06/30/2020 DUE 06/30/2050 CALLABLE	$405,600.00	$388,260.00
71644EAJ1	40,000.000	PETRO-CDA 6.80% DTD 05/15/2008 DUE 05/15/2038 CALLABLE	$29,726.32	$55,761.60
71644EAJ1	295,000.000	PETRO-CDA 6.80% DTD 05/15/2008 DUE 05/15/2038 CALLABLE	$407,403.85	$411,241.80
71644EAG7	280,000.000	PETRO-CDA SR NT 5.95% DTD 05/16/2005 DUE 05/15/2035 CALLABLE	$348,780.30	$359,976.40
717081EU3	45,000.000	PFIZER INC 3.90% DTD 03/11/2019 DUE 03/15/2039 CALLABLE	$54,234.00	$52,944.75
717081DE0	105,000.000	PFIZER INC NT 4.30% DTD 06/03/2013 DUE 06/15/2043 CALLABLE	$122,835.30	$128,625.00
717081DK6	60,000.000	PFIZER INC NT 4.40% DTD 05/15/2014 DUE 05/15/2044 CALLABLE	$76,281.60	$74,578.80
717081ED1	130,000.000	PFIZER INC SR GLBL NT 4.125% DTD 11/21/2016 DUE CALLABLE	$147,996.40	$160,665.70
717081EV1	805,000.000	PFIZER INC SR NT 4.00% DTD 03/11/2019 DUE 03/15/2049 CALLABLE	$936,939.50	$980,264.60
717081FA6	715,000.000	PFIZER INC SR NT 2.70% DTD 05/28/2020 DUE 05/28/2050 CALLABLE	$709,172.75	$719,304.30
717081EV1	800,000.000	PFIZER INC SR NT 4.00% DTD 03/11/2019 DUE 03/15/2049 CALLABLE	$800,026.91	$974,176.00
717081CY7	35,000.000	PFIZER INC SR NT 7.20% DTD 03/24/2009 DUE 03/15/2039 CALLABLE	$49,305.14	$56,479.85
717081DT7	95,000.000	PFIZER INC SR NT 5.60% DTD 09/15/2015 DUE 09/15/2040 CALLABLE	$115,517.20	$133,478.80
717081EJ8	270,000.000	PFIZER INC SR NT 4.10% DTD 09/07/2018 DUE 09/15/2038 CALLABLE	$295,904.93	$321,453.90
717081EK5	145,000.000	PFIZER INC SR NT 4.20% DTD 09/07/2018 DUE 09/15/2048 CALLABLE	$184,360.85	$181,883.65
717081EZ2	135,000.000	PFIZER INC SR NT 2.55% DTD 05/28/2020 DUE 05/28/2040 CALLABLE	$139,175.37	$134,688.15
71710TAC2	95,000.000	PG&E RECOVERY FDG LLC SR AMZ 2021 A 2.822% DTD 11/12/2021 DUE 07/15/2048 NON-CALLABLE	$94,995.63	$94,483.20
718172AM1	315,000.000	PHILIP MORRIS INTL INC NT 4.375% DTD 11/15/2011 DUE 11/15/2041 CALLABLE	$348,353.95	$357,584.85
718172AP4	75,000.000	PHILIP MORRIS INTL INC NT 4.50% DTD 03/20/2012 DUE 03/20/2042 NON-CALLABLE	$88,680.75	$86,733.00
718172BD0	120,000.000	PHILIP MORRIS INTL INC NT 4.875% DTD 11/12/2013 DUE 11/15/2043 NON-CALLABLE	$145,208.60	$146,047.20
718172AU3	765,000.000	PHILIP MORRIS INTL INC SR NT 3.875% DTD 08/21/2012 DUE 08/21/2042 NON-CALLABLE	$743,287.10	$822,780.45
718172BL2	500,000.000	PHILIP MORRIS INTL INC SR NT 4.25% DTD 11/10/2014 DUE 11/10/2044 NON-CALLABLE	$524,390.00	$570,840.00
718172AU3	200,000.000	PHILIP MORRIS INTL INC SR NT 3.875% DTD 08/21/2012 DUE 08/21/2042 NON-CALLABLE	$223,798.84	$215,106.00
718172AW9	35,000.000	PHILIP MORRIS INTL INC SR NT 4.125% DTD 03/04/2013 DUE 03/04/2043 NON-CALLABLE	$37,060.28	$38,697.40
718546BA1	200,000.000	PHILLIPS 66 SR NT 3.30% DTD 11/15/2021 DUE 03/15/2052 CALLABLE	$198,526.00	$199,780.00
718546AH7	675,000.000	PHILLIPS 66 SR NT 5.875% DTD 11/01/2012 DUE 05/01/2042	$805,143.00	$929,778.75
718546AK0	170,000.000	PHILLIPS 66 SR NT 4.65% DTD 11/17/2014 DUE 11/15/2034 CALLABLE	$197,565.80	$199,187.30
718546BA1	140,000.000	PHILLIPS 66 SR NT 3.30% DTD 11/15/2021 DUE 03/15/2052 CALLABLE	$138,968.20	$139,846.00
72014TAE9	400,000.000	PIEDMONT HEALTHCARE INC 2.864% DTD 09/15/2021 DUE 01/01/2052 CALLABLE	$400,000.00	$390,172.00
720186AM7	300,000.000	PIEDMONT NAT GAS INC SR NT 3.35% DTD 05/21/2020 DUE 06/01/2050 CALLABLE	$299,154.00	$307,572.00
720186AM7	50,000.000	PIEDMONT NAT GAS INC SR NT 3.35% DTD 05/21/2020 DUE 06/01/2050 CALLABLE	$54,627.50	$51,262.00
720198AE0	300,000.000	PIEDMONT OPER PARTNERSHIP LP SR GLBL NT 3.15% DTD 08/12/2020 DUE 08/15/2030 CALLABLE	$295,746.00	$307,239.00
722844AA5	250,000.000	PINE STR TR I 4.572% DTD 04/05/2019 DUE 02/15/2029 NON-CALLABLE	$250,000.00	$282,107.50
72284LAA7	200,000.000	PINE STR TR II 5.568% DTD 04/05/2019 DUE 02/15/2049 NON-CALLABLE	$200,000.00	$263,704.00
72650RBA9	500,000.000	PLAINS ALL AMERN PIPELINE L P SR NT 5.15% DTD 03/22/2012 DUE 06/01/2042 CALLABLE	$453,450.00	$549,335.00
72650RBA9	75,000.000	PLAINS ALL AMERN PIPELINE L P SR NT 5.15% DTD 03/22/2012 DUE 06/01/2042 CALLABLE	$69,530.66	$82,400.25
72650RBH4	35,000.000	PLAINS ALL AMERN PIPELINE L P SR NT 4.90% DTD 12/09/2014 DUE 02/15/2045 CALLABLE	$35,721.70	$37,983.40
73102QAA4	65,000.000	POLAR TANKERS INC NT 144A 5.951% DTD 05/10/2007 DUE 05/10/2037 CALLABLE	$83,021.25	$79,992.25
737679DE7	205,000.000	POTOMAC ELEC PWR CO 1M BD 4.15% DTD 03/18/2013 DUE 03/15/2043 CALLABLE	$235,035.95	$238,699.95
69351UAU7	130,000.000	PPL ELEC UTILS CORP 1M BD 3.95% DTD 05/11/2017 DUE 06/01/2047 CALLABLE	$162,385.60	$151,832.20
74005PBS2	70,000.000	PRAXAIR INC SR GLBL NT 2.00% DTD 08/10/2020 DUE 08/10/2050 CALLABLE	$55,988.80	$61,126.10
740816AM5	555,000.000	PRESIDENT&FELLOW HARVARD COLL TAX 2016B 3.15% DTD 10/13/2016 DUE 07/15/2046 CALLABLE	$546,416.19	$631,889.70
74251VAN2	500,000.000	PRINCIPAL FINL GROUP INC SR GLBL 4.30% DTD 11/10/2016 DUE 11/15/2046 CALLABLE	$499,410.00	$614,605.00
74251VAF9	400,000.000	PRINCIPAL FINL GROUP INC SR NT 4.625% DTD 09/10/2012 DUE 09/15/2042 CALLABLE	$411,024.00	$497,512.00
7425A0BC3	200,000.000	PRINCIPAL LIFE GLOBAL FDG I GLOBAL MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00027 6.125% DTD 10/15/2003 DUE 10/15/2033	$238,570.00	$272,022.00
743263AP0	150,000.000	PROGRESS ENERGY INC SR NT 6.00% DTD 11/19/2009 DUE 12/01/2039 CALLABLE	$192,981.00	$205,494.00
743263AP0	180,000.000	PROGRESS ENERGY INC SR NT 6.00% DTD 11/19/2009 DUE 12/01/2039 CALLABLE	$223,358.40	$246,592.80
743315AT0	235,000.000	PROGRESSIVE CORP OHIO SR GLBL 4.20% DTD 03/14/2018 DUE 03/15/2048 CALLABLE	$287,770.10	$290,342.50
743315AS2	675,000.000	PROGRESSIVE CORP OHIO SR NT 4.125% DTD 04/06/2017 DUE 04/15/2047 CALLABLE	$674,856.34	$817,411.50
743315AS2	700,000.000	PROGRESSIVE CORP OHIO SR NT 4.125% DTD 04/06/2017 DUE 04/15/2047 CALLABLE	$857,564.40	$847,686.00
743315AP8	40,000.000	PROGRESSIVE CORP OHIO SR NT 4.35% DTD 04/25/2014 DUE 04/25/2044 CALLABLE	$53,338.80	$48,956.40

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
743315AS2	310,000.000	PROGRESSIVE CORP OHIO SR NT 4.125% DTD 04/06/2017 DUE 04/15/2047 CALLABLE	$379,595.36	$375,403.80
743315AX1	80,000.000	PROGRESSIVE CORP OHIO SR NT 3.95% DTD 03/26/2020 DUE 03/26/2050 CALLABLE	$94,066.57	$96,704.00
74340XBQ3	225,000.000	PROLOGIS L P SR NT 2.125% DTD 08/20/2020 DUE 10/15/2050 CALLABLE	$200,337.15	$192,777.75
74340XBJ9	25,000.000	PROLOGIS SR GLBL NT 4.375% DTD 06/20/2018 DUE 09/15/2048 CALLABLE	$30,232.75	$31,394.00
74340XBP5	65,000.000	PROLOGIS SR GLBL NT 3.00% DTD 02/18/2020 DUE 04/15/2050 CALLABLE	$64,899.90	$66,951.30
74365PAE8	300,000.000	PROSUS N V FR 3.832% DTD 12/08/2020 DUE 02/08/2051 CALLABLE	$299,976.00	$279,798.00
743674AY9	832,000.000	PROTECTIVE LIFE CORP SR NT 8.45% DTD 10/09/2009 DUE 10/15/2039 CALLABLE	$1,164,141.38	$1,324,552.32
743674AY9	675,000.000	PROTECTIVE LIFE CORP SR NT 8.45% DTD 10/09/2009 DUE 10/15/2039 CALLABLE	$916,893.00	$1,074,606.75
743820AA0	75,000.000	PROVIDENCE ST JOSEPH HEALTH SR 2019A BD 2.532% DTD 10/01/2019 DUE 10/01/2029 CALLABLE	$75,000.00	$77,371.50
743820AB8	305,000.000	PROVIDENCE ST JOSEPH HEALTH SR 2021A BD 2.70% DTD 10/01/2021 DUE 10/01/2051 CALLABLE	$305,000.00	$294,785.55
74432QBN4	450,000.000	PRUDENTIAL FINL INC MEDIUM TERM NTS TRANCHE # TR 00037 6.625% DTD 06/21/2010 DUE 06/21/2040 CALLABLE	$545,368.50	$672,502.50
74432QAQ8	30,000.000	PRUDENTIAL FINL INC MEDIUM TERM NTS TRANCHE # TR 00015 5.70% DTD 12/14/2006 DUE 12/14/2036	$40,429.50	$40,299.00
74432QCD5	700,000.000	PRUDENTIAL FINL INC MTNS BOOK FR 4.418% DTD 03/27/2018 DUE 03/27/2048 CALLABLE	$853,148.00	$865,396.00
74432QCD5	45,000.000	PRUDENTIAL FINL INC MTNS BOOK FR 4.418% DTD 03/27/2018 DUE 03/27/2048 CALLABLE	$46,967.40	$55,632.60
744320AY8	351,000.000	PRUDENTIAL FINL INC SR GLBL NT 3.905% DTD 12/07/2017 DUE 12/07/2047 CALLABLE	$287,343.75	$407,542.59
744320BA9	961,000.000	PRUDENTIAL FINL INC SR GLBL NT 3.935% DTD 12/07/2017 DUE 12/07/2049 CALLABLE	$731,599.61	$1,120,987.28
744320BA9	205,000.000	PRUDENTIAL FINL INC SR GLBL NT 3.935% DTD 12/07/2017 DUE 12/07/2049 CALLABLE	$243,223.70	$239,128.40
69370PAJ0	200,000.000	PT PERTAMINA PERSERO FR 4.15% DTD 02/25/2020 DUE 02/25/2060 CALLABLE	$200,000.00	$201,068.00
744448CQ2	45,000.000	PUBLIC SERVICE CO COLO 1M GLBL 32 BD 4.10% DTD 06/21/2018 DUE 06/15/2048 CALLABLE	$55,620.45	$53,751.15
744448CR0	70,000.000	PUBLIC SERVICE CO COLO 1M GLBL 33 BD 4.05% DTD 03/13/2019 DUE 09/15/2049 CALLABLE	$69,357.40	$82,982.20
744448CK5	30,000.000	PUBLIC SERVICE CO COLO 1MTG BD 4.30% DTD 03/10/2014 DUE 03/15/2044 CALLABLE	$31,072.72	$35,806.50
744448CS8	400,000.000	PUBLIC SERVICE CO COLO 1ST MTG 3.20% DTD 08/13/2019 DUE 03/01/2050 CALLABLE	$394,688.00	$417,024.00
744448CG4	125,000.000	PUBLIC SERVICE CO COLO 1ST MTG 3.60% DTD 09/11/2012 DUE 09/15/2042 CALLABLE	$134,308.40	$138,206.25
74460DAJ8	105,000.000	PUBLIC STORAGE SR NT 2.25% DTD 11/09/2021 DUE 11/09/2031 CALLABLE	$104,971.65	$105,528.15
744482BM1	65,000.000	PUBLIC SVC CO N H 1M GLBL T BD 3.60% DTD 06/28/2019 DUE 07/01/2049 CALLABLE	$65,189.65	$72,811.05
744533BP4	55,000.000	PUBLIC SVC CO OKLA SR GLBL K NT 3.15% DTD 08/13/2021 DUE 08/15/2051 CALLABLE	$54,766.80	$55,420.20
74456QCC8	300,000.000	PUBLIC SVC ELEC GAS CO MTN FR 3.15% DTD 01/09/2020 DUE 01/01/2050 CALLABLE	$299,538.00	$313,590.00
74456QAZ9	35,000.000	PUBLIC SVC ELEC GAS CO MTN FR 3.95% DTD 05/11/2012 DUE 05/01/2042 CALLABLE	$37,579.15	$40,233.55
74456QBQ8	100,000.000	PUBLIC SVC ELEC GAS CO MTN FR 3.80% DTD 03/03/2016 DUE 03/01/2046 CALLABLE	$99,727.13	$114,833.00
74456QBT2	195,000.000	PUBLIC SVC ELEC GAS CO MTN FR 3.60% DTD 12/06/2017 DUE 12/01/2047 CALLABLE	$229,844.00	$218,546.25
74456QBV7	45,000.000	PUBLIC SVC ELEC GAS CO MTN FR 4.05% DTD 05/04/2018 DUE 05/01/2048 CALLABLE	$47,173.69	$53,752.50
74456QBZ8	85,000.000	PUBLIC SVC ELEC GAS CO MTN FR 3.85% DTD 05/08/2019 DUE 05/01/2049 CALLABLE	$103,824.85	$99,242.60
74456QCE4	75,000.000	PUBLIC SVC ELEC GAS CO MTN FR 2.05% DTD 08/06/2020 DUE 08/01/2050 CALLABLE	$65,864.10	$63,386.25
745332BX3	70,000.000	PUGET SOUND ENERGY INC SR NT 6.274% DTD 09/18/2006 DUE 03/15/2037 CALLABLE	$98,833.70	$96,775.70
745332CB0	150,000.000	PUGET SOUND ENERGY INC SR NT 5.795% DTD 03/08/2010 DUE 03/15/2040 CALLABLE	$189,075.00	$205,506.00
745332CH7	200,000.000	PUGET SOUND ENERGY INC SR NT 4.223% DTD 06/14/2018 DUE 06/15/2048 CALLABLE	$251,515.00	$236,446.00
74730DAD5	300,000.000	QATAR PETROLEUM SR 144A BD 3.25% DTD 07/12/2021 DUE 07/12/2051 CALLABLE	$300,000.00	$308,811.00
74730DAE3	40,000.000	QATAR PETROLEUM SR 144A BD 3.125% DTD 07/12/2021 DUE 07/12/2041 CALLABLE	$39,812.30	$40,424.80
74727PBB6	400,000.000	QATAR ST SR GLBL 144A 4.817% DTD 03/14/2019 DUE 03/14/2049 NON-CALLABLE	$400,000.00	$524,256.00
747525AJ2	30,000.000	QUALCOMM INC SR NT 4.65% DTD 05/20/2015 DUE 05/20/2035 CALLABLE	$38,200.50	$37,300.50
754730AF6	1,000,000.000	RAYMOND JAMES FINANCIAL INC SR GLBL NT 4.95% DTD 07/12/2016 DUE 07/15/2046 CALLABLE	$1,016,592.80	$1,272,710.00
754730AH2	35,000.000	RAYMOND JAMES FINL INC SR NT 3.75% DTD 04/01/2021 DUE 04/01/2051 CALLABLE	$34,787.55	$38,657.15
75513ECJ8	40,000.000	RAYTHEON TECHNOLOGIES CORP GLBL NT 4.80% DTD 06/15/2020 DUE 12/15/2043 CALLABLE	$50,629.36	$50,474.40
75513ECK5	115,000.000	RAYTHEON TECHNOLOGIES CORP GLBL NT 4.35% DTD 10/15/2020 DUE 04/15/2047 CALLABLE	$143,039.06	$139,734.20
75513EAC5	405,000.000	RAYTHEON TECHNOLOGIES CORP SR GLBL NT 3.125% DTD 05/18/2020 DUE 07/01/2050 CALLABLE	$403,651.35	$413,614.35
75513ECL3	860,000.000	RAYTHEON TECHNOLOGIES CORP SR NT 2.82% DTD 08/10/2021 DUE 09/01/2051 CALLABLE	$859,122.80	$830,355.80
75513ECM1	300,000.000	RAYTHEON TECHNOLOGIES CORP SR NT 1.90% DTD 08/10/2021 DUE 09/01/2031 CALLABLE	$299,889.00	$289,458.00
75513ECP4	1,000,000.000	RAYTHEON TECHNOLOGIES CORP SR NT 3.03% DTD 11/16/2021 DUE 03/15/2052 CALLABLE	$999,630.00	$1,004,810.00
75513ECN9	205,000.000	RAYTHEON TECHNOLOGIES CORP SR NT 2.375% DTD 11/16/2021 DUE 03/15/2032 CALLABLE	$206,418.60	$204,776.55
75886FAE7	300,000.000	REGENERON PHARMACEUTICALS SR NT 1.75% DTD 08/12/2020 DUE 09/15/2030 CALLABLE	$299,694.00	$283,695.00
759470BA4	250,000.000	RELIANCE INDS LTD SR 144A NT 6.25% DTD 04/19/2020 DUE 10/19/2040 CALLABLE	$281,200.00	$352,600.00
760719BH6	30,000.000	REPUBLIC N Y CORP SUB DEB 7.20% DTD 07/22/1997 DUE 07/15/2097 NON-CALLABLE	$37,796.40	$53,315.40
760759AW0	800,000.000	REPUBLIC SVCS INC GLBL NT 3.05% DTD 02/27/2020 DUE 03/01/2050 CALLABLE	$855,062.00	$822,136.00
760759AN0	55,000.000	REPUBLIC SVCS INC SR GLBL 5.70% DTD 05/09/2011 DUE 05/15/2041 CALLABLE	$76,258.05	$75,082.70
760759AK6	225,000.000	REPUBLIC SVCS INC SR NT 6.20% DTD 03/04/2010 DUE 03/01/2040 CALLABLE	$279,047.25	$320,413.50
760759AK6	542,000.000	REPUBLIC SVCS INC SR NT 6.20% DTD 03/04/2010 DUE 03/01/2040 CALLABLE	$692,632.64	$771,840.52
76169XAA2	100,000.000	REXFORD INDUSTRIAL REALTY L P SR NT 2.125% DTD 11/16/2020 DUE 12/01/2030 CALLABLE	$99,211.00	$94,987.00
761713BW5	40,000.000	REYNOLDS AMERICAN INC SR GLBL NT 7.00% DTD 08/04/2015 DUE 08/04/2041 CALLABLE	$53,425.20	$52,717.20
761713BA3	485,000.000	REYNOLDS AMERICAN INC SR NT 5.70% DTD 06/12/2015 DUE 08/15/2035 CALLABLE	$491,421.30	$574,691.05
761713AZ9	60,000.000	REYNOLDS AMERICAN INC SR NT 6.15% DTD 09/17/2013 DUE 09/15/2043 CALLABLE	$72,622.80	$73,474.80
761713BA3	205,000.000	REYNOLDS AMERICAN INC SR NT 5.70% DTD 06/12/2015 DUE 08/15/2035 CALLABLE	$226,898.30	$242,910.65
767201AL0	310,000.000	RIO TINTO FIN USA LTD GTD NT 5.20% DTD 11/02/2010 DUE 11/02/2040 CALLABLE	$357,018.15	$412,427.10
767201AL0	600,000.000	RIO TINTO FIN USA LTD GTD NT 5.20% DTD 11/02/2010 DUE 11/02/2040 CALLABLE	$739,445.00	$798,246.00
767201AT3	270,000.000	RIO TINTO FIN USA LTD SR NT 2.75% DTD 11/02/2021 DUE 11/02/2051 CALLABLE	$267,054.30	$267,667.20
771196BY7	200,000.000	ROCHE HOLDINGS INC SR 144A NT 2.607% DTD 12/13/2021 DUE 12/13/2051 CALLABLE	$200,000.00	$196,400.00
771196BY7	1,150,000.000	ROCHE HOLDINGS INC SR 144A NT 2.607% DTD 12/13/2021 DUE 12/13/2051 CALLABLE	$1,150,000.00	$1,129,300.00
771196BX9	390,000.000	ROCHE HOLDINGS INC SR 144A NT 2.076% DTD 12/13/2021 DUE 12/13/2031 CALLABLE	$390,000.00	$388,845.60
771196BY7	255,000.000	ROCHE HOLDINGS INC SR 144A NT 2.607% DTD 12/13/2021 DUE 12/13/2051 CALLABLE	$255,000.00	$250,410.00
771367CE7	100,000.000	ROCHESTER GAS & ELEC CORP 1M GLBL 144A 1.85% DTD 11/23/2020 DUE 12/01/2030 CALLABLE	$100,000.00	$94,907.00
77340RAT4	300,000.000	ROCKIES EXPRESS PIPELINE LLC SR 144A 4.80% DTD 01/31/2020 DUE 05/15/2030 CALLABLE	$299,802.00	$312,750.00
773903AM1	1,100,000.000	ROCKWELL AUTOMATION INC SR NT 2.80% DTD 08/17/2021 DUE 08/15/2061 CALLABLE	$1,097,371.00	$1,076,185.00
775109BP5	120,000.000	ROGERS COMMUNICATIONS INC SR GLBL 3.70% DTD 11/12/2019 DUE 11/15/2049 CALLABLE	$125,610.00	$125,953.20
775109BG5	30,000.000	ROGERS COMMUNICATIONS INC SR NT 4.30% DTD 02/08/2018 DUE 02/15/2048 CALLABLE	$33,024.30	$34,281.00
775109BN0	290,000.000	ROGERS COMMUNICATIONS INC SR NT 4.35% DTD 04/30/2019 DUE 05/01/2049 CALLABLE	$328,506.24	$336,057.80
BL53ZB6	200,000.000	ROMANIAREP OF SNR MTN EUR 2.875% DTD 07/13/2021 DUE 04/13/2042 NON-CALLABLE	$232,066.74	$204,469.94
78349AAB9	625,000.000	RWJ BARNABAS HEALTH INC SR GLBL NT 3.949% DTD 11/02/2016 DUE 07/01/2046 CALLABLE	$621,057.67	$731,406.25
78349AAB9	35,000.000	RWJ BARNABAS HEALTH INC SR GLBL NT 3.949% DTD 11/02/2016 DUE 07/01/2046 CALLABLE	$35,000.00	$40,958.75
78409VAQ7	35,000.000	S&P GLOBAL INC SR NT 3.25% DTD 11/26/2019 DUE 12/01/2049 CALLABLE	$36,495.55	$37,938.25
78409VAR5	35,000.000	S&P GLOBAL INC SR NT 2.30% DTD 08/13/2020 DUE 08/15/2060 CALLABLE	$34,449.45	$30,259.95
78516FAC3	110,000.000	SABAL TRAIL TRANSMISSION LLC SR 144A NT 4.832% DTD 04/30/2018 DUE 05/01/2048 CALLABLE	$109,866.44	$133,548.80
785592AX4	600,000.000	SABINE PASS LIQUEFACTION LLC SR SEC GLBL NT 4.50% DTD 11/15/2020 DUE 05/15/2030 CALLABLE	$681,900.00	$676,812.00

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
78574MAA1	150,000.000	SABRA HLTH CARE CAP C SR NT 3.20% DTD 09/30/2021 DUE 12/01/2031 CALLABLE	$148,671.63	$146,586.00
79466LAL8	300,000.000	SALESFORCE COM INC SR NT 2.90% DTD 07/12/2021 DUE 07/15/2051 CALLABLE	$299,163.00	$305,313.00
79466LAM6	90,000.000	SALESFORCE COM INC SR NT 3.05% DTD 07/12/2021 DUE 07/15/2061 CALLABLE	$89,710.20	$92,562.30
797440BL7	245,000.000	SAN DIEGO GAS & ELEC CO 1M 5.35% DTD 05/13/2010 DUE 05/15/2040 CALLABLE	$314,286.70	$324,610.30
797440CA0	800,000.000	SAN DIEGO GAS & ELEC CO 1M WWW 2.95% DTD 08/13/2021 DUE 08/15/2051 CALLABLE	$794,944.00	$805,088.00
80007RAE5	400,000.000	SANDS CHINA LTD CR SEN SR GLBL STEP CPN DTD 08/09/2018 DUE 08/08/2028 CALLABLE	$398,900.00	$430,568.00
80281LAG0	500,000.000	SANTANDER UK PLC SR NT VAR RATE DTD 11/03/2017 DUE 11/03/2028 CALLABLE	$460,590.00	$536,655.00
803014AA7	200,000.000	SANTOS FINANCE LTD SR 144A NT 3.649% DTD 04/29/2021 DUE 04/29/2031 CALLABLE	$201,380.00	$203,638.00
80414L2F1	200,000.000	SAUDI ARABIAN OIL CO FR 4.375% DTD 04/16/2019 DUE 04/16/2049 NON-CALLABLE	$197,106.00	$231,530.00
80414L2L8	300,000.000	SAUDI ARABIAN OIL CO FR 3.25% DTD 11/24/2020 DUE 11/24/2050 CALLABLE	$297,156.00	$291,834.00
808513BG9	300,000.000	SCHWAB CHARLES CORP SR NT 1.65% DTD 12/11/2020 DUE 03/11/2031 CALLABLE	$299,412.00	$288,099.00
808513BP9	300,000.000	SCHWAB CHARLES CORP SR NT 2.00% DTD 03/18/2021 DUE 03/20/2028 CALLABLE	$299,493.00	$303,972.00
81180WBF7	200,000.000	SEAGATE HDD CAYMAN SR GLBL NT 3.125% DTD 07/15/2021 DUE 07/15/2029 CALLABLE	$200,000.00	$195,300.00
822582AD4	120,000.000	SHELL INTERNATIONAL FIN BV GTD NT 6.375% DTD 12/11/2008 DUE 12/15/2038 CALLABLE	$178,878.60	$174,745.20
822582AN2	260,000.000	SHELL INTERNATIONAL FIN BV GTD SR NT 5.50% DTD 03/25/2010 DUE 03/25/2040 CALLABLE	$339,505.40	$352,284.40
822582AT9	195,000.000	SHELL INTERNATIONAL FIN BV NT 3.625% DTD 08/21/2012 DUE 08/21/2042 CALLABLE	$224,346.70	$214,166.55
822582BY7	1,525,000.000	SHELL INTERNATIONAL FIN BV SR GLBL NT 3.75% DTD 09/12/2016 DUE 09/12/2046 CALLABLE	$1,598,393.75	$1,712,376.75
822582BQ4	130,000.000	SHELL INTERNATIONAL FIN BV SR GLBL NT 4.00% DTD 05/10/2016 DUE 05/10/2046 CALLABLE	$148,930.23	$151,174.40
822582BY7	215,000.000	SHELL INTERNATIONAL FIN BV SR GLBL NT 3.75% DTD 09/12/2016 DUE 09/12/2046 CALLABLE	$240,613.51	$241,417.05
822582CH3	680,000.000	SHELL INTERNATIONAL FIN BV SR NT 3.25% DTD 04/06/2020 DUE 04/06/2050 CALLABLE	$664,924.40	$723,472.40
822582BF8	675,000.000	SHELL INTERNATIONAL FIN BV SR NT 4.375% DTD 05/11/2015 DUE 05/11/2045 NON-CALLABLE	$673,656.75	$820,098.00
822582CH3	75,000.000	SHELL INTERNATIONAL FIN BV SR NT 3.25% DTD 04/06/2020 DUE 04/06/2050 CALLABLE	$74,091.75	$79,794.75
822582CE0	185,000.000	SHELL INTERNATIONAL FIN BV SR NT 3.125% DTD 11/07/2019 DUE 11/07/2049 CALLABLE	$196,092.76	$190,363.15
822582CK6	275,000.000	SHELL INTERNATIONAL FIN BV SR NT 2.875% DTD 11/26/2021 DUE 11/26/2041 CALLABLE	$271,765.20	$275,233.75
822582CL4	230,000.000	SHELL INTERNATIONAL FIN BV SR NT 3.00% DTD 11/26/2021 DUE 11/26/2051 CALLABLE	$230,863.60	$233,693.80
822582AY8	155,000.000	SHELL INTL FIN B V GTD NT 4.55% DTD 08/12/2013 DUE 08/12/2043	$181,873.24	$193,280.35
824348BH8	25,000.000	SHERWIN WILLIAMS CO SR GLBL 4.40% DTD 08/01/2017 DUE 02/01/2045 CALLABLE	$25,024.75	$28,549.00
824348BN5	55,000.000	SHERWIN WILLIAMS CO SR GLBL 2.20% DTD 11/10/2021 DUE 03/15/2032 CALLABLE	$53,737.20	$54,357.60
824348BM7	80,000.000	SHERWIN WILLIAMS CO SR NT 2.30% DTD 03/17/2020 DUE 05/15/2050 CALLABLE	$84,970.33	$84,256.00
824348BP0	215,000.000	SHERWIN WILLIAMS CO SR NT 2.90% DTD 11/10/2021 DUE 03/15/2052 CALLABLE	$212,732.05	$209,953.95
82620KAF0	750,000.000	SIEMENS FIN NV 144A NT 4.40% DTD 05/27/2015 DUE 05/27/2045 CALLABLE	$744,435.00	$944,745.00
82620KAM5	500,000.000	SIEMENS FIN NV SR 144A 3.30% DTD 09/15/2016 DUE 09/15/2046 CALLABLE	$498,205.00	$540,390.00
82620KBF9	525,000.000	SIEMENS FIN NV SR 144A NT 2.875% DTD 03/11/2021 DUE 03/11/2041 CALLABLE	$525,863.34	$535,447.50
82620KAT0	485,000.000	SIEMENS FIN NV SR GLBL 144A 4.20% DTD 03/16/2017 DUE 03/16/2047 NON-CALLABLE	$483,278.25	$600,056.55
828807DJ3	55,000.000	SIMON PPTY GROUP LP GLBL NT 3.80% DTD 07/09/2020 DUE 07/15/2050 CALLABLE	$61,793.60	$61,674.80
828807CE5	557,000.000	SIMON PPTY GROUP LP NT 6.75% DTD 01/25/2010 DUE 02/01/2040 CALLABLE	$694,165.86	$817,219.26
828807DH7	165,000.000	SIMON PPTY GROUP LP SR NT 3.25% DTD 09/13/2019 DUE 09/13/2049 CALLABLE	$170,442.90	$168,931.95
830867AB3	500,000.000	SKYMILES IP LTD & DELTA AIR LI SR SEC 144A 4.75% DTD 09/23/2020 DUE 10/20/2028 CALLABLE	$542,500.00	$545,990.00
832696AT5	1,000,000.000	SMUCKER J M CO SR NT 3.55% DTD 03/09/2020 DUE 03/15/2050 CALLABLE	$996,150.00	$1,082,300.00
833034AM3	335,000.000	SNAP ON INC SR NT 3.10% DTD 04/30/2020 DUE 05/01/2050 CALLABLE	$331,187.70	$353,170.40
83368RBD3	400,000.000	SOCIETE GENERALE FR VAR RATE DTD 06/09/2021 DUE 06/09/2032 CALLABLE	$400,000.00	$399,008.00
835495AJ1	400,000.000	SONOCO PRODS CO SR NT 5.75% DTD 11/01/2010 DUE 11/01/2040 CALLABLE	$453,116.00	$537,572.00
837004CG3	160,000.000	SOUTH CAROLINA ELEC & GAS CO 1MTG BD 4.60% DTD 06/14/2013 DUE 06/15/2043 CALLABLE	$169,252.80	$199,374.40
837004CE8	330,000.000	SOUTH CAROLINA ELEC & GAS CO 1ST MTG 5.45% DTD 01/27/2011 DUE 02/01/2041 CALLABLE	$462,138.50	$445,021.50
837004CB4	450,000.000	SOUTH CAROLINA ELEC & GAS CO BD FIRST MTG 6.05% DTD 01/14/2008 DUE 01/15/2038 CALLABLE	$645,336.45	$631,917.00
84132GAB5	1,150,000.000	SOUTHEAST ALASKA REGIONAL HEAL 3.235% DTD 09/30/2021 DUE 07/01/2051 CALLABLE	$1,150,000.00	$1,106,058.50
842400FL2	190,000.000	SOUTHERN CALIF EDISON CO 6.05% DTD 03/20/2009 DUE 03/15/2039 CALLABLE	$257,254.30	$249,150.80
842400FH1	65,000.000	SOUTHERN CALIF EDISON CO 5.95% DTD 01/22/2008 DUE 02/01/2038 CALLABLE	$82,237.35	$84,012.50
842400GT4	200,000.000	SOUTHERN CALIF EDISON CO 1M 2020A BD 3.65% DTD 01/09/2020 DUE 02/01/2050 CALLABLE	$210,922.00	$211,628.00
842400HF3	200,000.000	SOUTHERN CALIF EDISON CO 1M 2021H BD 3.65% DTD 06/14/2021 DUE 06/01/2051 CALLABLE	$199,532.00	$216,690.00
842400GE7	460,000.000	SOUTHERN CALIF EDISON CO 1M BD 3.60% DTD 01/16/2015 DUE 02/01/2045 CALLABLE	$458,233.60	$470,147.60
842400FZ1	500,000.000	SOUTHERN CALIF EDISON CO 1M BD 2013D 4.65% DTD 10/02/2013 DUE 10/01/2043 CALLABLE	$556,993.00	$583,950.00
842400EV1	100,000.000	SOUTHERN CALIF EDISON CO 1MTG BD 5.75% DTD 03/26/2004 DUE 04/01/2035 CALLABLE	$100,118.00	$128,256.00
842400FQ1	100,000.000	SOUTHERN CALIF EDISON CO 1REFM BD 4.50% DTD 08/30/2010 DUE 09/01/2040 CALLABLE	$93,997.00	$112,830.00
842400FQ1	50,000.000	SOUTHERN CALIF EDISON CO 1REFM BD 4.50% DTD 08/30/2010 DUE 09/01/2040 CALLABLE	$51,664.50	$56,415.00
842400ES8	175,000.000	SOUTHERN CALIF EDISON CO 1ST & REFUNDING MTG BD SER 2004B 6.00% DTD 01/14/2004 DUE 01/15/2034 CALLABLE	$243,139.75	$226,730.00
842400GG2	400,000.000	SOUTHERN CALIF EDISON CO 1ST MTG BD 4.00% DTD 03/24/2017 DUE 04/01/2047 CALLABLE	$397,981.00	$441,044.00
842400FT5	300,000.000	SOUTHERN CALIF EDISON CO 1STREF 3.90% DTD 11/22/2011 DUE 12/01/2041 CALLABLE	$292,677.00	$309,735.00
842400FT5	280,000.000	SOUTHERN CALIF EDISON CO 1STREF 3.90% DTD 11/22/2011 DUE 12/01/2041 CALLABLE	$271,773.60	$289,086.00
842400EB5	200,000.000	SOUTHERN CALIF EDISON CO SR GLBL NT 6.65% DTD 04/01/1999 DUE 04/01/2029 CALLABLE	$218,014.00	$245,514.00
842434CT7	25,000.000	SOUTHERN CALIF GAS CO 1M BD 3.95% DTD 06/04/2019 DUE 02/15/2050 CALLABLE	$24,939.25	$29,573.25
842434CK6	55,000.000	SOUTHERN CALIF GAS CO 1M BD NN 3.75% DTD 09/21/2012 DUE 09/15/2042 CALLABLE	$50,679.75	$60,657.85
842434CL4	45,000.000	SOUTHERN CALIF GAS CO 1ST MTG 4.45% DTD 03/13/2014 DUE 03/15/2044 CALLABLE	$49,489.65	$52,633.35
842434CR1	35,000.000	SOUTHERN CALIF GAS CO UU 4.125% DTD 05/15/2018 DUE 06/01/2048 CALLABLE	$40,771.50	$41,767.60
8426EPAC2	500,000.000	SOUTHERN CO GAS CAP SR NT 4.40% DTD 05/09/2017 DUE 05/30/2047 CALLABLE	$560,750.00	$580,535.00
842587DJ3	100,000.000	SOUTHERN CO JR SB GLBL VAR RATE DTD 05/06/2021 DUE 09/15/2051 CALLABLE	$100,000.00	$100,000.00
842587CW5	365,000.000	SOUTHERN CO SR NT 4.25% DTD 05/24/2016 DUE 07/01/2036 CALLABLE	$359,149.05	$411,803.95
842587CX3	2,200,000.000	SOUTHERN CO SR NT 4.40% DTD 05/24/2016 DUE 07/01/2046 CALLABLE	$2,235,865.00	$2,577,212.00
842587CW5	185,000.000	SOUTHERN CO SR NT 4.25% DTD 05/24/2016 DUE 07/01/2036 CALLABLE	$189,489.32	$208,722.55
84265VAA3	280,000.000	SOUTHERN COPPER CORP DEL NT 7.50% DTD 07/27/2005 DUE 07/27/2035 CALLABLE	$406,196.12	$400,050.00
84265VAE5	95,000.000	SOUTHERN COPPER CORP NT 6.75% DTD 04/16/2010 DUE 04/16/2040 CALLABLE	$132,572.50	$132,881.25
843452AZ6	560,000.000	SOUTHERN NAT GAS CO SR NT 8.00% DTD 02/26/2002 DUE 03/01/2032 CALLABLE	$762,031.20	$778,747.20
844741BK3	400,000.000	SOUTHWEST AIRLS CO SR NT 5.125% DTD 06/08/2020 DUE 06/15/2027 CALLABLE	$428,092.00	$457,288.00
845011AD7	475,000.000	SOUTHWEST GAS CORP SR NT 3.18% DTD 08/20/2021 DUE 08/15/2051 CALLABLE	$474,909.75	$455,183.00
845437BQ4	230,000.000	SOUTHWESTERN ELEC PWR CO SR GLBL L NT 3.85% DTD 01/22/2018 DUE 02/01/2048 CALLABLE	$263,292.50	$247,463.90
845437BT8	205,000.000	SOUTHWESTERN ELEC PWR CO SR GLBL O NT 3.25% DTD 11/03/2021 DUE 11/01/2051 CALLABLE	$204,259.95	$203,290.30
845437BL5	625,000.000	SOUTHWESTERN ELEC PWR CO SR NT H 6.20% DTD 03/08/2010 DUE 03/15/2040 CALLABLE	$763,377.85	$864,225.00
845743BU6	340,000.000	SOUTHWESTERN PUB SVC CO 1M BD 3.15% DTD 05/18/2020 DUE 05/01/2050 CALLABLE	$337,069.20	$354,562.20
845743BQ5	45,000.000	SOUTHWESTERN PUB SVC CO 1M BD 3.40% DTD 08/12/2016 DUE 08/15/2046 CALLABLE	$49,620.60	$48,789.90
845743BT9	195,000.000	SOUTHWESTERN PUB SVC CO 1M BD 3.75% DTD 06/18/2019 DUE 06/15/2049 CALLABLE	$218,752.85	$221,947.05
845743BR3	95,000.000	SOUTHWESTERN PUB SVC CO 1ST MTG 3.70% DTD 08/09/2017 DUE 08/15/2047 CALLABLE	$100,752.85	$106,612.80

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
845743BS1	35,000.000	SOUTHWESTERN PUB SVC CO 1ST MTG 4.40% DTD 11/05/2018 DUE 11/15/2048 CALLABLE	$45,758.65	$43,794.80
84756NAG4	325,000.000	SPECTRA ENERGY PARTNERS LP SR NT 4.50% DTD 03/12/2015 DUE 03/15/2045 CALLABLE	$322,510.50	$375,680.50
84756NAE9	930,000.000	SPECTRA ENERGY PARTNERS LP SR NT 5.95% DTD 09/25/2013 DUE 09/25/2043 CALLABLE	$1,123,775.76	$1,287,789.60
84756NAG4	400,000.000	SPECTRA ENERGY PARTNERS LP SR NT 4.50% DTD 03/12/2015 DUE 03/15/2045 CALLABLE	$413,444.00	$462,376.00
84756NAG4	150,000.000	SPECTRA ENERGY PARTNERS LP SR NT 4.50% DTD 03/12/2015 DUE 03/15/2045 CALLABLE	$170,834.05	$173,391.00
84859DAA5	105,000.000	SPIRE MISSOURI INC 1M 1ST 3.30% DTD 05/20/2021 DUE 06/01/2051 CALLABLE	$104,966.37	$113,767.50
84861TAF5	100,000.000	SPIRIT REALTY LP SR NT 3.40% DTD 09/16/2019 DUE 01/15/2030 CALLABLE	$99,770.00	$105,167.00
854502AN1	320,000.000	STANLEY BLACK & DECKER INC SR NT 2.75% DTD 11/02/2020 DUE 11/15/2050 CALLABLE	$306,865.15	$307,990.40
858119BP4	80,000.000	STEEL DYNAMICS INC SR NT 3.25% DTD 10/09/2020 DUE 10/15/2050 CALLABLE	$77,066.40	$80,626.40
85855CAB6	200,000.000	STELLANTIS FINANCE US INC SR 144A NT 2.691% DTD 09/15/2021 DUE 09/15/2031 CALLABLE	$200,000.00	$196,674.00
862121AD2	100,000.000	STORE CAP CORP SR NT 2.70% DTD 11/17/2021 DUE 12/01/2031 CALLABLE	$99,877.00	$97,786.00
86564CAC4	400,000.000	SUMITOMO LIFE INS CO LW TIER II VAR RATE DTD 04/15/2021 DUE 04/15/2081 CALLABLE	$400,000.00	$418,000.00
86562MCJ7	100,000.000	SUMITOMO MITSUI FIN GRP INC GLBL NT 2.222% DTD 09/17/2021 DUE 09/17/2031 NON-CALLABLE	$98,422.00	$98,085.00
86562MBP4	600,000.000	SUMITOMO MITSUI FINL GROUP INC SR GLBL NT 3.04% DTD 07/16/2019 DUE 07/16/2029 NON-CALLABLE	$600,000.00	$625,350.00
86564UAA8	1,000,000.000	SUMMA HEALTH 2021 BD 3.51% DTD 04/21/2021 DUE 11/15/2051 NON-CALLABLE	$1,000,000.00	$1,054,200.00
866677AE7	100,000.000	SUN CMNTYS OPER LTD PARTNERSHP SR NT 2.70% DTD 06/28/2021 DUE 07/15/2031 CALLABLE	$99,467.00	$99,186.00
867224AB3	540,000.000	SUNCOR ENERGY INC NEW 4.00% DTD 11/15/2017 DUE 11/15/2047 CALLABLE	$576,369.00	$600,156.00
867224AE7	465,000.000	SUNCOR ENERGY INC NEW SR NT 3.75% DTD 03/04/2021 DUE 03/04/2051 CALLABLE	$462,758.70	$499,070.55
86765BAQ2	600,000.000	SUNOCO LOGISTICS PARTNERS SR NT 5.35% DTD 11/17/2014 DUE 05/15/2045 CALLABLE	$595,986.00	$689,064.00
86765BAV1	425,000.000	SUNOCO LOGISTICS PARTNERS SR NT 5.40% DTD 09/21/2017 DUE 10/01/2047 CALLABLE	$424,175.50	$498,720.50
86765BAM1	300,000.000	SUNOCO LOGISTICS PARTNERS SR NT 4.95% DTD 01/10/2013 DUE 01/15/2043 CALLABLE	$328,323.00	$320,613.00
86765BAP4	100,000.000	SUNOCO LOGISTICS PARTNERS SR NT 5.30% DTD 04/03/2014 DUE 04/01/2044 CALLABLE	$117,827.00	$114,508.00
86765BAQ2	100,000.000	SUNOCO LOGISTICS PARTNERS SR NT 5.35% DTD 11/17/2014 DUE 05/15/2045 CALLABLE	$117,224.00	$114,844.00
86765BAV1	500,000.000	SUNOCO LOGISTICS PARTNERS SR NT 5.40% DTD 09/21/2017 DUE 10/01/2047 CALLABLE	$528,620.00	$586,730.00
86765BAK5	95,000.000	SUNOCO LOGISTICS PARTNERS SR NT 6.10% DTD 08/02/2011 DUE 02/15/2042 CALLABLE	$110,397.60	$115,888.60
86765BAM1	60,000.000	SUNOCO LOGISTICS PARTNERS SR NT 4.95% DTD 01/10/2013 DUE 01/15/2043 CALLABLE	$57,841.20	$64,122.60
86765BAP4	550,000.000	SUNOCO LOGISTICS PARTNERS SR NT 5.30% DTD 04/03/2014 DUE 04/01/2044 CALLABLE	$577,820.27	$629,794.00
86944BAJ2	300,000.000	SUTTER HEALTH 2020A 3.361% DTD 10/29/2020 DUE 08/15/2050 CALLABLE	$300,000.00	$314,355.00
86944BAH6	60,000.000	SUTTER HEALTH 2020A 3.161% DTD 10/29/2020 DUE 08/15/2040 CALLABLE	$60,000.00	$61,716.00
86944BAJ2	125,000.000	SUTTER HEALTH 2020A 3.361% DTD 10/29/2020 DUE 08/15/2050 CALLABLE	$130,586.75	$130,981.25
86964WAK8	155,000.000	SUZANO AUSTRIA GMBH SR GLBL NT 3.125% DTD 07/01/2021 DUE 01/15/2032 CALLABLE	$153,098.36	$149,964.05
87165BAL7	300,000.000	SYNCHRONY FINL SR GLBL 3.70% DTD 08/04/2016 DUE 08/04/2026 CALLABLE	$282,681.00	$318,588.00
87162WAJ9	200,000.000	SYNNEX CORP CR SEN SR 144A 2.65% DTD 08/09/2021 DUE 08/09/2031 CALLABLE	$198,816.00	$192,268.00
871829AJ6	30,000.000	SYSCO CORP NT 5.375% DTD 09/22/2005 DUE 09/21/2035 CALLABLE	$39,274.80	$37,765.50
871829AY3	295,000.000	SYSCO CORP SR NT 4.85% DTD 09/28/2015 DUE 10/01/2045 CALLABLE	$296,646.60	$361,584.45
871829BN6	136,000.000	SYSCO CORP SR NT 6.60% DTD 04/02/2020 DUE 04/01/2050 CALLABLE	$135,683.12	$211,273.28
871829AY3	700,000.000	SYSCO CORP SR NT 4.85% DTD 09/28/2015 DUE 10/01/2045 CALLABLE	$699,447.00	$857,997.00
871829AY3	210,000.000	SYSCO CORP SR NT 4.85% DTD 09/28/2015 DUE 10/01/2045 CALLABLE	$239,492.63	$257,399.10
871829BR7	75,000.000	SYSCO CORP SR NT 3.15% DTD 12/14/2021 DUE 12/14/2051 CALLABLE	$74,481.00	$73,821.00
87264ACM5	800,000.000	T MOBILE USA INC SR SEC 144A NT 3.40% DTD 08/13/2021 DUE 10/15/2052 CALLABLE	$796,804.00	$796,312.00
87264ACN3	1,250,000.000	T MOBILE USA INC SR SEC 144A NT 3.60% DTD 08/13/2021 DUE 11/15/2060 CALLABLE	$1,261,737.50	$1,238,150.00
87264ACM5	295,000.000	T MOBILE USA INC SR SEC 144A NT 3.40% DTD 08/13/2021 DUE 10/15/2052 CALLABLE	$297,621.70	$293,640.05
87264ABN4	1,085,000.000	T MOBILE USA INC SR SEC GLBL NT 3.30% DTD 02/15/2021 DUE 02/15/2051 CALLABLE	$1,074,426.25	$1,059,665.25
87264ABY0	700,000.000	T MOBILE USA INC SR SEC GLBL NT 3.60% DTD 05/15/2021 DUE 11/15/2060 CALLABLE	$700,105.00	$693,364.00
87264ABY0	850,000.000	T MOBILE USA INC SR SEC GLBL NT 3.60% DTD 05/15/2021 DUE 11/15/2060 CALLABLE	$844,915.50	$841,942.00
87264ABL8	270,000.000	T MOBILE USA INC SR SEC GLBL NT 3.00% DTD 02/15/2021 DUE 02/15/2041 CALLABLE	$270,671.57	$263,603.70
87264ABN4	120,000.000	T MOBILE USA INC SR SEC GLBL NT 3.30% DTD 02/15/2021 DUE 02/15/2051 CALLABLE	$120,378.04	$117,198.00
87264ABY0	250,000.000	T MOBILE USA INC SR SEC GLBL NT 3.60% DTD 05/15/2021 DUE 11/15/2060 CALLABLE	$254,307.10	$247,630.00
874060AY2	180,000.000	TAKEDA PHARMACEUTICAL CO LTD GLBL NT 3.025% DTD 07/09/2020 DUE 07/09/2040 CALLABLE	$187,874.69	$183,164.40
874060AZ9	295,000.000	TAKEDA PHARMACEUTICAL CO LTD SR GLBL NT 3.175% DTD 07/09/2020 DUE 07/09/2050 CALLABLE	$296,913.99	$297,360.00
875127BJ0	225,000.000	TAMPA ELEC CO SR NT 3.45% DTD 03/18/2021 DUE 03/15/2051 CALLABLE	$224,498.25	$245,668.50
876030AA5	100,000.000	TAPESTRY INC SR NT 3.05% DTD 12/01/2021 DUE 03/15/2032 CALLABLE	$99,705.00	$100,588.00
87612EAR7	70,000.000	TARGET CORP 6.50% DTD 10/05/2007 DUE 10/15/2037 CALLABLE	$109,658.50	$105,344.40
87612EAU0	45,000.000	TARGET CORP 7.00% DTD 01/17/2008 DUE 01/15/2038 CALLABLE	$72,587.70	$71,077.95
87612EBF2	35,000.000	TARGET CORP SR GLBL NT 3.625% DTD 04/11/2016 DUE 04/15/2046 CALLABLE	$42,194.25	$41,115.90
87612EBG0	120,000.000	TARGET CORP SR NT 3.90% DTD 10/20/2017 DUE 11/15/2047 CALLABLE	$154,962.69	$148,642.80
878091BF3	500,000.000	TEACHERS INS & ANNUITY ASSN AM SR SURP 144A 4.27% DTD 05/08/2017 DUE 05/15/2047 CALLABLE	$498,400.00	$603,915.00
878091BF3	1,000,000.000	TEACHERS INS & ANNUITY ASSN AM SR SURP 144A 4.27% DTD 05/08/2017 DUE 05/15/2047 CALLABLE	$992,825.90	$1,207,830.00
878742BG9	300,000.000	TECK RESOURCES LTD SR NT 3.90% DTD 06/30/2020 DUE 07/15/2030 CALLABLE	$298,539.00	$322,308.00
87938WAW3	130,000.000	TELEFONICA EMISIONES S A U FR 4.895% DTD 03/06/2018 DUE 03/06/2048 CALLABLE	$154,798.28	$156,365.30
87938WAC7	700,000.000	TELEFONICA EMISIONES S A U GTD SR NT 7.045% DTD 06/20/2006 DUE 06/20/2036 CALLABLE	$882,959.00	$998,669.00
87938WAX1	425,000.000	TELEFONICA EMISIONES S A U SR GLBL NT 5.52% DTD 03/01/2019 DUE 03/01/2049 CALLABLE	$425,000.00	$553,260.75
87938WAX1	255,000.000	TELEFONICA EMISIONES S A U SR GLBL NT 5.52% DTD 03/01/2019 DUE 03/01/2049 CALLABLE	$331,691.15	$331,956.45
87971MBH5	40,000.000	TELUS CORP SR GLBL 4.60% DTD 06/12/2018 DUE 11/16/2048 CALLABLE	$47,365.60	$50,894.80
87973PBC7	300,000.000	TEMASEK FINL LTD FR 2.75% DTD 08/02/2021 DUE 08/02/2061 CALLABLE	$296,475.00	$306,495.00
88031JAB2	686,802.320	TENASKA GA PARTNERS LP SR SECD 9.50% DTD 08/01/2000 DUE 02/01/2030 CALLABLE	$838,768.62	$820,296.09
88032WAN6	450,000.000	TENCENT HLDGS LTD FR 3.975% DTD 04/11/2019 DUE 04/11/2029 CALLABLE	$449,851.50	$489,465.00
88032WAV8	200,000.000	TENCENT HLDGS LTD SR 144A NT 3.24% DTD 06/03/2020 DUE 06/03/2050 CALLABLE	$199,886.00	$188,598.00
880451AU3	20,000.000	TENNESSEE GAS PIPELINE CO SR DEB 7.625% DTD 03/13/1997 DUE 04/01/2037 NON-CALLABLE	$24,156.80	$28,425.60
88224QAA5	100,000.000	TEXAS CAP BANCSHARES INC SUB NT VAR RATE DTD 05/06/2021 DUE 05/06/2031 CALLABLE	$100,000.00	$103,338.00
882384AE0	85,000.000	TEXAS EASTN TRANSMISSION LP SR 144A NT 4.15% DTD 01/09/2018 DUE 01/15/2048 CALLABLE	$80,812.25	$95,567.20
882484AC2	120,000.000	TEXAS HEALTH RES SR SEC 2020 BD 2.328% DTD 08/11/2020 DUE 11/15/2050 CALLABLE	$117,828.00	$108,391.20
478115AF5	70,000.000	THE JOHN HOPKINS UNIVERSITY SR GLBL A NT 2.813% DTD 03/16/2020 DUE 01/01/2060 CALLABLE	$72,647.50	$71,731.10
BJLBK93	100,000.000	THERMO FISHER SCIENTIFIC 1.875% DTD 09/30/2019 DUE 10/01/2049 CALLABLE	$90,284.72	$116,922.50
883556CM2	305,000.000	THERMO FISHER SCIENTIFIC INC SR NT 2.80% DTD 08/23/2021 DUE 10/15/2041 CALLABLE	$306,406.85	$308,538.00
884903BH7	325,000.000	THOMSON REUTERS CORP NT 5.85% DTD 03/30/2010 DUE 04/15/2040 CALLABLE	$406,748.20	$453,547.25
88732JAN8	45,000.000	TIME WARNER CABLE INC 7.30% DTD 06/19/2008 DUE 07/01/2038 CALLABLE	$55,637.30	$63,688.95
88732JAU2	295,000.000	TIME WARNER CABLE INC 6.75% DTD 06/29/2009 DUE 06/15/2039 CALLABLE	$377,845.05	$401,919.80
88732JAY4	780,000.000	TIME WARNER CABLE INC DEB 5.875% DTD 11/15/2010 DUE 11/15/2040 CALLABLE	$850,748.75	$973,369.80
88732JBB3	450,000.000	TIME WARNER CABLE INC DEB 5.50% DTD 09/12/2011 DUE 09/01/2041 CALLABLE	$488,263.50	$545,584.50
88732JBD9	600,000.000	TIME WARNER CABLE INC DEB 4.50% DTD 08/10/2012 DUE 09/15/2042 CALLABLE	$592,087.20	$654,126.00

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
88732JAY4	450,000.000	TIME WARNER CABLE INC DEB 5.875% DTD 11/15/2010 DUE 11/15/2040 CALLABLE	$537,983.46	$561,559.50
88732JBB3	280,000.000	TIME WARNER CABLE INC DEB 5.50% DTD 09/12/2011 DUE 09/01/2041 CALLABLE	$334,982.99	$339,474.80
88732JAJ7	10,000.000	TIME WARNER CABLE INC NT 6.55% DTD 04/09/2007 DUE 05/01/2037 CALLABLE	$11,284.80	$13,082.70
88732JAJ7	40,000.000	TIME WARNER CABLE INC NT 6.55% DTD 04/09/2007 DUE 05/01/2037 CALLABLE	$54,400.00	$52,330.80
88731EAJ9	45,000.000	TIME WARNER ENTMT CO L P SR SUB DEB 8.375% DTD 01/15/1994 DUE 07/15/2033	$67,552.20	$65,520.90
889175BD6	260,000.000	TOLEDO EDISON CO SR NT 6.15% DTD 11/16/2006 DUE 05/15/2037 CALLABLE	$317,487.40	$356,161.00
89153VAU3	65,000.000	TOTAL CAP INTL SR GLBL NT 3.461% DTD 07/10/2019 DUE 07/12/2049 CALLABLE	$71,822.40	$70,218.85
89153VAW9	700,000.000	TOTAL CAPITAL SR GLBL NT 3.386% DTD 06/29/2020 DUE 06/29/2060 CALLABLE	$700,000.00	$742,364.00
89153VAV1	165,000.000	TOTAL CAPITAL SR GLBL NT 3.127% DTD 05/29/2020 DUE 05/29/2050 CALLABLE	$166,106.75	$169,129.95
89153VAX7	225,000.000	TOTAL CAPITAL SR GLBL NT 2.986% DTD 06/29/2020 DUE 06/29/2041 CALLABLE	$229,158.43	$227,940.75
893526DF7	55,000.000	TRANSCANADA PIPELINE STRIP SR NT 5.60% DTD 03/25/2004 DUE 03/31/2034 CALLABLE	$69,482.15	$68,821.50
89352HAX7	190,000.000	TRANSCANADA PIPELINES LTD 4.75% DTD 05/07/2018 DUE 05/15/2038 CALLABLE	$191,382.25	$226,392.60
89352HAY5	700,000.000	TRANSCANADA PIPELINES LTD SR NT 4.875% DTD 05/07/2018 DUE 05/15/2048 CALLABLE	$695,848.00	$889,553.00
89352HAB5	230,000.000	TRANSCANADA PIPELINES LTD SR NT 5.85% DTD 03/20/2006 DUE 03/15/2036 CALLABLE	$300,422.15	$299,685.40
89352HAD1	75,000.000	TRANSCANADA PIPELINES LTD SR NT 6.20% DTD 10/05/2007 DUE 10/15/2037 CALLABLE	$86,089.50	$101,985.75
89356BAC2	500,000.000	TRANSCANADA TRUST SR 2017 A NT VAR RATE DTD 03/02/2017 DUE 03/15/2077 NON-CALLABLE	$500,000.00	$516,875.00
893574AF0	400,000.000	TRANSCONTINENTAL GAS PIPE LINE SR NT 4.45% DTD 07/13/2012 DUE 08/01/2042 CALLABLE	$398,804.00	$467,748.00
893574AF0	80,000.000	TRANSCONTINENTAL GAS PIPE LINE SR NT 4.45% DTD 07/13/2012 DUE 08/01/2042 CALLABLE	$88,158.30	$93,549.60
89417EAP4	700,000.000	TRAVELERS COMPANIES INC SR GLBL 4.10% DTD 03/04/2019 DUE 03/04/2049 CALLABLE	$865,822.00	$846,741.00
89417EAP4	70,000.000	TRAVELERS COMPANIES INC SR GLBL 4.10% DTD 03/04/2019 DUE 03/04/2049 CALLABLE	$88,246.90	$84,674.10
89417EAM1	575,000.000	TRAVELERS COMPANIES INC SR GLBL NT 4.00% DTD 05/22/2017 DUE 05/30/2047 CALLABLE	$571,451.50	$686,837.50
89417EAM1	45,000.000	TRAVELERS COMPANIES INC SR GLBL NT 4.00% DTD 05/22/2017 DUE 05/30/2047 CALLABLE	$57,367.77	$53,752.50
89417EAQ2	60,000.000	TRAVELERS COMPANIES INC SR NT 2.55% DTD 04/27/2020 DUE 04/27/2050 CALLABLE	$59,538.60	$57,043.20
89417EAN9	200,000.000	TRAVELERS COMPANIES INC SR NT 4.05% DTD 03/07/2018 DUE 03/07/2048 CALLABLE	$198,728.00	$242,034.00
89417EAK5	35,000.000	TRAVELERS COMPANIES INC SR NT 4.30% DTD 08/25/2015 DUE 08/25/2045 CALLABLE	$41,929.30	$43,180.55
89417EAN9	100,000.000	TRAVELERS COMPANIES INC SR NT 4.05% DTD 03/07/2018 DUE 03/07/2048 CALLABLE	$120,227.00	$121,017.00
89417EAR0	290,000.000	TRAVELERS COMPANIES INC SR NT 3.05% DTD 06/08/2021 DUE 06/08/2051 CALLABLE	$298,826.38	$302,960.10
89417EAD1	35,000.000	TRAVELERS COS INC 6.25% DTD 05/29/2007 DUE 06/15/2037 CALLABLE	$49,570.15	$50,155.35
89417EAH2	50,000.000	TRAVELERS COS INC 5.35% DTD 11/01/2010 DUE 11/01/2040 CALLABLE	$68,290.50	$67,738.00
89641UAB7	1,000,000.000	TRINITY ACQUISITION PLC SR NT 6.125% DTD 08/15/2013 DUE 08/15/2043 CALLABLE	$1,053,370.00	$1,380,580.00
89838QAA1	35,000.000	TRUSTEES BOSTON UNIV CC SINK BD 4.061% DTD 08/17/2018 DUE 10/01/2048 CALLABLE	$35,000.00	$42,450.45
89837LAG0	115,000.000	TRUSTEES OF PRINCETON UNIV SR A 2.516% DTD 06/15/2020 DUE 07/01/2050 CALLABLE	$120,152.70	$114,891.90
BN7DNP8	700,000.000	TSMC ARIZ CORP 3.25% DTD 10/25/2021 DUE 10/25/2051	$690,606.00	$742,079.38
872898AD3	405,000.000	TSMC ARIZ CORP SR GLBL NT 3.125% DTD 10/25/2021 DUE 10/25/2041 CALLABLE	$413,898.30	$421,884.45
872898AE1	1,125,000.000	TSMC ARIZ CORP SR NT 3.25% DTD 10/25/2021 DUE 10/25/2051 CALLABLE	$1,109,902.50	$1,184,951.25
872898AE1	90,000.000	TSMC ARIZ CORP SR NT 3.25% DTD 10/25/2021 DUE 10/25/2051 CALLABLE	$88,792.20	$94,796.10
872882AK1	100,000.000	TSMC GLOBAL LTD SR 144A NT 2.25% DTD 04/23/2021 DUE 04/22/2031 CALLABLE	$99,831.00	$99,049.00
87305QCN9	500,000.000	TTX CO FR 4.60% DTD 01/18/2019 DUE 02/01/2049 CALLABLE	$656,940.00	$644,285.00
87305QCG4	950,000.000	TTX CO MTN 144A FR 4.65% DTD 06/16/2014 DUE 06/15/2044 CALLABLE	$953,248.56	$1,160,368.00
898813AR1	245,000.000	TUCSON ELEC PWR CO SR NT 4.00% DTD 04/09/2020 DUE 06/15/2050 CALLABLE	$242,888.10	$282,068.50
902133AG2	625,000.000	TYCO ELECTRONICS GROUP S A SR NT 7.125% DTD 04/01/2008 DUE 10/01/2037 CALLABLE	$872,189.75	$946,731.25
902494BD4	190,000.000	TYSON FOODS INC SR GLBL NT 4.55% DTD 06/02/2017 DUE 06/02/2047 CALLABLE	$188,890.40	$235,453.70
902494AY9	250,000.000	TYSON FOODS INC SR NT 5.15% DTD 08/08/2014 DUE 08/15/2044 CALLABLE	$247,793.90	$323,582.50
90352JAE3	200,000.000	UBS GROUP FDG SWITZ AG SR GLBL 144A VAR RATE DTD 08/15/2017 DUE 08/15/2023 CALLABLE	$196,706.00	$202,398.00
90265EAU4	215,000.000	UDR INC FR 1.90% DTD 12/14/2020 DUE 03/15/2033 CALLABLE	$213,876.40	$198,204.20
90265EAS9	35,000.000	UDR INC MEDIUM TERM NTS 3.10% DTD 10/11/2019 DUE 11/01/2034 CALLABLE	$34,844.95	$36,243.55
904678AQ2	200,000.000	UNICREDIT FR VAR RATE DTD 04/02/2019 DUE 04/02/2034 CALLABLE	$243,014.00	$239,606.00
904678AS8	500,000.000	UNICREDIT SPA FR 5.459% DTD 06/30/2020 DUE 06/30/2035 NON-CALLABLE	$519,950.00	$544,765.00
904764AH0	30,000.000	UNILEVER CAP CORP SR NT 5.90% DTD 11/12/2002 DUE 11/15/2032 CALLABLE	$40,766.70	$40,331.70
904764BR7	170,000.000	UNILEVER CAP CORP SR NT 2.625% DTD 08/12/2021 DUE 08/12/2051 CALLABLE	$167,803.60	$168,077.30
906548CS9	200,000.000	UNION ELEC CO 1M BD 2.625% DTD 10/09/2020 DUE 03/15/2051 CALLABLE	$199,044.00	$191,734.00
906548CQ3	350,000.000	UNION ELEC CO 1M BD 3.25% DTD 10/01/2019 DUE 10/01/2049 CALLABLE	$375,472.05	$371,997.50
906548CS9	50,000.000	UNION ELEC CO 1M BD 2.625% DTD 10/09/2020 DUE 03/15/2051 CALLABLE	$49,291.00	$47,933.50
906548CL4	390,000.000	UNION ELEC CO SR NT 3.65% DTD 04/06/2015 DUE 04/15/2045 CALLABLE	$385,908.00	$433,118.40
907818FS2	410,000.000	UNION PAC CORP GLBL NT 3.799% DTD 04/06/2021 DUE 04/06/2071 CALLABLE	$389,298.00	$474,702.10
907818FG8	750,000.000	UNION PAC CORP GLBL NT 3.839% DTD 03/20/2020 DUE 03/20/2060 CALLABLE	$814,070.00	$883,012.50
907818FS2	70,000.000	UNION PAC CORP GLBL NT 3.799% DTD 04/06/2021 DUE 04/06/2071 CALLABLE	$80,268.30	$81,046.70
907818EK0	60,000.000	UNION PAC CORP SR GLBL NT 3.35% DTD 08/08/2016 DUE 08/15/2046 CALLABLE	$48,070.80	$64,143.00
907818EV6	65,000.000	UNION PAC CORP SR GLBL NT 4.375% DTD 06/08/2018 DUE 09/10/2038 CALLABLE	$78,932.75	$75,468.90
907818FV5	425,000.000	UNION PAC CORP SR GLBL NT 3.55% DTD 05/20/2021 DUE 05/20/2061 CALLABLE	$473,655.70	$469,187.25
907818EJ3	275,000.000	UNION PAC CORP SR NT 4.05% DTD 03/01/2016 DUE 03/01/2046 CALLABLE	$271,375.50	$325,069.25
907818EQ7	90,000.000	UNION PAC CORP SR NT 3.60% DTD 09/19/2017 DUE 09/15/2037 CALLABLE	$86,654.70	$99,797.40
907818EC8	347,000.000	UNION PAC CORP SR NT 3.875% DTD 01/29/2015 DUE 02/01/2055 CALLABLE	$364,107.10	$403,155.01
907818EC8	55,000.000	UNION PAC CORP SR NT 3.875% DTD 01/29/2015 DUE 02/01/2055 CALLABLE	$65,282.25	$63,900.65
907818EJ3	55,000.000	UNION PAC CORP SR NT 4.05% DTD 03/01/2016 DUE 03/01/2046 CALLABLE	$56,265.93	$65,013.85
907818EN4	90,000.000	UNION PAC CORP SR NT 4.00% DTD 04/05/2017 DUE 04/15/2047 CALLABLE	$103,028.10	$105,858.00
907818EQ7	135,000.000	UNION PAC CORP SR NT 3.60% DTD 09/19/2017 DUE 09/15/2037 CALLABLE	$137,115.70	$149,696.10
907818FT0	145,000.000	UNION PAC CORP SR NT 3.20% DTD 05/20/2021 DUE 05/20/2041 CALLABLE	$147,841.18	$154,367.00
907818FW3	40,000.000	UNION PAC CORP SR NT 2.95% DTD 09/10/2021 DUE 03/10/2052 CALLABLE	$40,837.19	$40,472.40
907818FK9	445,000.000	UNION PACIFIC CORP SR GLBL NT 3.25% DTD 01/31/2020 DUE 02/05/2050 CALLABLE	$444,826.45	$476,937.65
907818FE3	90,000.000	UNION PACIFIC CORP SR GLBL NT 3.95% DTD 08/05/2019 DUE 08/15/2059 CALLABLE	$101,944.76	$106,434.90
907818FK9	140,000.000	UNION PACIFIC CORP SR GLBL NT 3.25% DTD 01/31/2020 DUE 02/05/2050 CALLABLE	$146,370.44	$150,047.80
911312BW5	380,000.000	UNITED PARCEL SERVICE INC SR GLBL 5.30% DTD 03/24/2020 DUE 04/01/2050 CALLABLE	$377,788.40	$561,347.40
911312BW5	75,000.000	UNITED PARCEL SERVICE INC SR GLBL 5.30% DTD 03/24/2020 DUE 04/01/2050 CALLABLE	$111,812.97	$110,792.25
911312BQ8	1,000,000.000	UNITED PARCEL SERVICE INC SR NT 4.25% DTD 03/15/2019 DUE 03/15/2049 CALLABLE	$999,330.00	$1,279,690.00
911312BN5	90,000.000	UNITED PARCEL SERVICE INC SR NT 3.75% DTD 11/14/2017 DUE 11/15/2047 CALLABLE	$102,960.10	$107,013.60
913017BT5	1,115,000.000	UNITED TECHNOLOGIES CORP NT 4.50% DTD 06/01/2012 DUE 06/01/2042 CALLABLE	$1,226,162.40	$1,378,385.30
913017BT5	215,000.000	UNITED TECHNOLOGIES CORP NT 4.50% DTD 06/01/2012 DUE 06/01/2042 CALLABLE	$262,523.41	$265,787.30
913017CJ6	200,000.000	UNITED TECHNOLOGIES CORP NT 3.75% DTD 11/01/2016 DUE 11/01/2046 NON-CALLABLE	$228,183.62	$222,804.00
913017CX5	700,000.000	UNITED TECHNOLOGIES CORP SR NT 4.625% DTD 08/16/2018 DUE 11/16/2048 CALLABLE	$924,371.00	$896,714.00
913017CA5	265,000.000	UNITED TECHNOLOGIES CORP SR NT 4.15% DTD 05/04/2015 DUE 05/15/2045 CALLABLE	$307,175.62	$308,828.35

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
913017CP2	440,000.000	UNITED TECHNOLOGIES CORP SR NT 4.05% DTD 05/04/2017 DUE 05/04/2047 CALLABLE	$513,872.40	$509,159.20
913017CW7	120,000.000	UNITED TECHNOLOGIES CORP SR NT 4.45% DTD 08/16/2018 DUE 11/16/2038 CALLABLE	$132,112.01	$144,624.00
91324PAR3	115,000.000	UNITEDHEALTH GROUP INC 5.80% DTD 03/02/2006 DUE 03/15/2036 CALLABLE	$160,793.55	$159,498.10
91324PCR1	690,000.000	UNITEDHEALTH GROUP INC NT 4.75% DTD 07/23/2015 DUE 07/15/2045	$700,014.10	$903,258.30
91324PAX0	45,000.000	UNITEDHEALTH GROUP INC NT 6.50% DTD 12/15/2007 DUE 06/15/2037 CALLABLE	$64,927.80	$66,521.25
91324PBU5	190,000.000	UNITEDHEALTH GROUP INC NT 4.625% DTD 11/10/2011 DUE 11/15/2041 CALLABLE	$229,644.05	$238,636.20
91324PDQ2	375,000.000	UNITEDHEALTH GROUP INC SR GLBL NT 4.45% DTD 12/17/2018 DUE 12/15/2048 CALLABLE	$373,462.50	$478,556.25
91324PDZ2	310,000.000	UNITEDHEALTH GROUP INC SR NT 2.90% DTD 05/18/2020 DUE 05/15/2050 CALLABLE	$301,261.10	$315,781.50
91324PDT6	100,000.000	UNITEDHEALTH GROUP INC SR NT 3.50% DTD 07/25/2019 DUE 08/15/2039 CALLABLE	$99,016.00	$110,879.00
91324PDZ2	1,100,000.000	UNITEDHEALTH GROUP INC SR NT 2.90% DTD 05/18/2020 DUE 05/15/2050 CALLABLE	$1,068,991.00	$1,120,515.00
91324PBQ4	772,000.000	UNITEDHEALTH GROUP INC SR NT 5.95% DTD 02/17/2011 DUE 02/15/2041 CALLABLE	$993,201.06	$1,107,935.80
91324PDL3	605,000.000	UNITEDHEALTH GROUP INC SR NT 4.25% DTD 06/19/2018 DUE 06/15/2048 CALLABLE	$721,752.00	$749,419.55
91324PDT6	250,000.000	UNITEDHEALTH GROUP INC SR NT 3.50% DTD 07/25/2019 DUE 08/15/2039 CALLABLE	$273,350.59	$277,197.50
91324PDY5	85,000.000	UNITEDHEALTH GROUP INC SR NT 2.75% DTD 05/18/2020 DUE 05/15/2040 CALLABLE	$88,409.55	$86,290.30
91324PDZ2	320,000.000	UNITEDHEALTH GROUP INC SR NT 2.90% DTD 05/18/2020 DUE 05/15/2050 CALLABLE	$340,695.64	$325,968.00
91324PEE8	655,000.000	UNITEDHEALTH GROUP INC SR NT 3.05% DTD 05/19/2021 DUE 05/15/2041 CALLABLE	$654,555.55	$685,536.10
91324PEF5	105,000.000	UNITEDHEALTH GROUP INC SR NT 3.25% DTD 05/19/2021 DUE 05/15/2051 CALLABLE	$108,194.74	$113,592.15
91412NBE9	185,000.000	UNIVERSITY CHICAGO 2020C SNK BD 2.547% DTD 09/02/2020 DUE 04/01/2050 CALLABLE	$187,019.60	$180,498.95
914748AA6	1,255,000.000	UNIVERSITY OF NOTRE DAME BD 3.394% DTD 12/14/2017 DUE 02/15/2048 CALLABLE	$1,243,465.37	$1,452,424.05
91481CAD2	120,000.000	UNIVERSITY PA TRUSTEES 2020A 2.396% DTD 07/14/2020 DUE 10/01/2050	$121,842.75	$114,424.80
91481CAC4	40,000.000	UNIVERSITY PA TRUSTEES SR NT 3.61% DTD 08/06/2019 DUE 02/15/2119 CALLABLE	$40,000.00	$46,049.20
914886AC0	120,000.000	UNIVERSITY SOUTHN CALIF 3.841% DTD 04/18/2017 DUE 10/01/2047 CALLABLE	$135,495.15	$141,638.40
91529YAP1	800,000.000	UNUM GROUP SR NT 4.50% DTD 09/11/2019 DUE 12/15/2049 CALLABLE	$783,354.70	$850,904.00
91911TAH6	200,000.000	VALE OVERSEAS LTD GTD NT 6.875% DTD 11/21/2006 DUE 11/21/2036 CALLABLE	$220,250.00	$265,752.00
91911TAK9	200,000.000	VALE OVERSEAS LTD GTD NT 6.875% DTD 11/10/2009 DUE 11/10/2039 CALLABLE	$217,750.00	$268,502.00
91911TAH6	145,000.000	VALE OVERSEAS LTD GTD NT 6.875% DTD 11/21/2006 DUE 11/21/2036 CALLABLE	$194,870.00	$192,670.20
91911TAK9	90,000.000	VALE OVERSEAS LTD GTD NT 6.875% DTD 11/10/2009 DUE 11/10/2039 CALLABLE	$120,195.00	$120,825.90
91911TAQ6	230,000.000	VALE OVERSEAS LTD SR GLBL NT 3.75% DTD 07/08/2020 DUE 07/08/2030 CALLABLE	$238,697.50	$238,052.30
91912EAA3	35,000.000	VALE S A NT 5.625% DTD 09/11/2012 DUE 09/11/2042 CALLABLE	$41,562.50	$41,694.10
91913YAE0	310,000.000	VALERO ENERGY CORP NEW NT 7.50% DTD 04/15/2002 DUE 04/15/2032 CALLABLE	$396,208.15	$427,635.70
91913YAL4	500,000.000	VALERO ENERGY CORP NEW NT 6.625% DTD 06/08/2007 DUE 06/15/2037 CALLABLE	$627,323.33	$673,580.00
91913YAL4	80,000.000	VALERO ENERGY CORP NEW NT 6.625% DTD 06/08/2007 DUE 06/15/2037 CALLABLE	$100,300.84	$107,772.80
91913YBD1	175,000.000	VALERO ENERGY CORP SR NT 3.65% DTD 11/29/2021 DUE 12/01/2051 CALLABLE	$174,429.50	$173,876.50
92343VGM0	470,000.000	VERIZON COMMUNICATIONS INC 144A NT 2.355% DTD 09/20/2021 DUE 03/15/2032 NON-CALLABLE	$470,556.68	$463,100.40
92343VCV4	470,000.000	VERIZON COMMUNICATIONS INC GLBL NT 4.272% DTD 07/15/2015 DUE 01/15/2036 CALLABLE	$427,761.10	$551,305.30
92343VGB4	905,000.000	VERIZON COMMUNICATIONS INC NT 3.55% DTD 03/22/2021 DUE 03/22/2051 CALLABLE	$916,602.10	$974,558.30
92343VGC2	230,000.000	VERIZON COMMUNICATIONS INC NT 3.70% DTD 03/22/2021 DUE 03/22/2061 CALLABLE	$255,231.00	$249,370.60
92343VGC2	700,000.000	VERIZON COMMUNICATIONS INC NT 3.70% DTD 03/22/2021 DUE 03/22/2061 CALLABLE	$756,339.00	$758,954.00
92343VGK4	600,000.000	VERIZON COMMUNICATIONS INC NT 3.40% DTD 03/22/2021 DUE 03/22/2041 CALLABLE	$599,652.00	$628,164.00
92343VGC2	800,000.000	VERIZON COMMUNICATIONS INC NT 3.70% DTD 03/22/2021 DUE 03/22/2061 CALLABLE	$791,912.00	$867,376.00
92343VEA8	235,000.000	VERIZON COMMUNICATIONS INC NT 4.50% DTD 08/10/2017 DUE 08/10/2033	$285,373.35	$276,277.75
92343VGC2	145,000.000	VERIZON COMMUNICATIONS INC NT 3.70% DTD 03/22/2021 DUE 03/22/2061 CALLABLE	$149,403.06	$157,211.90
92343VGJ7	145,000.000	VERIZON COMMUNICATIONS INC NT 2.55% DTD 03/22/2021 DUE 03/21/2031 CALLABLE	$145,127.60	$146,291.95
92343VGK4	510,000.000	VERIZON COMMUNICATIONS INC NT 3.40% DTD 03/22/2021 DUE 03/22/2041 CALLABLE	$514,383.03	$533,939.40
92343VCK8	470,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 4.862% DTD 03/12/2015 DUE 08/21/2046 CALLABLE	$613,481.10	$604,904.10
92343VFW9	900,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 2.987% DTD 04/30/2021 DUE 10/30/2056 CALLABLE	$987,043.14	$851,931.00
92343VFW9	3,046,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 2.987% DTD 04/30/2021 DUE 10/30/2056 CALLABLE	$3,028,747.78	$2,883,313.14
92343VFW9	561,000.000	VERIZON COMMUNICATIONS INC SR GLBL NT 2.987% DTD 04/30/2021 DUE 10/30/2056 CALLABLE	$565,072.08	$531,036.99
92343VCQ5	600,000.000	VERIZON COMMUNICATIONS INC SR NT 4.40% DTD 10/29/2014 DUE 11/01/2034 CALLABLE	$595,656.00	$698,874.00
92343VFD1	630,000.000	VERIZON COMMUNICATIONS INC SR NT 4.00% DTD 03/20/2020 DUE 03/22/2050 CALLABLE	$673,886.70	$723,384.90
92343VFU3	1,145,000.000	VERIZON COMMUNICATIONS INC SR NT 2.875% DTD 11/20/2020 DUE 11/20/2050 CALLABLE	$1,142,023.00	$1,086,479.05
92343VGL2	90,000.000	VERIZON COMMUNICATIONS INC SR NT 2.85% DTD 09/03/2021 DUE 09/03/2041 CALLABLE	$89,782.20	$88,787.70
92343VFU3	1,100,000.000	VERIZON COMMUNICATIONS INC SR NT 2.875% DTD 11/20/2020 DUE 11/20/2050 CALLABLE	$1,097,140.00	$1,043,779.00
92343VFV1	400,000.000	VERIZON COMMUNICATIONS INC SR NT 3.00% DTD 11/20/2020 DUE 11/20/2060 CALLABLE	$396,496.00	$377,980.00
92343VGL2	325,000.000	VERIZON COMMUNICATIONS INC SR NT 2.85% DTD 09/03/2021 DUE 09/03/2041 CALLABLE	$325,330.00	$320,622.25
92343VCQ5	70,000.000	VERIZON COMMUNICATIONS INC SR NT 4.40% DTD 10/29/2014 DUE 11/01/2034 CALLABLE	$81,939.20	$81,535.30
92343VDC5	175,000.000	VERIZON COMMUNICATIONS INC SR NT 4.125% DTD 08/01/2016 DUE 08/15/2046 CALLABLE	$205,113.55	$202,949.25
92343VFD1	170,000.000	VERIZON COMMUNICATIONS INC SR NT 4.00% DTD 03/20/2020 DUE 03/22/2050 CALLABLE	$201,330.54	$195,199.10
92343VFU3	730,000.000	VERIZON COMMUNICATIONS INC SR NT 2.875% DTD 11/20/2020 DUE 11/20/2050 CALLABLE	$728,925.31	$692,689.70
92343VFV1	340,000.000	VERIZON COMMUNICATIONS INC SR NT 3.00% DTD 11/20/2020 DUE 11/20/2060 CALLABLE	$329,629.25	$321,283.00
92553PAU6	165,000.000	VIACOM INC NEW SR DEB 5.85% DTD 08/19/2013 DUE 09/01/2043 CALLABLE	$182,193.41	$222,256.65
92556HAC1	635,000.000	VIACOMCBS INC SR NT 4.95% DTD 05/19/2020 DUE 05/19/2050 CALLABLE	$603,167.45	$809,466.25
92556HAC1	320,000.000	VIACOMCBS INC SR NT 4.95% DTD 05/19/2020 DUE 05/19/2050 CALLABLE	$399,778.15	$407,920.00
92556VAF3	125,000.000	VIATRIS INC SR GLBL NT 4.00% DTD 06/22/2021 DUE 06/22/2050 CALLABLE	$124,675.00	$133,136.25
92556VAE6	60,000.000	VIATRIS INC SR GLBL NT 3.85% DTD 06/22/2021 DUE 06/22/2040 CALLABLE	$59,875.20	$63,544.80
92556VAF3	265,000.000	VIATRIS INC SR GLBL NT 4.00% DTD 06/22/2021 DUE 06/22/2050 CALLABLE	$272,758.90	$282,248.85
927804FT6	95,000.000	VIRGINIA ELEC & PWR CO FR 4.20% DTD 05/13/2015 DUE 05/15/2045 CALLABLE	$123,976.90	$112,382.15
927804FG4	500,000.000	VIRGINIA ELEC & PWR CO NT B 8.875% DTD 11/06/2008 DUE 11/15/2038 CALLABLE	$781,635.00	$881,725.00
92826CAF9	165,000.000	VISA INC SR NT 4.30% DTD 12/14/2015 DUE 12/14/2045 CALLABLE	$166,272.95	$207,631.05
92826CAE2	80,000.000	VISA INC SR NT 4.15% DTD 12/14/2015 DUE 12/14/2035 CALLABLE	$98,408.00	$95,738.40
92826CAF9	105,000.000	VISA INC SR NT 4.30% DTD 12/14/2015 DUE 12/14/2045 CALLABLE	$134,115.60	$132,128.85
92826CAK8	352,000.000	VISA INC SR NT 2.70% DTD 04/02/2020 DUE 04/15/2040 CALLABLE	$357,927.68	$359,684.16
928563AL9	200,000.000	VMWARE INC SR NT 2.20% DTD 08/02/2021 DUE 08/15/2031 CALLABLE	$199,606.00	$196,440.00
92857WAQ3	310,000.000	VODAFONE GROUP PLC NEW NT 6.15% DTD 02/27/2007 DUE 02/27/2037 CALLABLE	$398,275.20	$420,236.00
92857WAQ3	60,000.000	VODAFONE GROUP PLC NEW NT 6.15% DTD 02/27/2007 DUE 02/27/2037 CALLABLE	$81,547.20	$81,336.00
92857WBT6	225,000.000	VODAFONE GROUP PLC NEW SR GLBL NT 5.125% DTD 06/19/2019 DUE 06/19/2059 CALLABLE	$221,685.75	$295,488.00
92857WBT6	500,000.000	VODAFONE GROUP PLC NEW SR GLBL NT 5.125% DTD 06/19/2019 DUE 06/19/2059 CALLABLE	$668,175.00	$656,640.00
92857WBL3	130,000.000	VODAFONE GROUP PLC NEW SR GLBL NT 5.00% DTD 05/30/2018 DUE 05/30/2038 CALLABLE	$167,174.80	$161,599.10
92857WBS8	40,000.000	VODAFONE GROUP PLC NEW SR GLBL NT 4.875% DTD 06/19/2019 DUE 06/19/2049 CALLABLE	$48,017.61	$50,442.80
92857WBT6	55,000.000	VODAFONE GROUP PLC NEW SR GLBL NT 5.125% DTD 06/19/2019 DUE 06/19/2059 CALLABLE	$73,147.25	$72,230.40
92857WBU3	585,000.000	VODAFONE GROUP PLC NEW SR NT 4.25% DTD 09/17/2019 DUE 09/17/2050 CALLABLE	$582,800.40	$675,183.60

(a)	(b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
	92857WBU3	200,000.000	VODAFONE GROUP PLC NEW SR NT 4.25% DTD 09/17/2019 DUE 09/17/2050 CALLABLE	$238,692.00	$230,832.00
	92857WBU3	405,000.000	VODAFONE GROUP PLC NEW SR NT 4.25% DTD 09/17/2019 DUE 09/17/2050 CALLABLE	$456,342.45	$467,434.80
	92857WBQ2	600,000.000	VODAFONE GROUP PLC NEW SUB GLBL NT VAR RATE DTD 04/04/2019 DUE 04/04/2079 CALLABLE	$600,000.00	$725,688.00
	929089AC4	350,000.000	VOYA FINL INC SR GLBL 4.80% DTD 06/13/2016 DUE 06/15/2046 CALLABLE	$346,335.50	$433,447.00
	929160AV1	900,000.000	VULCAN MATLS CO NT 4.50% DTD 06/15/2017 DUE 06/15/2047 CALLABLE	$1,000,098.00	$1,104,930.00
	92976GAG6	85,000.000	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BK NTS TRANCHE # SB 00007 5.85% DTD 01/29/2007 DUE 02/01/2037	$107,951.70	$113,801.40
	92976GAJ0	1,600,000.000	WACHOVIA BK NATL ASSN MTN SUB FR 6.60% DTD 12/07/2007 DUE 01/15/2038 NON-CALLABLE	$2,121,385.50	$2,323,072.00
	931422AK5	1,250,000.000	WALGREEN CO SR NT 4.40% DTD 09/13/2012 DUE 09/15/2042 CALLABLE	$1,282,115.00	$1,374,500.00
	931142EV1	600,000.000	WALMART INC NT 2.65% DTD 09/22/2021 DUE 09/22/2051 CALLABLE	$597,780.00	$613,470.00
	931142EU3	170,000.000	WALMART INC NT 2.50% DTD 09/22/2021 DUE 09/22/2041 CALLABLE	$170,000.00	$171,397.40
	931142EV1	235,000.000	WALMART INC NT 2.65% DTD 09/22/2021 DUE 09/22/2051 CALLABLE	$234,130.50	$240,275.75
	93884PDY3	200,000.000	WASHINGTON GAS LT CO MTNS FR 3.65% DTD 09/13/2019 DUE 09/15/2049 CALLABLE	$198,988.00	$223,544.00
	93884PDW7	100,000.000	WASHINGTON GAS LT CO MTNS FR 3.796% DTD 09/16/2016 DUE 09/15/2046 CALLABLE	$98,528.00	$113,192.00
	94106BAB7	50,000.000	WASTE CONNECTIONS INC SR NT 3.05% DTD 03/13/2020 DUE 04/01/2050 CALLABLE	$50,536.00	$49,326.50
	94106BAD3	265,000.000	WASTE CONNECTIONS INC SR NT 2.95% DTD 09/20/2021 DUE 01/15/2052 CALLABLE	$261,299.93	$260,844.80
	94106LBK4	525,000.000	WASTE MGMT INC DEL 4.15% DTD 05/22/2019 DUE 07/15/2049 CALLABLE	$605,655.75	$663,043.50
	94106LBR9	115,000.000	WASTE MGMT INC DEL SR GLBL NT 2.95% DTD 05/12/2021 DUE 06/01/2041 CALLABLE	$121,870.10	$119,928.90
	94160AAB2	900,000.000	DTD 10/01/2021 DUE	$900,000.00	$900,000.00
	94973VBL0	840,000.000	WELLPOINT INC NT 4.85% DTD 08/12/2014 DUE 08/15/2054 CALLABLE	$837,218.40	$1,089,832.80
	94973VBB2	235,000.000	WELLPOINT INC NT 4.65% DTD 09/10/2012 DUE 01/15/2043 CALLABLE	$281,577.45	$293,637.20
	94973VBK2	45,000.000	WELLPOINT INC NT 4.65% DTD 08/12/2014 DUE 08/15/2044	$54,354.15	$56,406.15
	94973VBL0	25,000.000	WELLPOINT INC NT 4.85% DTD 08/12/2014 DUE 08/15/2054 CALLABLE	$23,604.25	$32,435.50
	95000U2J1	200,000.000	WELLS FARGO & CO FR VAR RATE DTD 02/11/2020 DUE 02/11/2031 CALLABLE	$200,000.00	$204,172.00
	95000U2Q5	1,025,000.000	WELLS FARGO & CO FR VAR RATE DTD 04/30/2020 DUE 04/30/2041 CALLABLE	$1,051,534.06	$1,051,168.25
	949746RF0	230,000.000	WELLS FARGO & CO NEW SUB NT 5.606% DTD 11/26/2013 DUE 01/15/2044 NON-CALLABLE	$308,607.10	$311,226.80
	95000U2F9	2,100,000.000	WELLS FARGO & CO SR NT VAR RATE DTD 06/17/2019 DUE 06/17/2027 CALLABLE	$2,142,577.66	$2,213,841.00
	95000U2M4	45,000.000	WELLS FARGO & CO SR NT VAR RATE DTD 03/30/2020 DUE 04/04/2051 CALLABLE	$62,023.73	$61,448.85
	94974BGK0	945,000.000	WELLS FARGO CO MTN FR 3.90% DTD 04/30/2015 DUE 05/01/2045 NON-CALLABLE	$935,905.50	$1,081,080.00
	94974BGT1	1,135,000.000	WELLS FARGO CO MTN FR 4.40% DTD 06/14/2016 DUE 06/14/2046 NON-CALLABLE	$1,167,476.60	$1,345,145.25
	94974BGK0	220,000.000	WELLS FARGO CO MTN FR 3.90% DTD 04/30/2015 DUE 05/01/2045 NON-CALLABLE	$254,347.35	$251,680.00
	94974BGQ7	85,000.000	WELLS FARGO CO MTN SUB NT 4.90% DTD 11/17/2015 DUE 11/17/2045 NON-CALLABLE	$107,479.95	$106,890.90
	95709TAJ9	215,000.000	WESTAR ENERGY INC 1M BD 4.10% DTD 03/28/2013 DUE 04/01/2043 CALLABLE	$249,656.25	$250,055.75
	95765PAA7	700,000.000	WESTERN & SOUTHERN LIFE INSUR 5.15% DTD 01/23/2019 DUE 01/15/2049 CALLABLE	$696,409.00	$953,456.00
	95765PAE9	400,000.000	WESTERN & SOUTHERN LIFE INSUR SR 144A NT 3.75% DTD 04/28/2021 DUE 04/28/2061 CALLABLE	$398,108.00	$445,700.00
	958102AR6	125,000.000	WESTERN DIGITAL SR NT 3.10% DTD 12/10/2021 DUE 02/01/2032 CALLABLE	$124,700.75	$125,912.50
	958102AR6	55,000.000	WESTERN DIGITAL SR NT 3.10% DTD 12/10/2021 DUE 02/01/2032 CALLABLE	$54,849.30	$55,401.50
	960413AZ5	330,000.000	WESTLAKE CHEM CORP SR NT 3.125% DTD 08/19/2021 DUE 08/15/2051 CALLABLE	$320,961.30	$317,819.70
	960413BA9	150,000.000	WESTLAKE CHEM CORP SR NT 3.375% DTD 08/19/2021 DUE 08/15/2061 CALLABLE	$145,383.00	$143,086.50
	961214EG4	35,000.000	WESTPAC BKG CORP LW TIER II GLBL 4.421% DTD 07/24/2019 DUE 07/24/2039 NON-CALLABLE	$40,837.65	$40,919.90
	961214EX7	155,000.000	WESTPAC BKG CORP SUB NT 3.02% DTD 11/18/2021 DUE 11/18/2036 NON-CALLABLE	$155,000.00	$153,157.05
	963320AV8	545,000.000	WHIRLPOOL CORP SR NT 4.50% DTD 05/23/2016 DUE 06/01/2046 CALLABLE	$528,043.35	$648,495.50
	963320AX4	60,000.000	WHIRLPOOL CORP SR NT 4.60% DTD 05/07/2020 DUE 05/15/2050 CALLABLE	$59,134.20	$74,202.60
	969457BM1	45,000.000	WILLIAMS COS INC NT 8.75% DTD 03/15/2003 DUE 03/15/2032 CALLABLE	$66,414.60	$66,636.00
	96949LAC9	905,000.000	WILLIAMS PARTNERS L P NEW FR 5.10% DTD 03/03/2015 DUE 09/15/2045 CALLABLE	$901,136.10	$1,112,217.85
	96950FAF1	300,000.000	WILLIAMS PARTNERS L P SR NT 6.30% DTD 04/15/2010 DUE 04/15/2040 CALLABLE	$359,346.00	$406,233.00
	96950FAN4	75,000.000	WILLIAMS PARTNERS L P SR NT 5.40% DTD 03/04/2014 DUE 03/04/2044 CALLABLE	$94,767.00	$93,102.75
	97068LAB4	30,000.000	WILLIS KNIGHTON MED CTR SR 2021 BD 3.065% DTD 02/10/2021 DUE 03/01/2051 CALLABLE	$29,958.90	$29,380.50
	970648AH4	165,000.000	WILLIS NORTH AMER INC SR NT 5.05% DTD 09/10/2018 DUE 09/15/2048 CALLABLE	$205,380.19	$208,390.05
	970648AK7	110,000.000	WILLIS NORTH AMER INC SR NT 3.875% DTD 09/10/2019 DUE 09/15/2049 CALLABLE	$125,027.60	$119,361.00
	976656CJ5	80,000.000	WISCONSIN ELEC PWR CO SR GLBL 4.30% DTD 11/18/2015 DUE 12/15/2045 CALLABLE	$92,695.20	$94,304.00
	976657AH9	930,000.000	WISCONSIN ENERGY CORP SR NT VAR RATE DTD 05/11/2007 DUE 05/15/2067 CALLABLE	$986,550.00	$863,737.50
	976843BM3	25,000.000	WISCONSIN PUB SVC CORP SR NT 3.30% DTD 08/14/2019 DUE 09/01/2049 CALLABLE	$27,544.50	$26,599.00
	976826BN6	245,000.000	WISCONSIN PWR & LT CO SR DEB 3.65% DTD 04/02/2020 DUE 04/01/2050 CALLABLE	$244,688.85	$274,559.25
	92940PAF1	95,000.000	WRKCO INC 4.20% DTD 05/20/2019 DUE 06/01/2032 CALLABLE	$112,591.15	$108,281.00
	92940PAG9	245,000.000	WRKCO INC SR NT 3.00% DTD 06/03/2020 DUE 06/15/2033 CALLABLE	$263,525.90	$251,938.40
	983024AG5	80,000.000	WYETH CR SEN SR GLBL STEP CPN DTD 12/16/2003 DUE 02/01/2034 CALLABLE	$116,594.40	$114,161.60
	983024AN0	165,000.000	WYETH NT 5.95% DTD 03/27/2007 DUE 04/01/2037 CALLABLE	$227,260.78	$232,372.80
	98389BAX8	125,000.000	XCEL ENERGY INC SR NT 3.50% DTD 11/07/2019 DUE 12/01/2049 CALLABLE	$124,466.25	$132,907.50
	98422HAE6	200,000.000	XIAOMI BEST TIME INTERNATIONAL SR 144A 4.10% DTD 07/14/2021 DUE 07/14/2051 CALLABLE	$207,496.00	$202,958.00
	98417EAR1	360,000.000	XSTRATA FIN CDA LTD GTD SR NT 144A STEP CPN DTD 10/25/2012 DUE 10/25/2042 CALLABLE	$354,874.96	$458,215.20
	98417EAN0	1,204,000.000	XSTRATA FIN CDA LTD SR NT 144A 6.00% DTD 11/10/2011 DUE 11/15/2041 CALLABLE	$1,311,311.10	$1,586,149.60
	98459LAC7	65,000.000	YALE UNIV MTN SR 2020A BD 2.402% DTD 06/09/2020 DUE 04/15/2050 NON-CALLABLE	$65,670.42	$63,925.55
	98978VAP8	125,000.000	ZOETIS INC SR GLBL NT 4.45% DTD 08/20/2018 DUE 08/20/2048 CALLABLE	$143,436.49	$159,677.50
	98978VAH6	100,000.000	ZOETIS INC SR NT 4.70% DTD 08/01/2013 DUE 02/01/2043 CALLABLE	$127,445.65	$127,454.00
					$797,463,201.68
	Registered Inv Co				
	056823396	677,239.683	BALLIE GIFFORD EMERGING MARKETS EQUITIES FUND CLASS K	$14,251,758.36	$16,551,737.85
	09260B614	4,856,978.177	BLACKROCK HIGH YIELD BOND PORTFOLIO CLASS K #340	$36,987,334.84	$38,078,708.91
*	09658L794	$55,350,605.00	BMO GOVERNMENT MONEY MARKET PREMIER #604	$55,350,605.00	$55,350,605.00
	315911727	3,985,764.694	FIDELITY INTERNATIONAL INDEX FUND #2363	$151,031,517.31	$196,458,341.77
	00143W859	1,727,727.704	INVESCO DEVELOPING MARKETS FUND CLASS R6 #7038	$62,067,857.81	$81,203,202.09
	464287614	786.000	ISHARES RUSSELL 1000 GROWTH ETF	$198,736.26	$240,193.74
	464287598	1,219.000	ISHARES RUSSELL 1000 VALUE ETF	$202,993.25	$204,706.67
	464287630	2,452.000	ISHARES RUSSELL 2000 VALUE ETF	$407,688.33	$407,154.60
	464287499	3,414.000	ISHARES RUSSELL MID-CAP ETF	$271,081.06	$283,396.14
	56062X708	2,904,540.514	MAINSTAY MACKAY HIGH YIELD CORPORATE BOND FUND CL I #1562	$16,763,798.75	$16,323,517.69
	72200Q109	6,507,783.591	PIMCO FDS LONG DURATION CORP BD PORTFOLIO #1830	$81,549,995.22	$83,169,474.29
	72201P613	11,238.396	PIMCO FDS SHORT TERM FLTG NAV PORT II #1944	$112,507.59	$112,507.58
	72201P878	499,672.445	PIMCO PAPS ASSET BACKED SECURITIES #460	$6,200,722.08	$6,315,859.70
	880210877	1,551,736.697	TEMPLETON INSTITUTIONAL FOREIGN SMALLER COMPANY FD #458	$33,056,796.92	$33,827,859.99
	922042601	711,579.796	VANGUARD EMERGING MARKETS STOCK INDEX FUND -IS #239	$19,164,683.00	$22,187,058.04

HARLEY-DAVIDSON RETIREMENT PLAI EIN: 39-1805420
SCHEDULE H, LINE 4I - SCHEDULE OF PLAN NO: 001
AS OF DECEMBER 31, 2021

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
				$550,714,324.06
	Common Stock			
003654100	4,505.000	ABIOMED INC COM	$702,434.66	$1,618,060.85
88025U109	1,085.000	10X GENOMICS INC CL A COM	$127,581.34	$161,621.60
88025U109	436.000	10X GENOMICS INC CL A COM	$51,184.96	$64,946.56
68243Q106	393.000	1-800-FLOWERS COM INC CL A	$6,961.89	$9,184.41
68269G107	1,720.000	1LIFE HEALTHCARE INC COM	$50,454.59	$30,220.40
336901103	685.000	1ST SOURCE CORP COM	$22,647.72	$33,976.00
320551104	225.000	1STDIBS COM INC COM	$3,233.03	$2,814.75
320551104	250.000	1STDIBS COM INC COM	$3,198.75	$3,127.50
90137F103	2,227.000	22ND CENTY GROUP INC COM	$10,625.02	$6,881.43
901384107	901.000	2SEVENTY BIO INC COMMON STOCK	$45,835.15	$23,092.63
90214J101	894.000	2U INC COM	$36,279.41	$17,942.58
90214J101	445.000	2U INC COM	$18,058.55	$8,931.15
88554D205	1,634.000	3D SYS CORP DEL COM NEW	$64,217.83	$35,196.36
88554D205	428.000	3D SYS CORP DEL COM NEW	$5,848.75	$9,219.12
88579Y101	1,097.000	3M CO COM	$177,358.55	$194,860.11
88579Y101	4,803.000	3M CO COM	$911,150.75	$853,156.89
35104E100	14.000	4D MOLECULAR THERAPEUTICS INC COM	$611.59	$307.16
35104E100	752.000	4D MOLECULAR THERAPEUTICS INC COM	$23,461.63	$16,498.88
282559103	390.000	89BIO INC COM	$8,490.69	$5,097.30
282914100	1,570.000	8X8 INC COM	$21,527.57	$26,313.20
654405109	3,135.000	9 METERS BIOPHARMA INC COM	$3,765.14	$3,068.22
65443P102	272.000	908 DEVICES INC COM	$9,607.41	$7,036.64
00152K101	311.000	A K A BRANDS HLDG CORP COM	$2,688.60	$2,876.75
00152K101	311.000	A K A BRANDS HLDG CORP COM	$2,688.60	$2,876.75
00181T107	350.000	A MARK PRECIOUS METALS INC COM	$10,914.35	$21,385.00
002121101	738.000	A10 NETWORKS INC COM	$5,193.54	$12,236.04
002121101	401.000	A10 NETWORKS INC COM	$4,383.33	$6,648.58
000360206	619.000	AAON INC COM	$20,603.46	$49,167.17
000361105	1,362.000	AAR CORP COM	$39,066.92	$53,158.86
002824100	11,282.000	ABBOTT LABORATORIES COM	$1,018,799.02	$1,587,828.68
002824100	8,520.000	ABBOTT LABORATORIES COM	$424,422.11	$1,199,104.80
00287Y109	22,950.000	ABBVIE INC COM	$1,691,197.07	$3,107,430.00
002896207	76.000	ABERCROMBIE & FITCH CO CL A	$3,514.32	$2,647.08
002896207	2,251.000	ABERCROMBIE & FITCH CO CL A	$52,794.19	$78,402.33
003654100	575.000	ABIOMED INC COM	$93,750.41	$206,522.75
003654100	231.000	ABIOMED INC COM	$30,184.22	$82,968.27
000957100	2,699.000	ABM INDUSTRIES INC COM	$83,720.89	$110,254.15
00091E109	5.000	ABSCI CORPORATION COM	$53.56	$41.00
00091E109	275.000	ABSCI CORPORATION COM	$3,341.42	$2,255.00
003881307	1,963.000	ACACIA RESH CORP AR ACACIA TECHNOLOGIES COM	$15,087.51	$10,070.19
00402L107	3,076.000	ACADEMY SPORTS & OUTDOORS INC COM	$108,761.64	$135,036.40
00404A109	895.000	ACADIA HEALTHCARE COMPANY INC COM	$46,147.57	$54,326.50
00404A109	450.000	ACADIA HEALTHCARE COMPANY INC COM	$28,872.68	$27,315.00
004225108	1,766.000	ACADIA PHARMACEUTICALS INC COM	$46,217.99	$41,218.44
004225108	19,458.000	ACADIA PHARMACEUTICALS INC COM	$743,568.55	$454,149.72
004239109	3,394.000	ACADIA RLTY TR COM	$103,972.59	$74,091.02
00436Q106	831.000	ACCEL ENTMT INC COM CL A	$7,749.45	$10,819.62
00430H102	486.000	ACCELERATE DIAGNOSTICS INC COM	$10,119.22	$2,536.92
G1151C101	6,642.000	ACCENTURE PLC CLASS A ORDINARY SHARES	$760,678.58	$2,753,441.10
G1151C101	1,212.000	ACCENTURE PLC CLASS A ORDINARY SHARES	$357,478.53	$502,434.60
00081T108	3,732.000	ACCO BRANDS CORP COM	$27,824.27	$30,826.32
00437E102	743.000	ACCOLADE INC COM	$33,834.94	$19,585.48
004397105	747.000	ACCURAY INC DEL COM	$3,672.89	$3,563.19
004CVR031	5,900.000	ACHILLION PHARMACE CONTRA	$0.00	$0.00
004498101	1,741.000	ACI WORLDWIDE INC COM	$38,583.69	$60,412.70
00461U105	640.000	ACLARIS THERAPEUTICS INC COM	$11,386.24	$9,305.60
00507V109	7,473.000	ACTIVISION BLIZZARD INC COM	$493,689.03	$497,178.69
00508Y102	344.000	ACUITY BRANDS INC COM	$43,978.82	$72,831.68
00508Y102	184.000	ACUITY BRANDS INC COM	$28,234.53	$38,956.48
00509G209	225.000	ACUMEN PHARMACEUTICALS INC COM	$3,313.33	$1,521.00
00509G209	205.000	ACUMEN PHARMACEUTICALS INC COM	$3,097.64	$1,385.80
005098108	151.000	ACUSHNET HOLDINGS CORP COM	$5,454.98	$8,015.08
005098108	963.000	ACUSHNET HOLDINGS CORP COM	$19,828.52	$51,116.04
005111109	229.000	ACUTUS MED INC COM	$6,002.63	$780.89
00534A102	175.000	ADAGIO THERAPEUTICS INC COM	$9,006.38	$1,270.50
00534A102	350.000	ADAGIO THERAPEUTICS INC COM	$18,012.75	$2,541.00
00653Q102	2,831.000	ADAPTHEALTH CORP COM CL A	$84,649.73	$69,246.26
00650F109	1,240.000	ADAPTIVE BIOTECHNOLOGIES CORP COM	$44,986.14	$34,794.40
00650F109	120.000	ADAPTIVE BIOTECHNOLOGIES CORP COM	$4,849.32	$3,367.20
00650F109	550.000	ADAPTIVE BIOTECHNOLOGIES CORP COM	$17,598.72	$15,433.00
006739106	97.000	ADDUS HOMECARE CORP COM	$6,906.53	$9,070.47
006739106	354.000	ADDUS HOMECARE CORP COM	$31,173.59	$33,102.54
007002108	837.000	ADICET BIO INC COM	$8,119.74	$14,639.13
G0084W101	179.000	ADIENT PLC ORD SHS	$8,040.86	$8,570.52
G0084W101	3,330.000	ADIENT PLC ORD SHS	$83,794.24	$159,440.40
00724F101	6,223.000	ADOBE INC.	$884,992.31	$3,528,814.38
00090Q103	1,499.000	ADT INC COM	$13,248.79	$12,606.59
00090Q103	800.000	ADT INC COM	$6,957.99	$6,728.00
00737L103	1,983.000	ADTALEM GLOBAL ED INC COM	$48,965.44	$58,617.48

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
00738A106	48.000	ADTRAN INC COM	$1,018.61	$1,095.84
00738A106	1,799.000	ADTRAN INC COM	$33,996.81	$41,071.17
00751Y106	635.000	ADVANCE AUTO PTS INC COM	$78,650.87	$152,323.80
00751Y106	341.000	ADVANCE AUTO PTS INC COM	$50,112.65	$81,799.08
00790R104	20,992.000	ADVANCED DRAIN SYS INC DEL COM	$1,808,125.92	$2,857,640.96
00790R104	730.000	ADVANCED DRAIN SYS INC DEL COM	$82,067.33	$99,374.90
00790R104	319.000	ADVANCED DRAIN SYS INC DEL COM	$36,189.22	$43,425.47
007973100	568.000	ADVANCED ENERGY INDS INC COM	$30,074.61	$51,722.08
007903107	15,721.000	ADVANCED MICRO DEVICES INC COM	$448,354.53	$2,262,251.90
00773T101	1,093.000	ADVANSIX INC COM	$35,821.49	$51,644.25
00791N102	3,059.000	ADVANTAGE SOLUTIONS INC COM CL A	$34,661.53	$24,533.18
00788A105	191.000	ADVENT TECHNOLOGIES HOLDNG INC COM CL A	$1,784.13	$1,338.91
00788A105	164.000	ADVENT TECHNOLOGIES HOLDNG INC COM CL A	$1,531.92	$1,149.64
00773U108	3,478.000	ADVERUM BIOTECHNOLOGIES INC COM	$20,026.56	$6,121.28
00766T100	1,315.000	AECOM TECHNOLOGY CORPORATION	$42,448.31	$101,715.25
00766T100	725.000	AECOM TECHNOLOGY CORPORATION	$24,279.42	$56,078.75
00773J103	1,618.000	AEGLEA BIOTHERAPEUTICS INC COM	$12,451.68	$7,685.50
00770K202	929.000	AEMETIS INC COM NEW	$11,232.54	$11,426.70
00774W103	17,326.000	AENA SME S A UNSPONSORED ADR	$303,782.69	$273,473.58
N00985106	7,238.000	AERCAP HOLDINGS NV	$294,615.94	$473,509.96
00771V108	267.000	AERIE PHARMACEUTICALS INC COM	$10,025.62	$1,874.34
00771V108	5,429.000	AERIE PHARMACEUTICALS INC COM	$107,744.59	$38,111.58
007800105	879.000	AEROJET ROCKETDYNE HLDGS INC COM	$25,558.25	$41,102.04
007800105	612.000	AEROJET ROCKETDYNE HLDGS INC COM	$29,431.69	$28,617.12
008064107	175.000	AEROVATE THERAPEUTICS INC COM	$3,318.69	$2,063.25
008064107	168.000	AEROVATE THERAPEUTICS INC COM	$3,485.03	$1,980.72
008073108	332.000	AEROVIRONMENT INC COM	$20,927.70	$20,593.96
00810F106	361.000	AERSALE CORPORATION COM	$4,328.75	$6,404.14
00130H105	6,386.000	AES CORP COM	$85,147.59	$155,179.80
00130H105	3,425.000	AES CORP COM	$48,010.74	$83,227.50
00835Q103	4,255.000	AEVA TECHNOLOGIES INC COM	$40,655.62	$32,167.80
00109K105	290.000	AFC GAMMA INC COM	$5,910.49	$6,600.40
008252108	399.000	AFFILIATED MANAGERS GROUP INC COM	$63,332.70	$65,639.49
008252108	216.000	AFFILIATED MANAGERS GROUP INC COM	$42,129.89	$35,534.16
N01045108	1,181.000	AFFIMED N V COM	$5,736.46	$6,519.12
001055102	6,400.000	AFLAC INC COM	$201,395.35	$373,696.00
001055102	3,457.000	AFLAC INC COM	$187,391.26	$201,854.23
001084102	83.000	AGCO CORP DEL COM	$10,917.07	$9,629.66
001084102	547.000	AGCO CORP DEL COM	$24,941.15	$63,462.94
001084102	325.000	AGCO CORP DEL COM	$16,329.25	$37,706.50
00848K101	628.000	AGEAGLE AERIAL SYS INC NEW COM	$3,347.87	$985.96
00848K101	967.000	AGEAGLE AERIAL SYS INC NEW COM	$5,155.08	$1,518.19
00847G705	2,908.000	AGENUS INC COM NEW	$11,697.38	$9,363.76
00846U101	3,539.000	AGILENT TECHNOLOGIES INC COM	$496,554.22	$565,001.35
00846U101	308.000	AGILENT TECHNOLOGIES INC COM	$14,846.10	$49,172.20
00846U101	1,602.000	AGILENT TECHNOLOGIES INC COM	$76,514.72	$255,759.30
00848J104	333.000	AGILITI INC COM	$7,229.76	$7,712.28
00857U107	2,037.000	AGILON HEALTH INC COM	$56,450.03	$54,999.00
00857U107	31.000	AGILON HEALTH INC COM	$1,221.43	$837.00
00857U107	882.000	AGILON HEALTH INC COM	$24,597.97	$23,814.00
00847J105	319.000	AGILYSYS INC COM	$8,726.14	$14,182.74
00847J105	82.000	AGILYSYS INC COM	$4,583.06	$3,645.72
00847X104	2,188.000	AGIOS PHARMACEUTICALS INC COM	$124,105.55	$71,919.56
00123Q104	5,005.000	AGNC INVT CORP COM	$102,759.99	$75,275.20
00123Q104	2,725.000	AGNC INVT CORP COM	$56,389.39	$40,984.00
008492100	2,719.000	AGREE REALTY CORP COM	$148,879.15	$194,027.84
B4TX8S1	203,000.000	AIA GROUP LTD	$1,327,026.85	$2,046,733.09
001317205	8,009.000	AIA GROUP LTD SPONSORED ADR	$294,924.43	$322,978.94
00912X302	983.000	AIR LEASE CORP CL A	$37,030.42	$43,478.09
00912X302	550.000	AIR LEASE CORP CL A	$20,635.85	$24,326.50
009126202	9,172.000	AIR LIQUIDE ADR	$278,586.58	$319,836.81
009158106	2,149.000	AIR PRODS & CHEMS INC COM	$360,395.99	$653,854.74
00922R105	2,363.000	AIR TRANS SVCS GROUP INC COM	$54,776.70	$69,424.94
4012250	40,140.000	AIRBUS GROUP NV	$4,524,587.18	$5,124,565.82
009279100	10,937.000	AIRBUS SE ADR	$224,682.95	$349,371.53
009496100	240.000	AIRSCULPT TECHNOLOGIES INC COM	$2,881.20	$4,125.60
009496100	240.000	AIRSCULPT TECHNOLOGIES INC COM	$2,881.20	$4,125.60
00971T101	1,562.000	AKAMAI TECHNOLOGIES INC COM	$170,658.82	$182,816.48
00971T101	838.000	AKAMAI TECHNOLOGIES INC COM	$54,329.47	$98,079.52
00972D105	1,004.000	AKEBIA THERAPEUTICS INC COM	$11,213.52	$2,269.04
00972D105	3,672.000	AKEBIA THERAPEUTICS INC COM	$15,426.07	$8,298.72
00973Y108	286.000	AKERO THERAPEUTICS INC COM	$7,389.81	$6,048.90
00973Y108	253.000	AKERO THERAPEUTICS INC COM	$6,993.17	$5,350.95
00973J101	961.000	AKOUOS INC COM	$15,948.85	$8,168.50
00973N102	641.000	AKOUSTIS TECHNOLOGIES INC COM	$5,099.80	$4,281.88
00974H104	112.000	AKOYA BIOSCIENCES INC COM	$2,111.31	$1,714.72
011311107	130.000	ALAMO GROUP INC COM	$11,852.64	$19,133.40
011311107	47.000	ALAMO GROUP INC COM	$3,599.96	$6,917.46
011642105	718.000	ALARM COM HLDGS INC COM	$35,921.68	$60,893.58
011659109	1,234.000	ALASKA AIR GROUP INC COM	$66,421.92	$64,291.40
011659109	625.000	ALASKA AIR GROUP INC COM	$36,966.10	$32,562.50

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
98973P101	711.000	ALAUNOS THERAPEUTICS INC	$3,554.28	$774.99
012348108	91.000	ALBANY INTL CORP NEW CL A	$5,285.20	$8,048.95
012348108	986.000	ALBANY INTL CORP NEW CL A	$82,429.74	$87,211.70
012653101	1,129.000	ALBEMARLE CORP COM	$79,033.28	$263,926.33
012653101	606.000	ALBEMARLE CORP COM	$44,488.94	$141,664.62
013091103	1,471.000	ALBERTSONS COS INC COMMON STOCK	$27,205.40	$44,409.49
013091103	800.000	ALBERTSONS COS INC COMMON STOCK	$13,628.73	$24,152.00
01345P106	198.000	ALBIREO PHARMA INC COM	$6,651.47	$4,611.42
01345P106	138.000	ALBIREO PHARMA INC COM	$4,556.83	$3,214.02
013872106	1,790.000	ALCOA CORP COM	$64,083.79	$106,648.20
013872106	975.000	ALCOA CORP COM	$34,905.98	$58,090.50
014CVR013	1,050.000	ALDER BIOPHARMACEUTICALS INC	$0.00	$0.00
01438T106	293.000	ALDEYRA THERAPEUTICS INC COM	$3,361.00	$1,172.00
014442107	850.000	ALECTOR INC COM	$18,924.04	$17,552.50
01446U103	604.000	ALERUS FINL CORP COM	$12,121.93	$17,685.12
014491104	2,902.000	ALEXANDER & BALDWIN INC NEW COM	$98,037.14	$72,811.18
014752109	32.000	ALEXANDERS INC COM	$12,507.67	$8,329.60
015271109	1,499.000	ALEXANDRIA REAL EST EQUITIES INC COM	$185,462.24	$334,217.04
015271109	808.000	ALEXANDRIA REAL EST EQUITIES INC COM	$94,874.16	$180,151.68
BRXVS60	1,204,000.000	ALIBABA HEALTH INF	$3,391,538.86	$1,017,780.93
016255101	2,325.000	ALIGN TECHNOLOGY INC COM	$120,525.39	$1,527,943.50
016255101	1,022.000	ALIGN TECHNOLOGY INC COM	$115,878.00	$671,637.96
01625V104	1,154.000	ALIGNMENT HEALTHCARE INC COM	$19,561.74	$16,225.24
01626L105	276.000	ALIGOS THERAPEUTICS INC COM	$7,254.82	$3,276.12
01644J108	386.000	ALKAMI TECHNOLOGY INC COM	$8,884.39	$7,743.16
01644J108	18.000	ALKAMI TECHNOLOGY INC COM	$648.74	$361.08
G01767105	61,430.000	ALKERMES PLC SHS	$1,815,894.31	$1,428,861.80
G01767105	2,310.000	ALKERMES PLC SHS	$55,808.06	$53,730.60
01671P100	516.000	ALLAKOS INC COM	$35,316.56	$5,051.64
017175100	2,600.000	ALLEGHANY CORP DEL COM	$1,451,188.14	$1,735,734.00
017175100	20.000	ALLEGHANY CORP DEL COM	$11,700.03	$13,351.80
017175100	117.000	ALLEGHANY CORP DEL COM	$53,729.37	$78,108.03
017175100	71.000	ALLEGHANY CORP DEL COM	$33,001.66	$47,398.89
01741R102	1,144.000	ALLEGHENY TECHNOLOGIES INC COM	$24,048.02	$18,223.92
01741R102	1,994.000	ALLEGHENY TECHNOLOGIES INC COM	$30,072.63	$31,764.42
01748H107	763.000	ALLEGIANCE BANCSHARES INC COM	$26,413.45	$32,206.23
01748X102	224.000	ALLEGIANT TRAVEL CO COM	$41,531.74	$41,896.96
G0176J109	887.000	ALLEGION PUB LTD CO ORD SHS	$60,553.94	$117,474.28
G0176J109	209.000	ALLEGION PUB LTD CO ORD SHS	$18,675.22	$27,679.96
G0176J109	468.000	ALLEGION PUB LTD CO ORD SHS	$28,609.52	$61,981.92
01749D105	600.000	ALLEGRO MICROSYSTEMS INC COM	$16,224.22	$21,708.00
01749D105	250.000	ALLEGRO MICROSYSTEMS INC COM	$6,321.25	$9,045.00
018522300	2,117.000	ALLETE INC COM NEW	$124,498.83	$140,462.95
018581108	503.000	ALLIANCE DATA SYSTEMS CORP COM	$53,631.01	$33,484.71
018581108	259.000	ALLIANCE DATA SYSTEMS CORP COM	$49,619.24	$17,241.63
018802108	2,432.000	ALLIANT ENERGY CORP COM	$82,057.75	$149,495.04
018802108	1,300.000	ALLIANT ENERGY CORP COM	$46,090.69	$79,911.00
019330109	160.000	ALLIED MOTION TECHNOLOGIES INC COM	$2,893.95	$5,838.40
019330109	30.000	ALLIED MOTION TECHNOLOGIES INC COM	$670.00	$1,094.70
01973R101	1,044.000	ALLISON TRANSMISSION HLDGS INC COM	$39,082.97	$37,949.40
01973R101	251.000	ALLISON TRANSMISSION HLDGS INC COM	$9,280.42	$9,123.85
01973R101	625.000	ALLISON TRANSMISSION HLDGS INC COM	$19,767.64	$22,718.75
019770106	404.000	ALLOGENE THERAPEUTICS INC COM	$12,795.03	$6,027.68
019770106	1,625.000	ALLOGENE THERAPEUTICS INC COM	$39,294.13	$24,245.00
019818103	435.000	ALLOVIR INC COM	$11,777.87	$5,628.90
01988P108	4,904.000	ALLSCRIPTS-MISYS HEALTHCARE SOLUTIONS INC	$61,817.76	$90,478.80
020002101	12,300.000	ALLSTATE CORP COM	$1,251,909.38	$1,447,095.00
020002101	2,866.000	ALLSTATE CORP COM	$212,755.09	$337,184.90
02005N100	24,800.000	ALLY FINL INC COM	$748,783.63	$1,180,728.00
02005N100	3,450.000	ALLY FINL INC COM	$77,463.22	$164,254.50
02005N100	1,831.000	ALLY FINL INC COM	$42,377.49	$87,173.91
02043Q107	1,522.000	ALNYLAM PHARMACEUTICALS INC COM	$169,494.57	$258,100.76
02043Q107	611.000	ALNYLAM PHARMACEUTICALS INC COM	$57,861.45	$103,613.38
G6331P104	255.000	ALPHA & OMEGA SEMICONDUCTOR LT SHS	$7,341.71	$15,442.80
G6331P104	153.000	ALPHA & OMEGA SEMICONDUCTOR LT SHS	$2,013.88	$9,265.68
02080L102	150.000	ALPHA TEKNOVA INC COM	$3,519.50	$3,072.00
02080L102	120.000	ALPHA TEKNOVA INC COM	$2,962.20	$2,457.60
02079K305	3,376.000	ALPHABET INC CAP STK CL A	$2,869,372.40	$9,780,407.04
02079K305	411.000	ALPHABET INC CAP STK CL A	$572,537.34	$1,190,683.44
02079K107	3,149.000	ALPHABET INC CAP STK CL C	$2,512,356.24	$9,111,914.91
02079K107	383.000	ALPHABET INC CAP STK CL C	$530,622.44	$1,108,244.97
02081G201	934.000	ALPHATEC HOLDINGS INC COM NEW	$7,467.29	$10,675.62
02081G201	220.000	ALPHATEC HOLDINGS INC COM NEW	$981.91	$2,514.60
02083G100	171.000	ALPINE IMMUNE SCIENCES INC COM	$1,664.00	$2,368.35
02128L106	50.000	ALTA EQUIPMENT GROUP INC COMMON STOCK	$681.55	$732.00
02128L106	619.000	ALTA EQUIPMENT GROUP INC COMMON STOCK	$4,958.81	$9,062.16
021369103	670.000	ALTAIR ENGR INC COM CL A	$25,449.32	$51,804.40
02156B103	758.000	ALTERYX INC COM CL A	$90,111.84	$45,859.00
02156B103	307.000	ALTERYX INC COM CL A	$35,299.30	$18,573.50
02156K103	82,700.000	ALTICE USA INC CL A	$1,441,610.19	$1,338,086.00
02156K103	1,925.000	ALTICE USA INC CL A	$46,323.60	$31,146.50

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02156K103	549.000	ALTICE USA INC CL A	$19,127.71	$8,882.82
02156K103	1,100.000	ALTICE USA INC CL A	$26,695.23	$17,798.00
02155H200	1,301.000	ALTIMMUNE INC COM NEW	$20,921.38	$11,917.16
021513106	2,863.000	ALTO INGREDIENTS INC COM	$17,581.68	$13,771.03
02208R106	2,612.000	ALTRA INDUSTRIAL MOTION CORP	$100,646.56	$134,700.84
02209S103	13,372.000	ALTRIA GROUP INC COM	$690,759.90	$633,699.08
02209S103	7,992.000	ALTRIA GROUP INC COM	$376,389.22	$378,740.88
02215L209	4.000	ALTUS MIDSTREAM CO COM NEW CL A	$282.72	$245.24
02215L209	120.000	ALTUS MIDSTREAM CO COM NEW CL A	$8,481.72	$7,357.20
00166B105	262.000	ALX ONCOLOGY HLDGS INC COM	$12,938.32	$5,630.38
02263T104	6,235.000	AMADEUS IT GROUP, S.A.	$419,298.81	$422,876.41
022671101	545.000	AMALGAMATED FINANCIAL CORP COM	$9,692.75	$9,139.65
023135106	5,657.000	AMAZON.COM INC COM	$5,444,938.89	$18,862,361.38
023139884	1,822.000	AMBAC FINL GROUP INC COM NEW	$31,016.10	$29,243.10
G037AX101	505.000	AMBARELLA INC SHS	$44,312.17	$102,459.45
00165C104	20,877.000	AMC ENTMT HLDGS INC CL A COM	$499,572.97	$567,854.40
00164V103	219.000	AMC NETWORKS INC CL A	$7,131.25	$7,542.36
00164V103	571.000	AMC NETWORKS INC CL A	$12,928.01	$19,665.24
G0250X107	14,900.000	AMCOR PLC ORD	$147,803.80	$178,949.00
G0250X107	8,025.000	AMCOR PLC ORD	$77,609.78	$96,380.25
G02602103	1,309.000	AMDOCS LTD COM	$66,793.50	$97,965.56
G02602103	675.000	AMDOCS LTD COM	$33,570.12	$50,517.00
023436108	368.000	AMEDISYS INC COM	$75,672.20	$59,571.84
023436108	36.000	AMEDISYS INC COM	$8,989.96	$5,827.68
023436108	167.000	AMEDISYS INC COM	$34,340.38	$27,033.96
023576101	1,092.000	AMERANT BANCORP INC CL A	$23,554.17	$37,728.60
023586100	87.000	AMERCO COM	$29,867.74	$63,182.01
023586100	47.000	AMERCO COM	$15,723.56	$34,132.81
023608102	2,513.000	AMEREN CORP COM	$114,117.17	$223,682.13
023608102	1,362.000	AMEREN CORP COM	$65,424.12	$121,231.62
02361E108	456.000	AMERESCO INC CL A	$14,474.86	$37,136.64
02361E108	15,070.000	AMERESCO INC CL A	$1,046,441.09	$1,227,300.80
02376R102	6,162.000	AMERICAN AIRLS GROUP INC COM	$169,025.41	$110,669.52
02376R102	3,325.000	AMERICAN AIRLS GROUP INC COM	$78,805.28	$59,717.00
024013104	2,000.000	AMERICAN ASSETS TR INC COM	$56,022.51	$75,060.00
024061103	510.000	AMERICAN AXLE & MFG HOLDINGS COM	$5,564.61	$4,758.30
024061103	2,267.000	AMERICAN AXLE & MFG HOLDINGS COM	$34,719.49	$21,151.11
024835100	1,285.000	AMERICAN CAMPUS CMNTYS INC COM	$51,704.61	$73,617.65
024835100	700.000	AMERICAN CAMPUS CMNTYS INC COM	$28,436.97	$40,103.00
02553E106	2,189.000	AMERICAN EAGLE OUTFITTERS INC NEW COM	$82,218.72	$55,425.48
025537101	4,870.000	AMERICAN ELEC PWR INC COM	$298,600.90	$433,283.90
025676206	3,269.000	AMERICAN EQUITY INVT LIFE HLDG COM	$64,986.59	$127,229.48
025816109	5,209.000	AMERICAN EXPRESS CO COM	$882,670.26	$852,192.40
025816109	2,281.000	AMERICAN EXPRESS CO COM	$206,406.85	$373,171.60
02607T109	85.000	AMERICAN FIN TR INC COM CLASS A	$731.94	$776.05
02607T109	4,149.000	AMERICAN FIN TR INC COM CLASS A	$45,001.38	$37,880.37
025932104	659.000	AMERICAN FINL GROUP HLDGS INC OHIO COM	$43,483.10	$90,493.88
025932104	353.000	AMERICAN FINL GROUP HLDGS INC OHIO COM	$23,154.68	$48,473.96
02665T306	2,688.000	AMERICAN HOMES 4 RENT CL A	$61,281.51	$117,223.68
02665T306	1,450.000	AMERICAN HOMES 4 RENT CL A	$29,296.31	$63,234.50
026874784	13,400.000	AMERICAN INTL GROUP INC COM NEW	$579,591.71	$761,924.00
026874784	8,352.000	AMERICAN INTL GROUP INC COM NEW	$458,640.29	$474,894.72
02772A109	299.000	AMERICAN NATIONAL GROUP INC COM NEW	$43,806.79	$56,463.16
027745108	425.000	AMERICAN NATL BANKSHARES INC DANVILLE VA COM	$11,589.06	$16,014.00
02875D109	564.000	AMERICAN OUTDOOR BRANDS INC COM	$6,383.06	$11,240.52
02913V103	745.000	AMERICAN PUB ED INC COM	$16,667.06	$16,576.25
029683109	355.000	AMERICAN SOFTWARE CL A	$4,705.66	$9,290.35
029683109	272.000	AMERICAN SOFTWARE CL A	$6,245.39	$7,118.24
029899101	283.000	AMERICAN STS WTR CO COM	$16,823.95	$29,273.52
029899101	709.000	AMERICAN STS WTR CO COM	$57,557.33	$73,338.96
030111207	1,076.000	AMERICAN SUPERCONDUCTOR CORP SHS NEW	$12,099.68	$11,706.88
03027X100	5,863.000	AMERICAN TOWER CORPORATION	$762,343.06	$1,714,927.50
030371108	102.000	AMERICAN VANGUARD CORP COM	$1,458.83	$1,671.78
030371108	894.000	AMERICAN VANGUARD CORP COM	$11,990.12	$14,652.66
03044L105	7,245.000	AMERICAN WELL CORP CL A	$99,481.10	$43,759.80
030506109	680.000	AMERICAN WOODMARK CORP COM	$48,290.82	$44,336.00
030420103	1,764.000	AMERICAN WTR WKS CO INC NEW COM	$105,810.55	$333,149.04
030420103	958.000	AMERICAN WTR WKS CO INC NEW COM	$59,263.23	$180,927.88
03062T105	76.000	AMERICA'S CAR-MART INC COM	$5,901.15	$7,782.40
03062T105	38.000	AMERICA'S CAR-MART INC COM	$3,086.40	$3,891.20
03064D108	2,458.000	AMERICOLD RLTY TR COM	$90,320.03	$80,597.82
03064D108	1,410.000	AMERICOLD RLTY TR COM	$47,148.86	$46,233.90
03076C106	846.000	AMERIPRISE FINL INC COM	$210,350.29	$255,204.36
03076C106	487.000	AMERIPRISE FINL INC COM	$68,404.09	$146,908.42
03076C106	596.000	AMERIPRISE FINL INC COM	$76,881.67	$179,789.36
03076K108	2,681.000	AMERIS BANCORP COM	$86,540.93	$133,192.08
03071H100	768.000	AMERISAFE INC	$42,774.10	$41,341.44
03073E105	12,639.000	AMERISOURCEBERGEN CORP COM	$1,131,779.79	$1,679,596.71
03073E105	1,443.000	AMERISOURCEBERGEN CORP COM	$154,970.91	$191,760.27
03073E105	765.000	AMERISOURCEBERGEN CORP COM	$67,610.19	$101,660.85
031100100	2,240.000	AMETEK INC NEW COM	$172,045.20	$329,369.60

HARLEY-DAVIDSON RETIREMENT PLAI EIN: 39-1805420
SCHEDULE H, LINE 4I - SCHEDULE OF PLAN NO: 001
AS OF DECEMBER 31, 2021

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
031100100	1,217.000	AMETEK INC NEW COM	$68,772.67	$178,947.68
031162100	6,061.000	AMGEN INC COM	$1,141,416.03	$1,363,543.17
031162100	978.000	AMGEN INC COM	$237,342.02	$220,020.66
03152W109	3,598.000	AMICUS THERAPEUTICS INC COM	$41,317.29	$41,556.90
031652100	311.000	AMKOR TECHNOLOGY INC COM	$4,092.53	$7,709.69
031652100	3,242.000	AMKOR TECHNOLOGY INC COM	$20,978.07	$80,369.18
00175J107	972.000	AMMO INC COM	$8,748.97	$5,297.40
001744101	681.000	AMN HEALTHCARE SERVICES INC COM	$27,134.40	$83,306.73
03168L105	746.000	AMNEAL PHARMACEUTICALS INC COM STK CL A	$10,006.17	$3,573.34
03209R103	164.000	AMPHASTAR PHARMACEUTICALS INC COM	$3,357.51	$3,819.56
03209R103	1,034.000	AMPHASTAR PHARMACEUTICALS INC COM	$21,632.31	$24,081.86
032095101	28,327.000	AMPHENOL CORP CL A	$427,584.00	$2,477,479.42
032095101	5,389.000	AMPHENOL CORP CL A	$188,738.82	$471,321.94
032095101	1,648.000	AMPHENOL CORP CL A	$78,515.91	$144,134.08
032095101	3,092.000	AMPHENOL CORP CL A	$92,698.79	$270,426.32
03209T109	2,806.000	AMPIO PHARMACEUTICALS INC COM	$4,857.19	$1,599.42
03236M200	273.000	AMYRIS INC COM NEW	$2,388.80	$1,476.93
03236M200	5,952.000	AMYRIS INC COM NEW	$50,382.34	$32,200.32
032654105	2,776.000	ANALOG DEVICES INC COM	$327,781.31	$487,937.52
032654105	3,139.000	ANALOG DEVICES INC COM	$313,450.43	$551,742.03
03272L108	1,822.000	ANAPLAN INC COM	$89,119.75	$83,538.70
03272L108	725.000	ANAPLAN INC COM	$34,557.44	$33,241.25
032724106	772.000	ANAPTYSBIO INC COM	$22,759.87	$26,827.00
032797300	915.000	ANAVEX LIFE SCIENCES CORP COM NEW	$4,405.13	$15,866.10
034164103	188.000	ANDERSONS INC COM	$5,788.71	$7,277.48
034164103	749.000	ANDERSONS INC COM	$23,573.40	$28,993.79
03464Y108	289.000	ANGEL OAK MTG INC COM	$4,911.56	$4,733.82
03475V101	1,482.000	ANGIODYNAMICS INC COM	$21,627.79	$40,873.56
03476J107	85.000	ANGION BIOMEDICA CORP COM	$1,466.77	$246.50
00182C103	391.000	ANI PHARMACEUTICALS INC COM	$12,442.53	$18,017.28
035255108	578.000	ANIKA THERAPEUTICS INC COM	$19,303.96	$20,709.74
035710409	137,200.000	ANNALY CAPITAL MGMT INC COM	$1,105,710.54	$1,072,904.00
035710409	13,546.000	ANNALY CAPITAL MGMT INC COM	$144,161.30	$105,929.72
035710409	7,275.000	ANNALY CAPITAL MGMT INC COM	$80,311.96	$56,890.50
03589W102	1,248.000	ANNEXON INC COM	$29,282.55	$14,339.52
03662Q105	6,024.000	ANSYS INC COM	$482,596.43	$2,416,346.88
03662Q105	471.000	ANSYS INC COM	$67,402.83	$188,927.52
03662Q105	494.000	ANSYS INC COM	$169,679.62	$198,153.28
03662Q105	460.000	ANSYS INC COM	$44,897.84	$184,515.20
036642106	1,542.000	ANTARES PHARMA INC COM	$4,809.36	$5,504.94
03676C100	49.000	ANTERIX INC COM	$2,224.67	$2,879.24
03676C100	312.000	ANTERIX INC COM	$19,331.83	$18,333.12
03676B102	3,183.000	ANTERO MIDSTREAM CORP COM	$34,172.04	$30,811.44
03676B102	1,725.000	ANTERO MIDSTREAM CORP COM	$17,349.73	$16,698.00
03674X106	510.000	ANTERO RES CORP COM	$7,681.11	$8,925.00
03674X106	9,964.000	ANTERO RES CORP COM	$31,221.67	$174,370.00
036752103	2,403.000	ANTHEM INC COM	$512,316.00	$1,113,886.62
G0403H108	1,712.000	AON PLC SHS CL A	$184,946.09	$514,558.72
G0403H108	894.000	AON PLC SHS CL A	$217,877.63	$268,700.64
03743Q108	3,618.000	APA CORPORATION COM	$182,136.29	$97,288.02
03743Q108	1,950.000	APA CORPORATION COM	$88,291.35	$52,435.50
03750L109	1,481.000	APARTMENT INCOME REIT CORP COM	$53,381.92	$80,966.27
03750L109	819.000	APARTMENT INCOME REIT CORP COM	$31,562.46	$44,774.73
03748R747	5,965.000	APARTMENT INVT & MGMT CO CL A	$43,908.37	$46,049.80
03753U106	1,040.000	APELLIS PHARMACEUTICALS INC COM	$29,806.72	$49,171.20
00187Y100	8,014.000	API GROUP CORP COM STK	$120,934.80	$206,520.78
037598109	1,013.000	APOGEE ENTERPRISES INC COM	$28,826.42	$48,775.95
03762U105	5,619.000	APOLLO COML REAL EST FIN INC COM	$96,954.49	$73,946.04
03768E105	3,075.000	APOLLO GLOBAL MGMT INC COM CL A	$178,909.29	$222,722.25
03768E105	1,249.000	APOLLO GLOBAL MGMT INC COM CL A	$65,948.21	$90,465.07
03763A207	577.000	APOLLO MEDICAL HLDGS INC COM NEW	$20,356.12	$42,397.96
03783C100	277.000	APPFOLIO INC COM CL A	$18,233.37	$33,533.62
03783T103	707.000	APPHARVEST INC COM	$11,687.42	$2,750.23
03782L101	581.000	APPIAN CORP CL A	$23,821.87	$37,887.01
03784Y200	8,671.000	APPLE HOSPITALITY REIT INC COM NEW	$134,735.77	$140,036.65
037833100	201,165.000	APPLE INC COM	$7,801,041.95	$35,720,869.05
03820C105	559.000	APPLIED INDL TECHNOLOGIES INC COM	$42,381.98	$57,409.30
038222105	11,739.000	APPLIED MATLS INC COM	$532,023.41	$1,847,249.04
03824M109	363.000	APPLIED MOLECULAR TRANS INC COM	$16,578.25	$5,074.74
03828A101	196.000	APPLIED THERAPEUTICS INC COM	$6,153.08	$1,754.20
03828A101	175.000	APPLIED THERAPEUTICS INC COM	$4,334.93	$1,566.25
03836A101	152.000	APRIA INC COM	$4,193.97	$4,955.20
03836A101	316.000	APRIA INC COM	$8,849.82	$10,301.60
03836A101	37,657.000	APRIA INC COM	$1,133,842.50	$1,227,618.20
038336103	638.000	APTARGROUP INC COM	$55,174.67	$78,142.24
038336103	342.000	APTARGROUP INC COM	$25,326.17	$41,888.16
G6095L109	29,940.000	APTIV PLC COM NEW	$3,324,869.77	$4,938,603.00
G6095L109	641.000	APTIV PLC COM NEW	$99,849.21	$105,732.95
G6095L109	2,159.000	APTIV PLC COM NEW	$179,816.39	$356,127.05
G6095L109	1,420.000	APTIV PLC COM NEW	$105,224.06	$234,229.00
03837C106	460.000	APYX MED CORP COM	$4,608.66	$5,897.20

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
03842K200	258.000	AQUABOUNTY TECHNOLOGIES INC COM NEW	$1,525.04	$541.80
03842K200	1,399.000	AQUABOUNTY TECHNOLOGIES INC COM NEW	$8,269.49	$2,937.90
03852U106	2,219.000	ARAMARK HLDGS CORP COM	$77,302.37	$81,770.15
03852U106	1,175.000	ARAMARK HLDGS CORP COM	$38,023.53	$43,298.75
038923108	5,498.000	ARBOR RLTY TR INC COM	$61,634.51	$100,723.36
03879J100	117.000	ARBUTUS BIOPHARMA CORP COM	$394.41	$455.13
03879J100	2,808.000	ARBUTUS BIOPHARMA CORP COM	$9,465.77	$10,923.12
03937C105	1,014.000	ARCBEST CORP COM	$24,209.66	$121,527.90
G0450A105	41,958.000	ARCH CAPITAL GROUP LTD	$1,341,648.91	$1,865,033.10
G0450A105	1,184.000	ARCH CAPITAL GROUP LTD	$46,532.38	$52,628.80
G0450A105	2,794.000	ARCH CAPITAL GROUP LTD	$65,070.37	$124,193.30
G0450A105	2,025.000	ARCH CAPITAL GROUP LTD	$43,648.77	$90,011.25
03940R107	44.000	ARCH RESOURCES INC CL A	$2,605.72	$4,018.08
03940R107	486.000	ARCH RESOURCES INC CL A	$32,130.72	$44,381.52
039483102	5,386.000	ARCHER DANIELS MIDLAND CO COM	$261,542.99	$364,039.74
039483102	2,953.000	ARCHER DANIELS MIDLAND CO COM	$138,238.37	$199,593.27
03957W106	5,400.000	ARCHROCK INC COM	$56,397.25	$40,392.00
039587100	404.000	ARCIMOTO INC COM	$6,310.88	$3,143.12
03966V107	4,303.000	ARCONIC ROLLED PRODUCTS CORPORATION	$71,289.51	$142,042.03
039653100	1,941.000	ARCOSA INC COM	$74,439.63	$102,290.70
03969T109	845.000	ARCTURUS THERAPEUTICS HLDG INC COM	$29,356.15	$31,273.45
03969F109	1,814.000	ARCUS BIOSCIENCES INC COM	$52,299.43	$73,412.58
03969K108	40.000	ARCUTIS BIOTHERAPEUTICS INC COM	$1,198.80	$829.60
03969K108	997.000	ARCUTIS BIOTHERAPEUTICS INC COM	$27,308.83	$20,677.78
L02235106	2,080.000	ARDAGH METAL PACKAGING S A SHS	$20,101.95	$18,782.40
L02235106	734.000	ARDAGH METAL PACKAGING S A SHS	$6,338.09	$6,628.02
039697107	947.000	ARDELYX INC COM	$6,052.28	$1,041.70
039697107	816.000	ARDELYX INC COM	$6,585.94	$897.60
040047607	87.000	ARENA PHARMACEUTICALS INC COM NEW	$3,162.01	$8,085.78
040047607	2,228.000	ARENA PHARMACEUTICALS INC COM NEW	$137,849.25	$207,070.32
04013V108	1,770.000	ARES COML REAL ESTATE CORP COM	$20,262.69	$25,735.80
03990B101	1,568.000	ARES MANAGEMENT CORPORATION CL A COM STK	$67,365.05	$127,431.36
03990B101	168.000	ARES MANAGEMENT CORPORATION CL A COM STK	$10,535.45	$13,653.36
03990B101	725.000	ARES MANAGEMENT CORPORATION CL A COM STK	$32,881.23	$58,920.75
04010E109	597.000	ARGAN INC COM	$27,017.31	$23,097.93
G0464B107	1,270.000	ARGO GROUP INTL HLDGS LTD COM	$57,112.79	$73,799.70
04041L106	248.000	ARIS WATER SOLUTIONS INC CLASS A COM	$2,635.00	$3,211.60
04041L106	434.000	ARIS WATER SOLUTIONS INC CLASS A COM	$4,611.25	$5,620.30
040413106	2,796.000	ARISTA NETWORKS INC COM	$105,764.29	$401,925.00
040413106	248.000	ARISTA NETWORKS INC COM	$13,059.13	$35,650.00
040413106	1,256.000	ARISTA NETWORKS INC COM	$40,657.60	$180,550.00
041242108	1,728.000	ARKO CORP COM	$17,115.05	$15,154.56
04206A101	1,201.000	ARLO TECHNOLOGIES INC COM	$8,552.32	$12,598.49
04208T108	2,391.000	ARMADA HOFFLER PPTYS INC COM	$32,595.16	$36,391.02
042315507	3,335.000	ARMOUR RESIDENTIAL REIT INC COM NEW	$63,667.04	$32,716.35
04247X102	311.000	ARMSTRONG WORLD INDS INC NEW COM	$20,488.26	$36,113.32
04247X102	248.000	ARMSTRONG WORLD INDS INC NEW COM	$17,781.85	$28,797.76
04247X102	248.000	ARMSTRONG WORLD INDS INC NEW COM	$13,315.99	$28,797.76
04271T100	441.000	ARRAY TECHNOLOGIES INC COM SHS	$6,959.42	$6,919.29
04271T100	3,918.000	ARRAY TECHNOLOGIES INC COM SHS	$61,829.96	$61,473.42
042735100	694.000	ARROW ELECTRS INC COM	$40,929.33	$93,183.38
042735100	383.000	ARROW ELECTRS INC COM	$22,608.04	$51,425.41
042744102	553.000	ARROW FINANCIAL CORP COM	$12,826.52	$19,482.19
04280A100	1,501.000	ARROWHEAD PHARMACEUTICALS INC COM	$34,296.32	$99,516.30
04302A104	122.000	ARTERIS INC COM	$2,343.01	$2,575.42
04302A104	122.000	ARTERIS INC COM	$2,343.01	$2,575.42
043113208	326.000	ARTESIAN RES CORP CL A	$9,615.29	$15,103.58
04316A108	864.000	ARTISAN PARTNERS ASSET MGMT IN CL A	$36,732.32	$41,160.96
228903100	494.000	ARTIVION, INC.	$10,999.19	$10,052.90
228903100	181.000	ARTIVION, INC.	$3,272.66	$3,683.35
04335A105	688.000	ARVINAS INC COM	$29,350.31	$56,512.32
04342Y104	981.000	ASANA INC CL A	$61,649.99	$73,133.55
04342Y104	240.000	ASANA INC CL A	$15,055.44	$17,892.00
043436104	333.000	ASBURY AUTOMOTIVE GROUP INC COM	$44,858.04	$57,519.09
04367G103	1,063.000	ASENSUS SURGICAL INC COM	$3,508.96	$1,179.93
04367G103	6,483.000	ASENSUS SURGICAL INC COM	$21,400.38	$7,196.13
00191U102	671.000	ASGN INC COM	$32,312.72	$82,801.40
00191U102	221.000	ASGN INC COM	$13,504.59	$27,271.40
044103869	438.000	ASHFORD HOSPITALITY TR INC COM SHS	$22,780.38	$4,204.80
044186104	556.000	ASHLAND GLOBAL HLDGS INC COM	$34,222.98	$59,858.96
044186104	315.000	ASHLAND GLOBAL HLDGS INC COM	$19,565.04	$33,912.90
N07059210	6,305.000	ASML HOLDING N V NYREGISTRY SHS	$360,702.11	$5,019,662.70
04523Y105	318.000	ASPEN AEROGELS INC COM	$7,384.77	$15,833.22
045327103	881.000	ASPEN TECHNOLOGY INC COM	$84,738.08	$134,088.20
045327103	354.000	ASPEN TECHNOLOGY INC COM	$32,681.75	$53,878.80
04537Y109	1,072.000	ASPIRA WOMENS HEALTH INC COM	$4,589.46	$1,897.44
04546L106	718.000	ASSETMARK FINL HLDGS INC COM	$19,190.85	$18,818.78
045487105	6,063.000	ASSOCIATED BANC CORP COM	$130,481.82	$136,963.17
045528106	69.000	ASSOCIATED CAP GROUP INC CL A	$2,441.22	$2,967.00
04621X108	570.000	ASSURANT INC COM	$45,129.70	$88,840.20
04621X108	315.000	ASSURANT INC COM	$23,069.30	$49,095.90

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G0585R106	635.000	ASSURED GUARANTY LTD COM	$16,241.64	$31,877.00
G0585R106	375.000	ASSURED GUARANTY LTD COM	$9,449.29	$18,825.00
046224101	908.000	ASTEC INDS INC COM	$35,385.36	$62,897.16
0989529	42,870.000	ASTRAZANECA PLC	$3,854,000.10	$5,021,472.85
046433108	961.000	ASTRONICS CORP COM	$10,098.51	$11,532.00
00206R102	70,077.000	AT&T INC COM	$2,467,409.19	$1,723,894.20
046513107	102.000	ATARA BIOTHERAPEUTICS INC COM	$3,198.98	$1,607.52
046513107	3,031.000	ATARA BIOTHERAPEUTICS INC COM	$47,851.72	$47,768.56
04683R106	85.000	ATEA PHARMACEUTICALS INC COM	$3,584.08	$759.90
04683R106	2,353.000	ATEA PHARMACEUTICALS INC COM	$57,315.29	$21,035.82
02156U101	291.000	ATERIAN INC COM	$4,743.59	$1,196.01
G0684D107	1,168.000	ATHENE HLDG LTD CL A	$58,213.86	$97,329.44
G0684D107	600.000	ATHENE HLDG LTD CL A	$30,151.90	$49,998.00
04685N103	750.000	ATHENEX INC COM	$12,518.12	$1,020.00
04685N103	1,426.000	ATHENEX INC COM	$7,245.51	$1,939.36
04744L106	2,550.000	ATHERSYS INC COM	$5,466.85	$2,301.63
04744L106	1,126.000	ATHERSYS INC COM	$1,690.13	$1,016.33
04746L104	1,291.000	ATHIRA PHARMA INC COM	$16,006.13	$16,821.73
047649108	669.000	ATKORE INC.	$16,451.40	$74,386.11
048269203	788.000	ATLANTIC CAP BANCSHARES INC COM	$12,880.60	$22,670.76
04911A107	3,031.000	ATLANTIC UN BANKSHARES CORP COM	$85,716.53	$113,025.99
04914Y102	79.000	ATLANTICUS HLDGS CORP COM	$1,069.95	$5,634.28
049164205	1,153.000	ATLAS AIR WORLDWIDE HLDGS INC COM NEW	$51,450.72	$108,520.36
049430101	34.000	ATLAS TECHNICAL CONSULTANTS IN COM CLS A	$324.39	$286.28
049430101	445.000	ATLAS TECHNICAL CONSULTANTS IN COM CLS A	$4,245.75	$3,746.90
G06242104	12,867.000	ATLASSIAN CORP PLC CL A	$2,335,879.58	$4,906,058.43
G06242104	1,815.000	ATLASSIAN CORP PLC CL A	$182,549.37	$692,041.35
049560105	1,243.000	ATMOS ENERGY CORP COM	$85,176.51	$130,229.11
049560105	678.000	ATMOS ENERGY CORP COM	$45,490.78	$71,034.06
00215F107	445.000	ATN INTL INC COM	$30,699.10	$17,777.75
04965B100	299.000	ATOMERA INC COM	$3,365.55	$6,015.88
04962H506	120.000	ATOSSA THERAPEUTICS INC COM	$1,034.52	$192.00
04962H506	4,356.000	ATOSSA THERAPEUTICS INC COM	$37,553.08	$6,969.60
04965G109	1,040.000	ATRECA INC CL A COM	$9,872.39	$3,151.20
04963C209	661.000	ATRICURE INC COM	$17,956.26	$45,959.33
049904105	21.000	ATRION CORP COM	$10,674.15	$14,802.90
05070N103	4,723.000	AUDACY INC CL A	$38,376.71	$12,138.11
05153U107	165.000	AURA BIOSCIENCES INC COM	$2,658.98	$2,801.70
05153U107	165.000	AURA BIOSCIENCES INC COM	$2,658.98	$2,801.70
052769106	2,860.000	AUTODESK INC COM	$411,850.31	$804,203.40
053015103	5,083.000	AUTOMATIC DATA PROCESSING INC COM	$486,336.06	$1,253,366.14
053015103	331.000	AUTOMATIC DATA PROCESSING INC COM	$47,902.65	$81,617.98
05329W102	439.000	AUTONATION INC DEL COM	$20,681.64	$51,297.15
05329W102	237.000	AUTONATION INC DEL COM	$13,511.51	$27,693.45
053332102	62.000	AUTOZONE INC COM	$39,822.97	$129,976.18
053332102	165.000	AUTOZONE INC COM	$210,389.12	$345,904.35
053332102	111.000	AUTOZONE INC COM	$70,659.70	$232,699.29
05338G106	1,099.000	AVALARA INC COM	$119,880.35	$141,891.89
05338G106	442.000	AVALARA INC COM	$44,254.75	$57,066.62
05338F108	736.000	AVALO THERAPEUTICS INC COM	$2,890.53	$1,251.20
05338F108	120.000	AVALO THERAPEUTICS INC COM	$427.32	$204.00
053484101	1,354.000	AVALONBAY CMNTYS INC COM	$222,340.10	$342,006.86
053484101	727.000	AVALONBAY CMNTYS INC COM	$118,926.74	$183,632.93
05351W103	577.000	AVANGRID INC COM	$22,457.10	$28,780.76
05351W103	300.000	AVANGRID INC COM	$11,726.28	$14,964.00
05350V106	1,927.000	AVANOS MED INC COM	$61,779.96	$66,809.09
05352A100	7,838.000	AVANTOR INC COM	$155,972.03	$330,293.32
05352A100	3,184.000	AVANTOR INC COM	$67,301.41	$134,173.76
05351X101	1,217.000	AVAYA HLDGS CORP CORP	$15,867.16	$24,096.60
05356F105	569.000	AVEANNA HEALTHCARE HLDGS INC COM	$7,192.73	$4,210.60
053611109	571.000	AVERY DENNISON CORP COM	$54,868.83	$123,661.47
053611109	377.000	AVERY DENNISON CORP COM	$41,689.85	$81,646.89
053611109	431.000	AVERY DENNISON CORP COM	$22,463.95	$93,341.67
05366Y201	386.000	AVIAT NETWORKS INC COM NEW	$13,093.51	$12,382.88
05368M106	839.000	AVID BIOSERVICES INC COM	$3,827.92	$24,482.02
05368M106	140.000	AVID BIOSERVICES INC COM	$795.69	$4,085.20
05367P100	533.000	AVID TECHNOLOGY INC COM	$5,245.15	$17,359.81
05370A108	76.000	AVIDITY BIOSCIENCES INC COM	$2,318.66	$1,806.52
05370A108	1,261.000	AVIDITY BIOSCIENCES INC COM	$35,471.10	$29,973.97
05368X102	310.000	AVIDXCHANGE HOLDINGS INC COM	$4,961.55	$4,668.60
05368X102	182.000	AVIDXCHANGE HOLDINGS INC COM	$2,912.91	$2,740.92
05368V106	140.000	AVIENT CORPORATION COM	$6,857.34	$7,833.00
05368V106	3,288.000	AVIENT CORPORATION COM	$86,559.56	$183,963.60
053774105	1,665.000	AVIS BUDGET GROUP COM	$137,847.22	$345,271.05
05379B107	2,777.000	AVISTA CORP COM	$108,196.95	$117,994.73
05380C102	352.000	AVITA MEDICAL, INC.	$7,751.39	$4,216.96
053807103	903.000	AVNET INC COM	$38,133.52	$37,230.69
053807103	500.000	AVNET INC COM	$21,733.04	$20,615.00
05455M100	1,452.000	AVROBIO INC COM	$14,361.73	$5,590.20
G0750C108	39,400.000	AXALTA COATING SYS LTD COM	$1,057,831.82	$1,304,928.00
G0750C108	401.000	AXALTA COATING SYS LTD COM	$12,395.31	$13,281.12

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	G0750C108	1,639.000	AXALTA COATING SYS LTD COM	$46,844.26	$54,283.68
	G0750C108	1,075.000	AXALTA COATING SYS LTD COM	$31,268.33	$35,604.00
	054540208	491.000	AXCELIS TECHNOLOGIES INC COM NEW	$13,336.05	$36,608.96
	G0692U109	783.000	AXIS CAPITAL HOLDINGS LTD	$40,104.55	$42,650.01
	G0692U109	400.000	AXIS CAPITAL HOLDINGS LTD	$20,849.97	$21,788.00
	05463X106	562.000	AXOGEN INC COM	$9,221.88	$5,265.94
	05464C101	14,029.000	AXON ENTERPRISE INC COM	$1,502,325.32	$2,202,553.00
	05464C101	829.000	AXON ENTERPRISE INC COM	$79,998.07	$130,153.00
	05464C101	333.000	AXON ENTERPRISE INC COM	$31,987.22	$52,281.00
	05465P101	673.000	AXONICS, INC	$28,201.07	$37,688.00
	05465C100	81.000	AXOS FINL INC COM	$2,898.13	$4,528.71
	05465C100	2,066.000	AXOS FINL INC COM	$48,320.04	$115,510.06
	05465C100	13,102.000	AXOS FINL INC COM	$479,300.72	$732,532.82
	05464T104	410.000	AXSOME THERAPEUTICS INC COM	$16,436.14	$15,489.80
	00246W103	1,598.000	AXT INC COM	$11,051.64	$14,078.38
	054754874	1.000	AYTU BIOSCIENCE INC COM	$10.67	$1.35
	05478C105	742.000	AZEK CO INC CL A	$30,729.47	$34,310.08
	05478C105	502.000	AZEK CO INC CL A	$19,303.66	$23,212.48
	05478C105	575.000	AZEK CO INC CL A	$21,636.38	$26,588.00
	114340102	783.000	AZENTA INC.	$73,814.19	$80,735.13
	114340102	125.000	AZENTA INC.	$11,783.88	$12,888.75
	114340102	409.000	AZENTA INC.	$38,401.65	$42,171.99
	002474104	996.000	AZZ INC.	$41,628.77	$55,068.84
	05508R106	2,565.000	B & G FOODS INC NEW CL A	$85,561.30	$78,822.45
	05580M108	799.000	B RILEY FINL INC COM	$15,147.52	$70,999.14
	05614L209	242.000	BABCOCK & WILCOX ENTERPRIS INC COM	$1,921.72	$2,182.84
	05614L209	1,564.000	BABCOCK & WILCOX ENTERPRIS INC COM	$12,419.72	$14,107.28
	056525108	431.000	BADGER METER INC COM	$18,927.63	$45,927.36
	05523R107	11,082.000	BAE SYS PLC SPONSORED ADR	$360,913.29	$330,099.53
	05722G100	21,566.000	BAKER HUGHES COMPANY	$397,056.46	$518,877.96
	05722G100	7,062.000	BAKER HUGHES COMPANY	$304,382.14	$169,911.72
	05722G100	3,825.000	BAKER HUGHES COMPANY	$93,441.19	$92,029.50
	057665200	466.000	BALCHEM CORP COM	$37,648.96	$78,567.60
	058498106	1,235.000	BALL CORP COM	$86,307.98	$118,893.45
	058498106	2,224.000	BALL CORP COM	$181,512.52	$214,104.48
	058498106	1,700.000	BALL CORP COM	$63,058.08	$163,659.00
	05875B106	482.000	BALLYS CORPORATION COM	$19,156.30	$18,344.92
	05990K106	2,204.000	BANC CALIF INC COM	$41,967.26	$43,242.48
	05945F103	688.000	BANCFIRST CORP COM	$27,086.51	$48,545.28
	P16994132	1,241.000	BANCO LATINOAMERICANO DE COMERCIO EXTERIOR, S.A	$30,243.16	$20,600.60
	05969A105	2,095.000	BANCORP INC DEL COM	$14,354.29	$53,024.45
	05988J103	337.000	BANDWIDTH INC COM CL A	$33,010.32	$24,183.12
	06211J100	268.000	BANK FIRST CORPORATION	$18,858.20	$19,360.32
	062540109	402.000	BANK HAWAII CORP COM	$25,493.13	$33,671.52
	062540109	238.000	BANK HAWAII CORP COM	$15,589.55	$19,934.88
	063425102	644.000	BANK MARIN BANCORP COM	$19,197.93	$23,976.12
	064058100	7,418.000	BANK NEW YORK MELLON CORP COM	$297,764.89	$430,837.44
	060505104	72,440.000	BANK OF AMERICA CORP COM	$1,297,003.55	$3,222,855.60
	G0772R208	2,009.000	BANK OF NT BUTTERFIELD&SON LTD SHS NEW	$63,573.47	$76,562.99
	06417N103	1,143.000	BANK OZK COM	$52,631.41	$53,183.79
	06417N103	625.000	BANK OZK COM	$27,730.12	$29,081.25
	06652K103	3,585.000	BANKUNITED INC COM	$69,728.27	$151,681.35
	06652V208	1,389.000	BANNER CORP COM NEW	$61,645.97	$84,270.63
	066849100	591.000	BAR HBR BANKSHARES COM	$13,859.30	$17,097.63
	06738E204	36,145.000	BARCLAYS PLC ADR	$366,279.51	$374,100.75
	06777U101	1,538.000	BARNES & NOBLE ED INC COM	$13,643.60	$10,473.78
	067806109	1,896.000	BARNES GROUP INC COM	$70,113.96	$88,334.64
	068463108	300.000	BARRETT BUSINESS SVCS INC COM	$15,900.56	$20,718.00
	070203104	372.000	BASSETT FURNITURE INDS INC COM	$9,873.25	$6,238.44
	070830104	1,765.000	BATH & BODY WORKS INC COM	$103,298.26	$123,179.35
	070830104	1,056.000	BATH & BODY WORKS INC COM	$55,377.80	$73,698.24
	070830104	1,265.000	BATH & BODY WORKS INC COM	$77,749.91	$88,284.35
	071813109	4,928.000	BAXTER INTL INC COM	$304,401.37	$423,019.52
	073685109	617.000	BEACON ROOFING SUPPLY INC COM	$33,657.97	$35,384.95
	073685109	561.000	BEACON ROOFING SUPPLY INC COM	$21,760.22	$32,173.35
	073738109	111.000	BEAM GLOBAL COM	$4,214.78	$2,064.60
	07373B109	50.000	BEAM GLOBAL COM	$1,898.55	$930.00
	07373V105	745.000	BEAM THERAPEUTICS INC COM	$30,111.39	$59,369.05
	07556Q881	1,172.000	BEAZER HOMES USA INC COM NEW	$12,075.97	$27,213.84
	075887109	2,775.000	BECTON DICKINSON & CO COM	$661,058.92	$697,857.00
	075896100	181.000	BED BATH BEYOND INC COM	$5,236.51	$2,638.98
	075896100	3,703.000	BED BATH BEYOND INC COM	$72,711.40	$53,989.74
	077454106	1,772.000	BELDEN INC NEW COM	$129,821.12	$116,473.56
	079823100	386.000	BELLRING BRANDS INC COM CL A	$11,904.63	$11,012.58
	079823100	545.000	BELLRING BRANDS INC COM CL A	$10,865.67	$15,548.85
	08160H101	1,433.000	BENCHMARK ELECTRS INC COM	$32,005.93	$38,834.30
	08180D106	270.000	BENEFITFOCUS INC COM	$8,655.64	$2,878.20
	08180D106	264.000	BENEFITFOCUS INC COM	$3,812.42	$2,814.24
	08265T208	1,749.000	BENTLEY SYS INC COM CL B	$106,428.40	$84,529.17
	08265T208	700.000	BENTLEY SYS INC COM CL B	$42,595.70	$33,831.00
	084310101	707.000	BERKELEY LTS INC COM	$34,007.41	$12,853.26

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
084423102	1,397.000	BERKLEY W R CORP COM	$49,890.10	$115,098.83
084423102	725.000	BERKLEY W R CORP COM	$27,236.51	$59,732.75
084670702	17,995.000	BERKSHIRE HATHAWAY INC DEL CL B NEW	$2,877,535.93	$5,380,505.00
084680107	2,041.000	BERKSHIRE HILLS BANCORP INC COM	$58,516.63	$58,025.63
08579X101	2,700.000	BERRY CORPORATION	$31,345.35	$22,734.00
08579W103	6,700.000	BERRY GLOBAL GROUP INC.	$359,738.24	$494,326.00
08579W103	1,267.000	BERRY GLOBAL GROUP INC.	$68,187.32	$93,479.26
08579W103	700.000	BERRY GLOBAL GROUP INC.	$28,306.75	$51,646.00
086516101	746.000	BEST BUY INC COM	$64,469.32	$75,793.60
086516101	1,870.000	BEST BUY INC COM	$79,902.59	$189,992.00
086516101	1,322.000	BEST BUY INC COM	$61,945.97	$134,315.20
08862E109	652.000	BEYOND MEAT INC COM	$93,071.95	$42,484.32
08862E109	69.000	BEYOND MEAT INC COM	$6,353.49	$4,496.04
08862E109	299.000	BEYOND MEAT INC COM	$30,800.46	$19,482.84
G10830100	330.000	BEYONDSPRING INC SHS	$5,805.36	$1,494.90
05541T101	13,281.000	BGC PARTNERS INC CL A	$39,457.80	$61,756.65
08915P101	833.000	BIG 5 SPORTING GOODS CORP COM	$21,367.28	$15,835.33
089302103	1,297.000	BIG LOTS INC COM	$51,434.97	$58,429.85
08975P108	693.000	BIGCOMMERCE HLDGS INC COM SER	$43,805.22	$24,511.41
08986R309	33.000	BIGLARI HLDGS INC CL B	$3,198.44	$4,704.81
08986R408	0.200	BIGLARI HLDGS INC COM STK CL A	$79.72	$139.00
090043100	1,196.000	BILL COM HLDGS INC COM	$155,695.08	$297,983.40
090043100	486.000	BILL COM HLDGS INC COM	$62,009.97	$121,086.90
09073M104	503.000	BIO TECHNE CORP COM	$71,043.44	$260,222.02
09073M104	202.000	BIO TECHNE CORP COM	$20,768.74	$104,502.68
09077B104	180.000	BIOATLA INC COM	$11,483.28	$3,533.40
09058V103	267.000	BIOCRYST PHARMACEUTICALS INC COM	$1,463.67	$3,697.95
09058V103	6,393.000	BIOCRYST PHARMACEUTICALS INC COM	$91,509.12	$88,543.05
09060J106	241.000	BIODELIVERY SCIENCES INTL IN COM	$1,094.42	$747.10
09075X108	181.000	BIODESIX INC COM	$3,059.52	$957.49
09062X103	1,442.000	BIOGEN, INC.	$388,223.09	$345,964.64
G11196105	535.000	BIOHAVEN PHARMACTL HLDG CO LTD COM	$23,645.00	$73,728.35
G11196105	712.000	BIOHAVEN PHARMACTL HLDG CO LTD COM	$70,033.03	$98,120.72
09062W204	151.000	BIOLIFE SOLUTIONS INC COM NEW	$4,584.88	$5,627.77
09061G101	1,785.000	BIOMARIN PHARMACEUTICAL INC COM	$157,333.47	$157,704.75
09061G101	966.000	BIOMARIN PHARMACEUTICAL INC COM	$85,003.36	$85,346.10
09077A106	127.000	BIOMEA FUSION INC COM	$1,733.68	$946.15
09075F107	4,150.000	BIONANO GENOMICS INC COM	$31,212.15	$12,408.50
090572207	206.000	BIO-RAD LABORATORIES CL A	$28,444.50	$155,647.42
090572207	111.000	BIO-RAD LABORATORIES CL A	$15,070.30	$83,868.27
09075A108	169.000	BIOVENTUS INC COM CL A	$2,603.91	$2,448.81
09075A108	189.000	BIOVENTUS INC COM CL A	$1,679.19	$2,738.61
09075P105	225.000	BIOXCEL THERAPEUTICS INC COM	$8,669.76	$4,574.25
09180C106	308.000	BJS RESTAURANTS INC COM	$15,012.23	$10,641.40
09180C106	67.000	BJS RESTAURANTS INC COM	$1,470.53	$2,314.85
05550J101	1,518.000	BJS WHSL CLUB HLDGS INC COM	$53,173.02	$101,660.46
05550J101	1,389.000	BJS WHSL CLUB HLDGS INC COM	$65,506.63	$93,021.33
09203E105	912.000	BLACK DIAMOND THERAPEUTICS INC COM	$11,729.23	$4,860.96
092113109	2,542.000	BLACK HILLS CORP COM	$149,941.01	$179,388.94
09215C105	1,438.000	BLACK KNIGHT INC COM	$112,553.70	$119,195.82
09215C105	798.000	BLACK KNIGHT INC COM	$29,163.51	$66,146.22
09227Q100	714.000	BLACKBAUD INC COM	$44,401.08	$56,391.72
09239B109	15,304.000	BLACKLINE INC COM	$1,014,530.87	$1,584,576.16
09239B109	775.000	BLACKLINE INC COM	$41,254.30	$80,243.50
09247X101	1,403.000	BLACKROCK INC COM	$560,912.47	$1,284,530.68
09260D107	8,843.000	BLACKSTONE INC.	$871,486.49	$1,144,195.77
09257W100	6,363.000	BLACKSTONE MTG TR INC COM CL A	$203,689.81	$194,835.06
09354A100	539.000	BLINK CHARGING CO COM	$22,784.07	$14,288.89
093671105	1,869.000	BLOCK H & R INC COM	$31,174.52	$44,033.64
093671105	258.000	BLOCK H & R INC COM	$5,849.14	$6,078.48
093671105	925.000	BLOCK H & R INC COM	$30,744.67	$21,793.00
852234103	5,159.000	BLOCK,INC.	$321,730.71	$833,230.09
093712107	2,054.000	BLOOM ENERGY CORP COM CL A	$30,637.66	$45,044.22
094235108	1,307.000	BLOOMIN BRANDS INC COM	$24,410.88	$27,420.86
095229100	264.000	BLUCORA INC COM	$4,696.82	$4,572.48
095229100	1,228.000	BLUCORA INC COM	$13,916.42	$21,268.96
095306106	113.000	BLUE BIRD CORP COM	$2,532.93	$1,767.32
095306106	324.000	BLUE BIRD CORP COM	$5,708.40	$5,067.36
09549B104	23.000	BLUE FOUNDRY BANCORP COM	$317.70	$336.49
09549B104	1,025.000	BLUE FOUNDRY BANCORP COM	$13,842.63	$14,995.75
095825105	694.000	BLUE RIDGE BANKSHARES INC VA COM	$11,729.29	$12,422.60
09609G100	2,705.000	BLUEBIRD BIO INC COM	$37,745.23	$27,022.95
096308101	605.000	BLUEGREEN VACATIONS HLDG CORP CLASS A	$22,614.82	$21,235.50
09624H208	132.000	BLUELINX HLDGS INC COM NEW	$6,101.17	$12,640.32
09627Y109	790.000	BLUEPRINT MEDICINES CORP COM	$45,942.71	$84,616.90
09627Y109	153.000	BLUEPRINT MEDICINES CORP COM	$13,895.61	$16,387.83
097023105	5,254.000	BOEING CO COM	$897,225.72	$1,057,735.28
09739D100	125.000	BOISE CASCADE CO DEL COM	$5,369.89	$8,900.00
09739D100	1,238.000	BOISE CASCADE CO DEL COM	$35,808.66	$88,145.60
05561Q201	309.000	BOK FINANCIAL CORPORATION COM	$21,678.97	$32,596.41
05561Q201	175.000	BOK FINANCIAL CORPORATION COM	$13,122.27	$18,460.75

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	097702104	925.000	BOLT BIOTHERAPEUTICS INC COM	$14,661.70	$4,532.50
	09857L108	533.000	BOOKING HLDGS INC COM	$696,478.14	$1,278,789.59
	099406100	424.000	BOOT BARN HLDGS INC COM	$10,864.98	$52,173.20
	099502106	1,761.000	BOOZ ALLEN HAMILTON HLDG CORP CL A	$62,207.58	$149,315.19
	099502106	725.000	BOOZ ALLEN HAMILTON HLDG CORP CL A	$23,588.31	$61,472.75
	099724106	2,394.000	BORGWARNER INC COM	$82,112.89	$107,897.58
	099724106	1,300.000	BORGWARNER INC COM	$68,810.73	$58,591.00
	100557107	121.000	BOSTON BEER INC CL A	$70,020.02	$61,117.10
	100557107	49.000	BOSTON BEER INC CL A	$28,570.50	$24,749.90
	101044105	698.000	BOSTON OMAHA CORP COM	$14,540.20	$20,053.54
	101121101	1,516.000	BOSTON PPTYS INC COM	$189,037.46	$174,612.88
	101121101	813.000	BOSTON PPTYS INC COM	$100,660.59	$93,641.34
	101137107	13,763.000	BOSTON SCIENTIFIC CORP COM	$462,630.78	$584,652.24
	101388106	113.000	BOTTOMLINE TECHNOLOGIES DEL INC COM	$3,976.60	$6,381.11
	101388106	1,464.000	BOTTOMLINE TECHNOLOGIES DEL INC COM	$57,038.90	$82,672.08
	10316T104	2,047.000	BOX INC CL A	$41,160.60	$53,610.93
	103304101	237.000	BOYD GAMING CORP COM	$14,471.46	$15,540.09
	103304101	653.000	BOYD GAMING CORP COM	$39,872.83	$42,817.21
	103304101	425.000	BOYD GAMING CORP COM	$25,950.93	$27,867.25
	104674106	1,889.000	BRADY CORP CL A	$100,478.67	$101,817.10
	10482B101	1,781.000	BRAEMAR HOTELS & RESORTS INC COM	$10,545.30	$9,083.10
	105368203	6,796.000	BRANDYWINE RLTY TR SH BEN INT NEW	$96,170.20	$91,202.32
	10806X102	1,066.000	BRIDGEBIO PHARMA INC COM	$40,107.24	$17,780.88
	10806X102	1,418.000	BRIDGEBIO PHARMA INC COM	$85,719.52	$23,652.24
	108621103	68.000	BRIDGEWATER BANCSHARES INC COM ACCD INV	$1,141.11	$1,202.92
	108621103	657.000	BRIDGEWATER BANCSHARES INC COM ACCD INV	$7,116.12	$11,622.33
	10918L103	1,747.000	BRIGHAM MINERALS INC CL A COM	$22,432.69	$36,844.23
	10920V107	525.000	BRIGHT HEALTH GROUP INC COM	$4,200.01	$1,806.00
	10920V107	633.000	BRIGHT HEALTH GROUP INC COM	$5,323.72	$2,177.52
	109194100	629.000	BRIGHT HORIZONS FAM SOL IN DEL COM	$62,421.42	$79,178.52
	109194100	119.000	BRIGHT HORIZONS FAM SOL IN DEL COM	$13,121.06	$14,979.72
	109194100	317.000	BRIGHT HORIZONS FAM SOL IN DEL COM	$28,111.77	$39,903.96
	10921T101	291.000	BRIGHTCOVE INC COM	$2,232.60	$2,974.02
	10922N103	771.000	BRIGHTHOUSE FINL INC COM	$43,589.44	$39,937.80
	10922N103	450.000	BRIGHTHOUSE FINL INC COM	$20,020.95	$23,310.00
	10948W103	855.000	BRIGHTSPHERE INVT GROUP INC COM	$10,158.26	$21,888.00
	10949T109	3,380.000	BRIGHTSPIRE CAPITAL INC COM CL A	$67,077.45	$34,678.80
	10948C107	1,639.000	BRIGHTVIEW HLDGS INC COM	$26,472.50	$23,077.12
	109641100	670.000	BRINKER INTL INC COM	$28,802.60	$24,515.30
	109696104	718.000	BRINKS CO COM	$37,328.97	$47,079.26
	110122108	21,915.000	BRISTOL MYERS SQUIBB CO COM	$1,300,136.11	$1,366,400.25
	11040G103	934.000	BRISTOW GROUP INC COM	$30,917.95	$29,579.78
	73875A908	-1,173,056.010	BRITISH POUND STERLING	$99,202.28	$100,141.61
	11120U105	2,795.000	BRIXMOR PPTY GROUP INC COM	$60,858.24	$71,020.95
	11120U105	1,525.000	BRIXMOR PPTY GROUP INC COM	$32,437.30	$38,750.25
	11135F101	5,186.000	BROADCOM INC COM	$1,125,629.08	$3,450,816.26
	11135B100	5,144.000	BROADMARK RLTY CAP INC COM	$46,995.21	$48,507.92
	11133T103	9,175.000	BROADRIDGE FINL SOLUTIONS INC COM	$592,641.87	$1,677,373.50
	11133T103	1,363.000	BROADRIDGE FINL SOLUTIONS INC COM	$86,790.68	$249,183.66
	11133T103	104.000	BROADRIDGE FINL SOLUTIONS INC COM	$16,711.87	$19,013.28
	11133T103	603.000	BROADRIDGE FINL SOLUTIONS INC COM	$31,288.10	$110,240.46
	11135E203	6,136.000	BROADSTONE NET LEASE INC COM	$140,227.38	$152,295.52
	112463104	7,411.000	BROOKDALE SR LIVING INC COM	$69,040.59	$38,240.76
	11275Q107	2,483.000	BROOKFIELD INFRASTRUCTURE CORP COM SB VTG SHS A	$152,448.74	$169,489.58
	11284V105	367.000	BROOKFIELD RENEWABLE CORP CL A SUB VTG	$14,801.48	$13,516.61
	11284V105	868.000	BROOKFIELD RENEWABLE CORP CL A SUB VTG	$35,007.31	$31,968.44
	11284V105	650.000	BROOKFIELD RENEWABLE CORP CL A SUB VTG	$26,215.15	$23,939.50
	11373M107	3,075.000	BROOKLINE BANCORP INC DEL COM	$35,285.95	$49,784.25
	114082100	307.000	BROOKLYN IMMUNOTHERAPEUTICS COM	$5,860.94	$1,280.19
	114082100	120.000	BROOKLYN IMMUNOTHERAPEUTICS COM	$2,290.92	$500.40
	115236101	184.000	BROWN & BROWN INC COM	$6,481.43	$12,931.52
	115236101	2,135.000	BROWN & BROWN INC COM	$35,277.75	$150,047.80
	115236101	1,225.000	BROWN & BROWN INC COM	$22,618.31	$86,093.00
	115637100	306.000	BROWN FORMAN CORP CL A	$13,528.66	$20,743.74
	115637100	232.000	BROWN FORMAN CORP CL A	$15,047.79	$15,727.28
	115637100	272.000	BROWN FORMAN CORP CL A	$13,175.51	$18,438.88
	115637209	1,180.000	BROWN FORMAN CORP CL B	$51,686.85	$85,974.80
	115637209	935.000	BROWN FORMAN CORP CL B	$65,438.79	$68,124.10
	115637209	962.000	BROWN FORMAN CORP CL B	$40,923.14	$70,091.32
	05589G102	681.000	BRP GROUP INC COM CL A	$15,604.34	$24,590.91
	055645303	440.000	BRT RLTY TR SH BEN INT NEW	$5,880.23	$10,555.60
	116794108	1,327.000	BRUKER CORP COM	$77,219.31	$111,348.57
	116794108	550.000	BRUKER CORP COM	$13,380.28	$46,150.50
	117043109	135.000	BRUNSWICK CORP COM	$13,366.49	$13,598.55
	117043109	686.000	BRUNSWICK CORP COM	$40,470.28	$69,100.78
	117043109	431.000	BRUNSWICK CORP COM	$23,052.05	$43,414.63
	117665109	792.000	BRYN MAWR BK CORP COM	$24,868.25	$35,647.92
	11778X104	699.000	BTRS HOLDINGS INC COM CL	$9,087.70	$5,466.18
	11778X104	18,693.000	BTRS HOLDINGS INC COM CL	$268,717.11	$146,179.26
	118440106	415.000	BUCKLE INC COM	$19,302.07	$17,558.65
	118440106	64.000	BUCKLE INC COM	$1,364.88	$2,707.84

HARLEY-DAVIDSON RETIREMENT PLAI EIN: 39-1805420
SCHEDULE H, LINE 4I - SCHEDULE OF PLAN NO: 001
AS OF DECEMBER 31, 2021

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
12008R107	1,974.000	BUILDERS FIRSTSOURCE INC COM	$89,246.51	$169,191.54
12008R107	1,002.000	BUILDERS FIRSTSOURCE INC COM	$45,301.43	$85,881.42
24984K105	350.000	BULOVA TECHNOLOGIES GROUP, INC.	$13,146.99	$5,530.00
G16962105	1,327.000	BUNGE LIMITED	$111,443.29	$123,888.72
G16962105	725.000	BUNGE LIMITED	$64,051.93	$67,686.00
120738406	11,200.000	BUNZL PLC SPONSORED ADR NEW	$393,429.54	$437,651.20
122017106	7,850.000	BURLINGTON STORES INC COM	$1,407,239.75	$2,288,353.50
122017106	811.000	BURLINGTON STORES INC COM	$95,753.80	$236,414.61
122017106	38.000	BURLINGTON STORES INC COM	$7,388.38	$11,077.38
122017106	346.000	BURLINGTON STORES INC COM	$23,470.94	$100,862.46
12326C105	776.000	BUSINESS FIRST BANCSHARES INC COM	$17,111.24	$21,968.56
124155102	1,817.000	BUTTERFLY NETWORK INC COM CL A	$23,398.77	$12,155.73
05605H100	918.000	BWX TECHNOLOGIES INC COM	$37,075.70	$43,953.84
05605H100	237.000	BWX TECHNOLOGIES INC COM	$12,825.73	$11,347.56
05605H100	500.000	BWX TECHNOLOGIES INC COM	$14,279.85	$23,940.00
124411109	1,022.000	BYLINE BANCORP INC COM	$21,769.42	$27,951.70
12448X201	156.000	BYRNA TECHNOLOGIES INC COM	$3,544.48	$2,082.60
12541W209	353.000	C H ROBINSON WORLDWIDE INC COM NEW	$27,720.72	$37,993.39
12541W209	1,073.000	C H ROBINSON WORLDWIDE INC COM NEW	$87,663.47	$115,486.99
12541W209	717.000	C H ROBINSON WORLDWIDE INC COM NEW	$53,768.59	$77,170.71
12468P104	66.000	C3 AI INC CL A	$4,918.65	$2,062.50
12468P104	256.000	C3 AI INC CL A	$15,776.94	$8,000.00
12468P104	314.000	C3 AI INC CL A	$14,001.57	$9,812.50
12529R107	607.000	C4 THERAPEUTICS INC COM STK	$21,588.49	$19,545.40
12685J105	39.000	CABLE ONE INC COM	$31,907.29	$68,774.55
12685J105	25.000	CABLE ONE INC COM	$47,589.78	$44,086.25
12685J105	29.000	CABLE ONE INC COM	$19,008.01	$51,140.05
127055101	828.000	CABOT CORP COM	$46,981.55	$46,533.60
127190304	226.000	CACI INTL INC CL A	$47,633.56	$60,841.46
127190304	121.000	CACI INTL INC CL A	$24,793.76	$32,574.41
127203107	805.000	CACTUS INC CL A	$28,952.00	$30,694.65
12740C103	448.000	CADENCE BK	$13,837.44	$13,345.92
12740C103	6,313.000	CADENCE BK	$162,586.10	$188,064.27
127387108	3,567.000	CADENCE DESIGN SYS INC COM	$113,017.05	$664,710.45
127387108	1,447.000	CADENCE DESIGN SYS INC COM	$35,496.25	$269,648.45
127537207	18.000	CADIZ INC COM NEW	$176.24	$69.48
127537207	745.000	CADIZ INC COM NEW	$9,890.12	$2,875.70
12763L105	140.000	CADRE HLDGS INC COM	$2,884.70	$3,558.80
12763L105	158.000	CADRE HLDGS INC COM	$3,255.59	$4,016.36
12769G100	1,607.000	CAESARS ENTERTAINMENT INC COM	$164,606.62	$150,302.71
12769G100	751.000	CAESARS ENTERTAINMENT INC COM	$77,005.57	$70,241.03
12769G100	1,072.000	CAESARS ENTERTAINMENT INC COM	$109,409.84	$100,264.16
M20598104	905.000	CAESARSTONE LTD	$20,264.48	$10,262.70
128030202	1,429.000	CAL MAINE FOODS INC COM NEW	$55,780.49	$52,858.71
128126109	514.000	CALAMP CORP COM	$5,002.97	$3,628.84
128246105	253.000	CALAVO GROWERS INC COM	$15,554.55	$10,727.20
129500104	543.000	CALERES INC COM	$15,161.10	$12,315.24
13057Q305	3,267.000	CALIFORNIA RES CORP COM STOCK	$108,565.68	$139,533.57
130788102	2,048.000	CALIFORNIA WTR SVC GROUP COM	$112,929.99	$147,169.28
13100M509	667.000	CALIX INC COM	$8,463.11	$53,339.99
13100M509	376.000	CALIX INC COM	$18,052.14	$30,068.72
131193104	4,665.000	CALLAWAY GOLF CO COM	$89,664.54	$128,007.60
13123X508	599.000	CALLON PETE CO DEL COM	$34,275.18	$28,302.75
13123X508	214.000	CALLON PETE CO DEL COM	$12,694.69	$10,111.50
G17766109	132.000	CAMBIUM NETWORKS CORP SHS	$3,331.39	$3,383.16
132152109	274.000	CAMBRIDGE BANCORP COM	$21,833.20	$25,643.66
133034108	590.000	CAMDEN NATL CORP COM	$16,838.12	$28,414.40
133131102	945.000	CAMDEN PPTY TR COM	$77,119.42	$168,852.60
133131102	513.000	CAMDEN PPTY TR COM	$42,755.83	$91,662.84
134429109	1,875.000	CAMPBELL SOUP CO COM	$89,821.74	$81,487.50
134429109	1,000.000	CAMPBELL SOUP CO COM	$47,700.70	$43,460.00
13462K109	630.000	CAMPING WORLD HLDGS INC CL A	$21,212.89	$25,452.00
135086106	11,618.000	CANADA GOOSE HOLDINGS INC SHS SUB VTG	$544,412.98	$430,563.08
13491A908	697.050	CANADIAN DOLLAR	$556.52	$552.08
13765N107	3,348.000	CANNAE HLDGS INC COM	$60,327.03	$117,682.20
13803R102	535.000	CANOO INC COM CL A	$5,173.99	$4,130.20
13803R102	2,345.000	CANOO INC COM CL A	$23,485.32	$18,103.40
138103106	502.000	CANTALOUPE INC COM	$5,899.00	$4,457.76
13961R100	8,404.000	CAPGEMINI S E UNSPONSORED ADR	$196,644.63	$411,913.66
139737100	310.000	CAPITAL BANCORP INC MD COM	$3,809.22	$8,122.00
139674105	539.000	CAPITAL CITY BK GROUP INC COM	$9,088.07	$14,229.60
14040H105	4,145.000	CAPITAL ONE FINL CORP COM	$339,612.97	$601,398.05
14057J101	5,204.000	CAPITOL FED FINL INC COM	$65,136.67	$58,961.32
G1890L107	1,394.000	CAPRI HOLDINGS LIMITED SHS	$42,780.71	$90,484.54
G1890L107	775.000	CAPRI HOLDINGS LIMITED SHS	$55,786.39	$50,305.25
14070T102	819.000	CAPSTAR FINL HLDGS INC COM	$14,160.43	$17,223.57
140755109	1,779.000	CARA THERAPEUTICS INC COM	$26,117.50	$21,668.22
14147L108	1,447.000	CARDIFF ONCOLOGY INC COM	$11,085.47	$8,696.47
14149Y108	2,228.000	CARDINAL HEALTH INC COM	$112,627.63	$114,719.72
14149Y108	1,102.000	CARDINAL HEALTH INC COM	$63,123.66	$56,741.98
14149Y108	1,500.000	CARDINAL HEALTH INC COM	$116,146.84	$77,235.00

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141619106	580.000	CARDIOVASCULAR SYS INC DEL COM	$16,697.71	$10,892.40
14161W105	472.000	CARDLYTICS INC COM	$29,390.17	$31,194.48
14167L103	739.000	CAREDX INC COM	$18,593.69	$33,609.72
14174T107	3,865.000	CARETRUST REIT INC COM	$71,100.81	$88,237.95
141788109	1,370.000	CARGURUS INC COM CL A	$44,535.30	$46,086.80
142038108	175.000	CARIBOU BIOSCIENCES INC COM	$4,154.03	$2,640.75
142038108	319.000	CARIBOU BIOSCIENCES INC COM	$7,672.02	$4,813.71
142339100	267.000	CARLISLE COS INC COM	$50,716.92	$66,248.04
142339100	308.000	CARLISLE COS INC COM	$34,598.93	$76,420.96
142339100	268.000	CARLISLE COS INC COM	$24,358.25	$66,496.16
142552108	1,740.000	CARLOTZ INC COM CL A	$9,780.54	$3,949.80
142795202	11,081.000	CARLSBERG AS SPONSORED ADR	$228,436.31	$382,737.74
14316J108	1,542.000	CARLYLE GROUP INC COM	$53,183.79	$84,655.80
14316J108	850.000	CARLYLE GROUP INC COM	$27,627.85	$46,665.00
143130102	190.000	CARMAX INC COM	$12,375.95	$24,743.70
143130102	1,448.000	CARMAX INC COM	$120,885.32	$188,573.04
143130102	850.000	CARMAX INC COM	$49,727.07	$110,695.50
143658300	8,224.000	CARNIVAL CORP PAIRED CTF	$292,498.73	$165,466.88
143658300	4,425.000	CARNIVAL CORP PAIRED CTF	$93,101.83	$89,031.00
14427M107	699.000	CARPARTS COM INC COM	$8,762.52	$7,828.80
144285103	1,908.000	CARPENTER TECHNOLOGY CORP COM	$64,986.80	$55,694.52
143905107	46.000	CARRIAGE SVCS INC COM	$1,692.85	$2,964.24
143905107	541.000	CARRIAGE SVCS INC COM	$12,355.26	$34,862.04
14448C104	5,282.000	CARRIER GLOBAL CORPORATION COM	$141,395.45	$286,495.68
14448C104	4,538.000	CARRIER GLOBAL CORPORATION COM	$87,163.96	$246,141.12
14448C104	4,585.000	CARRIER GLOBAL CORPORATION COM	$98,582.13	$248,690.40
14574X104	1,338.000	CARROLS RESTAURANT GROUP INC COM	$12,630.41	$3,960.48
14575E105	133.000	CARS COM INC	$2,025.72	$2,139.97
14575E105	2,379.000	CARS COM INC	$63,129.33	$38,278.11
146103106	1,037.000	CARTER BANKSHARES, INC	$19,399.63	$15,959.43
146229109	435.000	CARTER INC COM	$39,769.35	$44,030.70
146229109	224.000	CARTER INC COM	$19,135.67	$22,673.28
146869102	1,001.000	CARVANA CO CL A	$142,150.57	$232,021.79
146869102	402.000	CARVANA CO CL A	$53,821.42	$93,179.58
14713L102	462.000	CASA SYS INC COM	$6,525.06	$2,619.54
147448104	669.000	CASELLA WASTE SYS INC CL A	$25,697.41	$57,145.98
147448104	156.000	CASELLA WASTE SYS INC CL A	$7,736.20	$13,325.52
147448104	30,438.000	CASELLA WASTE SYS INC CL A	$1,729,794.53	$2,600,013.96
147528103	358.000	CASEYS GEN STORES INC COM	$40,372.94	$70,651.30
147528103	192.000	CASEYS GEN STORES INC COM	$23,642.97	$37,891.20
147626105	428.000	CASPER SLEEP INC COM	$3,686.96	$2,859.04
14808P109	34.000	CASS INFORMATION SYS INC COM	$1,608.86	$1,336.88
14808P109	478.000	CASS INFORMATION SYS INC COM	$19,407.28	$18,794.96
14817C107	565.000	CASSAVA SCIENCES INC COM	$34,457.59	$24,690.50
14843C105	289.000	CASTLE BIOSCIENCES INC COM	$13,157.46	$12,389.43
14843C105	69.000	CASTLE BIOSCIENCES INC COM	$5,063.29	$2,958.03
14862Q100	4,782.000	CASTLIGHT HEALTH INC CL B	$10,716.46	$7,364.28
148806102	15,587.000	CATALENT INC COM	$1,592,174.33	$1,995,603.61
148806102	496.000	CATALENT INC COM	$54,143.86	$63,502.88
148806102	1,276.000	CATALENT INC COM	$66,849.21	$163,366.28
148806102	900.000	CATALENT INC COM	$44,636.91	$115,227.00
14888U101	3,888.000	CATALYST PHARMACEUTICALS INC COM	$23,526.29	$26,321.76
14912Y202	113.000	CATCHMARK TIMBER TR INC CL A	$1,295.54	$984.23
14912Y202	575.000	CATCHMARK TIMBER TR INC CL A	$6,407.96	$5,008.25
149123101	6,136.000	CATERPILLAR INC COM	$1,327,284.29	$1,268,556.64
149123101	736.000	CATERPILLAR INC COM	$97,856.03	$152,160.64
149150104	2,988.000	CATHAY GEN BANCORP COM	$86,210.28	$128,454.12
149205106	792.000	CATO CORP NEW CL A	$22,909.20	$13,590.72
149568107	97.000	CAVCO INDS INC DEL COM	$11,799.57	$30,812.05
149568107	109.000	CAVCO INDS INC DEL COM	$23,959.40	$34,623.85
124805102	2,004.000	CBIZ INC COM	$30,168.61	$78,396.48
12503M108	6,000.000	CBOE GLOBAL MARKETS, INC	$556,883.68	$782,400.00
12503M108	1,033.000	CBOE GLOBAL MARKETS, INC	$109,047.74	$134,703.20
12503M108	554.000	CBOE GLOBAL MARKETS, INC	$39,024.46	$72,241.60
12504L109	240.000	CBRE GROUP INC CL A	$20,935.44	$26,042.40
12504L109	3,132.000	CBRE GROUP INC CL A	$128,698.97	$339,853.32
12504L109	1,775.000	CBRE GROUP INC CL A	$65,563.41	$192,605.25
12481V104	737.000	CBTX INC COM	$24,201.63	$21,373.00
12508E101	33,400.000	CDK GLOBAL INC COM	$1,593,320.66	$1,394,116.00
12508E101	256.000	CDK GLOBAL INC COM	$10,935.05	$10,685.44
12508E101	942.000	CDK GLOBAL INC COM	$37,869.34	$39,319.08
12508E101	625.000	CDK GLOBAL INC COM	$34,302.48	$26,087.50
12514G108	1,816.000	CDW CORP COM	$87,411.05	$371,880.48
12514G108	729.000	CDW CORP COM	$27,288.10	$149,284.62
125141101	1,245.000	CECO ENVIRONMENTAL CORP COM	$11,004.87	$7,756.35
150837607	477.000	CEL SCI CORP COM PAR NEW	$4,702.14	$3,386.70
150837607	125.000	CEL SCI CORP COM PAR NEW	$1,473.58	$887.50
150870103	532.000	CELANESE CORP COM	$79,901.61	$89,407.92
150870103	687.000	CELANESE CORP COM	$62,941.70	$115,457.22
150870103	587.000	CELANESE CORP COM	$38,141.30	$98,651.22
15102K100	117.000	CELCUITY INC COM	$3,491.40	$1,543.23

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15117B202	533.000	CELLDEX THERAPEUTICS INC NEW COM NEW	$17,820.06	$20,595.12
15117B202	336.000	CELLDEX THERAPEUTICS INC NEW COM NEW	$10,923.70	$12,983.04
15118V207	796.000	CELSIUS HOLDINGS INC COM NEW	$25,332.04	$59,357.72
15135B101	17,000.000	CENTENE CORP DEL COM	$1,036,624.91	$1,400,800.00
15135B101	5,608.000	CENTENE CORP DEL COM	$343,971.28	$462,099.20
15136A102	339.000	CENTENNIAL RESOURCE DEV INC CL A	$2,485.21	$2,027.22
15136A102	6,330.000	CENTENNIAL RESOURCE DEV INC CL A	$46,405.23	$37,853.40
15189T107	49,690.000	CENTERPOINT ENERGY INC COM	$1,146,947.34	$1,386,847.90
15189T107	5,745.000	CENTERPOINT ENERGY INC COM	$135,212.00	$160,342.95
15189T107	3,138.000	CENTERPOINT ENERGY INC COM	$78,240.84	$87,581.58
15202L107	569.000	CENTERSPACE COM	$39,571.66	$63,102.10
153527205	229.000	CENTRAL GARDEN & PET CO CL A NON VTG	$7,950.39	$10,957.65
153527205	998.000	CENTRAL GARDEN & PET CO CL A NON VTG	$23,029.75	$47,754.30
153527106	56.000	CENTRAL GARDEN & PET CO COM	$2,071.94	$2,947.28
153527106	243.000	CENTRAL GARDEN & PET CO COM	$6,360.88	$12,789.09
154760409	1,107.000	CENTRAL PAC FINL CORP COM NEW	$24,212.87	$31,184.19
15643U104	378.000	CENTRUS ENERGY CORP CL A	$9,964.46	$18,865.98
156431108	41.000	CENTURY ALUM CO COM	$519.51	$678.96
156431108	1,943.000	CENTURY ALUM CO COM	$21,781.60	$32,176.08
156492100	401.000	CENTURY CASINOS INC COM	$5,618.41	$4,884.18
156504300	286.000	CENTURY CMNTYS INC COM	$18,944.93	$23,391.94
156504300	426.000	CENTURY CMNTYS INC COM	$10,449.79	$34,842.54
15673T100	150.000	CENTURY THERAPEUTICS INC COM	$3,218.75	$2,379.00
15673T100	197.000	CENTURY THERAPEUTICS INC COM	$4,774.79	$3,124.42
156727109	559.000	CERENCE INC COM	$62,575.02	$42,841.76
156727109	13,337.000	CERENCE INC COM	$937,075.03	$1,022,147.68
15678U128	618.000	CEREVEL THERAPEUTICS HLDNG INC COM	$9,836.03	$20,035.56
15677J108	1,254.000	CERIDIAN HCM HLDG INC COM	$114,846.12	$130,992.84
15677J108	675.000	CERIDIAN HCM HLDG INC COM	$39,828.64	$70,510.50
156782104	2,851.000	CERNER CORP COM	$223,663.80	$264,772.37
156782104	1,539.000	CERNER CORP COM	$99,316.81	$142,926.93
15687V109	778.000	CERTARA INC COM	$21,894.21	$22,110.76
15687V109	364.000	CERTARA INC COM	$11,967.32	$10,344.88
15687V109	556.000	CERTARA INC COM	$17,644.17	$15,801.52
157085101	2,020.000	CERUS CORP COM	$11,151.94	$13,756.20
157210105	332.000	CEVA INC COM	$10,382.42	$14,355.68
92671V106	5,618.000	CF FINANCE ACQUISITION CORP II COM CL A	$36,947.36	$21,966.38
125269100	2,064.000	CF INDS HLDGS INC COM	$54,001.56	$146,089.92
125269100	1,105.000	CF INDS HLDGS INC COM	$58,735.42	$78,211.90
15872M104	544.000	CHAMPIONX CORPORATION COM	$14,645.02	$10,994.24
15872M104	6,563.000	CHAMPIONX CORPORATION COM	$61,976.56	$132,638.23
15912K100	2,396.000	CHANGE HEALTHCARE INC COM	$47,012.38	$51,226.48
15912K100	1,275.000	CHANGE HEALTHCARE INC COM	$11,542.33	$27,259.50
159179100	303.000	CHANNELADVISOR CORP COM	$4,322.47	$7,478.04
159179100	345.000	CHANNELADVISOR CORP COM	$8,487.35	$8,514.60
15961R105	2,192.000	CHARGEPOINT HOLDINGS INC COM CL A	$53,931.10	$41,757.60
15961R105	1,183.000	CHARGEPOINT HOLDINGS INC COM CL A	$30,731.81	$22,536.15
159864107	606.000	CHARLES RIV LABORATORIES INTL INC COM	$66,829.43	$228,328.68
159864107	31.000	CHARLES RIV LABORATORIES INTL INC COM	$5,269.41	$11,680.18
159864107	260.000	CHARLES RIV LABORATORIES INTL INC COM	$19,956.15	$97,962.80
16115Q308	324.000	CHART INDUSTRIES INC	$44,725.28	$51,674.76
16115Q308	584.000	CHART INDUSTRIES INC	$27,093.23	$93,142.16
16119P108	1,542.000	CHARTER COMMUNICATIONS INC NEW CL A	$510,771.53	$1,005,337.74
16119P108	66.000	CHARTER COMMUNICATIONS INC NEW CL A	$22,858.72	$43,030.02
16150R104	29.000	CHASE CORP COM	$2,217.57	$2,887.24
16150R104	221.000	CHASE CORP COM	$23,373.18	$22,002.76
16208T102	1,914.000	CHATHAM LODGING TR COM	$39,863.94	$26,260.08
163072101	716.000	CHEESECAKE FACTORY INC COM	$37,540.74	$28,031.40
163086101	32.000	CHEFS WHSE INC COM	$1,034.27	$1,065.60
163086101	1,171.000	CHEFS WHSE INC COM	$15,896.33	$38,994.30
163092109	1,385.000	CHEGG INC COM	$94,500.01	$42,519.50
163092109	337.000	CHEGG INC COM	$27,954.49	$10,345.90
163092109	760.000	CHEGG INC COM	$52,052.56	$23,332.00
163092109	46,412.000	CHEGG INC COM	$2,253,744.07	$1,424,848.40
16359R103	56.000	CHEMED CORP NEW COM	$18,642.81	$29,626.24
16359R103	110.000	CHEMED CORP NEW COM	$53,784.61	$58,194.40
16359R103	82.000	CHEMED CORP NEW COM	$25,999.91	$43,381.28
16383L106	53.000	CHEMOCENTRYX INC COM	$1,187.98	$1,929.73
16383L106	2,017.000	CHEMOCENTRYX INC COM	$27,776.11	$73,438.97
163851108	1,061.000	CHEMOURS CO COM	$37,040.57	$35,607.16
163851108	707.000	CHEMOURS CO COM	$16,968.71	$23,726.92
163851108	850.000	CHEMOURS CO COM	$31,188.30	$28,526.00
16411R208	3,040.000	CHENIERE ENERGY INC COM NEW	$148,283.19	$308,316.80
16411R208	1,250.000	CHENIERE ENERGY INC COM NEW	$86,298.47	$126,775.00
165167735	9,300.000	CHESAPEAKE ENERGY CORP COM	$611,240.82	$600,036.00
165167735	125.000	CHESAPEAKE ENERGY CORP COM	$7,814.98	$8,065.00
165167735	3,997.000	CHESAPEAKE ENERGY CORP COM	$212,865.08	$257,886.44
165303108	691.000	CHESAPEAKE UTILITIES CORP COM	$83,352.28	$100,754.71
166764100	18,980.000	CHEVRON CORP NEW COM	$2,179,036.88	$2,227,303.00
16842Q100	45.000	CHICKEN SOUP FOR THE SOUL ENTM CL A	$1,907.60	$622.80
16842Q100	213.000	CHICKEN SOUP FOR THE SOUL ENTM CL A	$9,029.28	$2,947.92

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168615102	379.000	CHICOS FAS INC COM	$2,626.85	$2,039.02
168615102	3,786.000	CHICOS FAS INC COM	$34,202.89	$20,368.68
168905107	208.000	CHILDRENS PL INC NEW COM	$17,158.99	$16,492.32
16934Q208	9,529.000	CHIMERA INVT CORP COM NEW	$101,520.29	$143,697.32
16934W106	284.000	CHIMERIX INC COM	$2,241.04	$1,826.12
16934W106	827.000	CHIMERIX INC COM	$3,984.12	$5,317.61
16961L106	1,259.000	CHINOOK THERAPEUTICS INC COM	$19,227.68	$20,534.29
169656105	365.000	CHIPOTLE MEXICAN GRILL INC CL A	$263,407.33	$638,111.25
169656105	148.000	CHIPOTLE MEXICAN GRILL INC CL A	$104,503.50	$258,741.00
169905106	447.000	CHOICE HOTELS INTL INC COM	$53,774.54	$69,727.53
169905106	182.000	CHOICE HOTELS INTL INC COM	$10,774.50	$28,390.18
171077407	691.000	CHROMADEX CORP COM NEW	$2,838.51	$2,584.34
H1467J104	4,246.000	CHUBB LTD COM	$484,691.31	$820,794.26
171340102	14,412.000	CHURCH & DWIGHT INC COM	$335,275.52	$1,477,230.00
171340102	176.000	CHURCH & DWIGHT INC COM	$8,784.62	$18,040.00
171340102	2,288.000	CHURCH & DWIGHT INC COM	$192,698.59	$234,520.00
171340102	1,299.000	CHURCH & DWIGHT INC COM	$57,124.59	$133,147.50
171484108	479.000	CHURCHILL DOWNS INC COM	$98,262.54	$115,391.10
171484108	192.000	CHURCHILL DOWNS INC COM	$39,387.07	$46,252.80
171604101	137.000	CHUYS HLDGS INC COM	$5,162.30	$4,126.44
171604101	425.000	CHUYS HLDGS INC COM	$9,564.96	$12,801.00
G21307106	17,179.000	CI&T INC COM CL A	$282,469.55	$204,258.31
171779309	1,460.000	CIENA CORP COM NEW	$61,006.44	$112,376.20
171779309	800.000	CIENA CORP COM NEW	$32,955.57	$61,576.00
125523100	3,247.000	CIGNA CORP NEW COM	$618,337.78	$745,608.61
G2143T103	259.000	CIMPRESS PLC SHS EURO	$25,191.16	$18,546.99
172062101	1,455.000	CINCINNATI FINL CORP COM	$79,955.23	$165,768.15
172062101	781.000	CINCINNATI FINL CORP COM	$45,468.72	$88,979.33
17243V102	1,320.000	CINEMARK HLDGS INC COM	$30,004.92	$21,278.40
17243V102	744.000	CINEMARK HLDGS INC COM	$8,476.42	$11,993.28
172908105	1,084.000	CINTAS CORP COM	$121,092.68	$480,396.28
172908105	54.000	CINTAS CORP COM	$13,851.06	$23,931.18
172908105	458.000	CINTAS CORP COM	$41,419.05	$202,971.86
17273K109	271.000	CIRCOR INTL INC COM	$8,913.46	$7,365.78
172755100	585.000	CIRRUS LOGIC INC COM	$34,234.78	$53,831.70
172755100	300.000	CIRRUS LOGIC INC COM	$18,146.15	$27,606.00
17275R102	41,459.000	CISCO SYS INC COM	$1,927,127.31	$2,627,256.83
125581801	19,410.000	CIT GROUP INC NEW COM NEW	$449,147.12	$996,509.40
125581801	4,002.000	CIT GROUP INC NEW COM NEW	$81,959.99	$205,462.68
17306X102	132.000	CITI TRENDS INC COM	$11,051.17	$12,507.00
172967424	19,464.000	CITIGROUP INC COM NEW	$1,035,044.80	$1,175,430.96
17322U207	4,547.000	CITIUS PHARMACEUTICALS INC COM NEW	$17,374.09	$7,002.38
172922106	621.000	CITIZENS & NORTHERN CORP COM	$12,944.48	$16,220.52
174610105	951.000	CITIZENS FINL GROUP INC COM	$45,011.78	$44,934.75
174610105	3,340.000	CITIZENS FINL GROUP INC COM	$97,472.22	$157,815.00
174610105	2,200.000	CITIZENS FINL GROUP INC COM	$51,913.22	$103,950.00
174740100	1,998.000	CITIZENS INC CL A	$13,141.02	$10,609.38
177376100	568.000	CITRIX SYS INC COM	$38,480.04	$53,727.12
177376100	775.000	CITRIX SYS INC COM	$102,952.70	$73,307.25
177376100	645.000	CITRIX SYS INC COM	$39,377.96	$61,010.55
177835105	620.000	CITY HOLDING CO COM	$32,060.50	$50,709.80
178587101	1,710.000	CITY OFFICE REIT INC COM	$21,411.83	$33,721.20
178867107	622.000	CIVISTA BANCSHARES INC COM NO PAR	$12,923.67	$15,176.80
17888H103	109.000	CIVITAS RESOURCES INC COM NEW	$5,206.44	$5,337.73
17888H103	1,489.000	CIVITAS RESOURCES INC COM NEW	$58,107.58	$72,916.33
G21810109	4,127.000	CLARIVATE PLC.	$110,719.81	$97,067.04
G21810109	2,289.000	CLARIVATE PLC.	$61,092.62	$53,837.28
18270P109	356.000	CLARUS CORP NEW COM	$8,343.47	$9,868.32
184499101	6,273.000	CLEAN ENERGY FUELS CORP COM	$25,934.14	$38,453.49
184496107	512.000	CLEAN HBRS INC COM	$28,335.96	$51,082.24
184496107	275.000	CLEAN HBRS INC COM	$14,072.51	$27,436.75
18452B209	1,310.000	CLEANSPARK INC COM NEW	$21,223.31	$12,471.20
18453H106	460.000	CLEAR CHANNEL OUTDOOR HLDGS IN COM	$1,293.06	$1,522.60
18453H106	13,293.000	CLEAR CHANNEL OUTDOOR HLDGS IN COM	$37,366.62	$43,999.83
18482P103	168.000	CLEARFIELD INC COM	$2,506.12	$14,182.56
18507C103	277.000	CLEARPOINT NEURO INC COM	$5,615.07	$3,107.94
18538R103	660.000	CLEARWATER PAPER CORP COM	$27,581.64	$24,202.20
18539C105	129.000	CLEARWAY ENERGY INC CL A	$2,805.79	$4,318.92
18539C105	1,045.000	CLEARWAY ENERGY INC CL A	$15,905.40	$34,986.60
18539C204	303.000	CLEARWAY ENERGY INC CL C	$6,993.31	$10,917.09
18539C204	2,461.000	CLEARWAY ENERGY INC CL C	$39,706.92	$88,669.83
185634102	226.000	CLENE INC COMMON STOCK	$2,497.53	$926.60
185634102	301.000	CLENE INC COMMON STOCK	$3,326.35	$1,234.10
185899101	4,411.000	CLEVELAND CLIFFS INC COM	$93,517.61	$96,027.47
185899101	2,350.000	CLEVELAND CLIFFS INC COM	$49,822.35	$51,159.50
18885T306	159.000	CLIPPER RLTY INC COM	$1,488.82	$1,580.46
18885T306	56.000	CLIPPER RLTY INC COM	$439.90	$556.64
189054109	1,308.000	CLOROX CO COM	$152,034.48	$228,062.88
189054109	227.000	CLOROX CO COM	$32,882.94	$39,579.72
189054109	649.000	CLOROX CO COM	$69,098.03	$113,159.64
18915M107	3,162.000	CLOUDFLARE INC CL A COM	$238,911.83	$415,803.00

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18915M107	143.000	CLOUDFLARE INC CL A COM	$14,992.27	$18,804.50
18915M107	1,353.000	CLOUDFLARE INC CL A COM	$101,951.59	$177,919.50
189464100	1,469.000	CLOVIS ONCOLOGY INC COM	$39,088.53	$3,980.99
12571T100	414.000	CMC MATERIALS INC COM	$37,183.85	$79,359.66
12572Q105	3,485.000	CME GROUP INC COM	$385,513.67	$796,183.10
125896100	2,774.000	CMS ENERGY CORP COM	$102,795.46	$180,448.70
125896100	1,500.000	CMS ENERGY CORP COM	$55,300.17	$97,575.00
126117100	279.000	CNA FINL CORP COM	$11,289.80	$12,298.32
126117100	150.000	CNA FINL CORP COM	$6,057.75	$6,612.00
126128107	643.000	CNB FINL CORP PA COM	$12,311.08	$17,039.50
12621E103	5,059.000	CNO FINL GROUP INC COM	$86,537.31	$120,606.56
12653C108	8,448.000	CNX RESOURCES CORPORATION COM	$68,028.31	$116,160.00
19046P209	95.000	COASTAL FINL CORP WA COM NEW	$2,474.50	$4,808.90
19046P209	120.000	COASTAL FINL CORP WA COM NEW	$1,801.51	$6,074.40
191216100	35,607.000	COCA COLA CO COM	$1,637,013.91	$2,108,290.47
191216100	11,141.000	COCA COLA CO COM	$514,834.61	$659,658.61
191098102	70.000	COCA-COLA CONSOLIDATED, INC.	$10,644.05	$43,343.30
192003101	300.000	CODEX DNA INC COM	$3,218.79	$3,240.00
192003101	274.000	CODEX DNA INC COM	$3,097.10	$2,959.20
192005106	888.000	CODEXIS INC COM	$8,835.66	$27,767.76
192010106	231.000	CODIAK BIOSCIENCES INC COM	$5,256.54	$2,573.34
192108504	2,439.000	COEUR MINING INC	$21,636.37	$12,292.56
192108504	3,086.000	COEUR MINING INC	$20,356.74	$15,553.44
19240Q201	156.000	COGENT BIOSCIENCES INC COM	$1,341.76	$1,338.48
19240Q201	1,063.000	COGENT BIOSCIENCES INC COM	$9,142.86	$9,120.54
19239V302	630.000	COGENT COMMUNICATIONS HLDGS INC COM NEW	$28,809.53	$46,103.40
192422103	8,838.000	COGNEX CORP COM	$407,889.20	$687,242.88
192422103	2,218.000	COGNEX CORP COM	$75,008.58	$172,471.68
192422103	900.000	COGNEX CORP COM	$27,419.01	$69,984.00
192446102	5,175.000	COGNIZANT TECH SOLUTIONS CRP COM	$338,459.93	$459,126.00
M25133105	0.000	COGNYTE SOFTWARE LTD ORD SHS	$1,433.51	$0.00
19247A100	367.000	COHEN & STEERS INC COM	$17,602.60	$33,951.17
192479103	285.000	COHERENT INC COM	$39,987.53	$75,963.90
192479103	25.000	COHERENT INC COM	$3,562.18	$6,663.50
192479103	128.000	COHERENT INC COM	$29,862.70	$34,117.12
19249H103	946.000	COHERUS BIOSCIENCES INC COM	$18,448.66	$15,098.16
192576106	614.000	COHU INC COM	$21,226.22	$23,387.26
192576106	253.000	COHU INC COM	$3,865.24	$9,636.77
194014106	1,083.000	COLFAX CORP COM	$46,186.63	$49,785.51
194014106	650.000	COLFAX CORP COM	$30,100.23	$29,880.50
194162103	5,747.000	COLGATE PALMOLIVE CO COM	$468,156.37	$490,448.98
194162103	3,815.000	COLGATE PALMOLIVE CO COM	$268,154.90	$325,572.10
19459J104	519.000	COLLEGIUM PHARMACEUTICAL INC COM	$11,740.41	$9,694.92
197236102	3,149.000	COLUMBIA BKG SYS INC COM	$96,759.92	$103,035.28
197641103	215.000	COLUMBIA FINL INC COM	$2,823.17	$4,484.90
197641103	1,022.000	COLUMBIA FINL INC COM	$17,377.01	$21,318.92
198516106	33.000	COLUMBIA SPORTSWEAR CO COM	$3,344.58	$3,215.52
198516106	379.000	COLUMBIA SPORTSWEAR CO COM	$32,599.71	$36,929.76
198516106	208.000	COLUMBIA SPORTSWEAR CO COM	$19,710.12	$20,267.52
199333105	1,115.000	COLUMBUS MCKINNON CORP	$35,249.21	$51,579.90
20030N101	44,683.000	COMCAST CORP CL A	$1,615,153.02	$2,248,895.39
200340107	1,312.000	COMERICA INC COM	$63,769.56	$114,144.00
200340107	725.000	COMERICA INC COM	$37,490.11	$63,075.00
199908104	526.000	COMFORT SYS USA INC COM	$34,221.71	$52,042.44
200525103	1,129.000	COMMERCE BANCSHARES INC COM	$37,355.29	$77,607.46
200525103	591.000	COMMERCE BANCSHARES INC COM	$19,897.32	$40,625.34
201723103	4,841.000	COMMERCIAL METALS CO COM	$77,656.84	$175,679.89
202608105	174.000	COMMERCIAL VEH GROUP INC COM	$1,860.23	$1,402.44
202608105	808.000	COMMERCIAL VEH GROUP INC COM	$8,638.33	$6,512.48
20337X109	2,534.000	COMMSCOPE HLDG CO INC COM	$52,867.80	$27,975.36
20337X109	1,025.000	COMMSCOPE HLDG CO INC COM	$30,180.41	$11,316.00
203607106	2,120.000	COMMUNITY BK SYS INC COM	$92,526.86	$157,897.60
203668108	1,595.000	COMMUNITY HEALTH SYS INC NEW COM	$25,425.90	$21,229.45
203668108	646.000	COMMUNITY HEALTH SYS INC NEW COM	$7,999.84	$8,598.26
20369C106	220.000	COMMUNITY HEALTHCARE TR INC COM	$8,815.46	$10,399.40
20369C106	337.000	COMMUNITY HEALTHCARE TR INC COM	$16,270.70	$15,929.99
204149108	623.000	COMMUNITY TR BANCORP INC COM	$22,602.47	$27,169.03
204166102	668.000	COMMVAULT SYS INC COM	$34,161.22	$46,038.56
204280309	22,366.000	COMPAGNIE DE ST GOBAIN ADR	$183,934.01	$314,734.35
20449X401	18,404.000	COMPASS GROUP PLC SPONSORED ADR	$399,779.36	$411,550.25
20451N101	505.000	COMPASS MINERALS INTL INC COM	$31,121.76	$25,795.40
205306103	564.000	COMPUTER PROGRAMS & SYSTEMS COM	$17,142.95	$16,525.20
20563P101	64.000	COMPX INTERNATIONAL INC CL A	$820.27	$1,438.08
20564W105	2,753.000	COMSCORE INC COM	$13,407.88	$9,195.02
205768302	3,667.000	COMSTOCK RES INC COM	$22,634.58	$29,666.03
205826209	1,021.000	COMTECH TELECOMMUNICATIONS COM	$22,369.80	$24,187.49
205887102	4,543.000	CONAGRA BRANDS, INC	$157,923.34	$155,143.45
205887102	2,439.000	CONAGRA BRANDS, INC	$73,283.83	$83,291.85
20602D101	409.000	CONCENTRIX CORP COM	$23,135.53	$73,055.58
20602D101	220.000	CONCENTRIX CORP COM	$11,900.70	$39,296.40
206704108	1,033.000	CONCRETE PUMPING HLDGS INC COM	$4,683.87	$8,470.60

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206787103	6,709.000	CONDUENT INC COM	$63,181.44	$35,826.06
207410101	429.000	CONMED CORP COM	$34,953.92	$60,815.04
20786W107	1,494.000	CONNECTONE BANCORP INC NEW COM	$31,105.70	$48,868.74
208242107	715.000	CONNS INC COM	$14,904.14	$16,816.80
20825C104	12,944.000	CONOCOPHILLIPS COM	$861,484.33	$934,297.92
20848V105	262.000	CONSENSUS CLOUD SOLUTIONS INC COM	$9,305.77	$15,161.94
20854L108	1,371.000	CONSOL ENERGY INC NEW COM	$40,995.39	$31,135.41
209034107	2,919.000	CONSOLIDATED COMMUNICATIONS HLDGS INC COM	$43,099.11	$21,834.12
209115104	3,407.000	CONSOLIDATED EDISON INC COM	$232,161.41	$290,685.24
209115104	1,866.000	CONSOLIDATED EDISON INC COM	$128,758.31	$159,207.12
21036P108	1,554.000	CONSTELLATION BRANDS INC CL A	$307,601.45	$390,007.38
F21107101	4,916.000	CONSTELLIUM SE CL A SHS	$95,227.84	$88,045.56
21044C107	420.000	CONSTRUCTION PARTNERS INC COM CL A	$10,210.61	$12,352.20
210751103	1,273.000	CONTAINER STORE GROUP INC COM	$12,861.28	$12,704.54
212015101	90.000	CONTINENTAL RESOURCES INC COM	$3,546.09	$4,028.40
212015101	590.000	CONTINENTAL RESOURCES INC COM	$26,053.65	$26,408.40
212015101	325.000	CONTINENTAL RESOURCES INC COM	$17,258.32	$14,547.00
007CVR012	185.000	CONTRA ADURO BIOTECH I	$0.00	$0.00
007CVR012	76.000	CONTRA ADURO BIOTECH I	$0.00	$0.00
339CVR011	710.000	CONTRA FLEXION THERAPE NPV	$0.00	$0.00
717CVR013	550.000	CONTRA PFENEX INC	$0.00	$0.00
741CVR013	230.000	CONTRA PREVAIL THERAPE	$3,078.89	$3,078.89
743CVR037	1,225.000	CONTRA PROGENICS PHARMACEUTICALS	$0.00	$0.00
21258C108	400.000	CONVEY HEALTH SOLUTIONS HOLDINGS INC	$3,170.96	$3,344.00
21258C108	400.000	CONVEY HEALTH SOLUTIONS HOLDINGS INC	$3,234.00	$3,344.00
216648402	1,745.000	COOPER COS INC COM NEW	$356,566.38	$731,050.30
216648402	471.000	COOPER COS INC COM NEW	$115,296.95	$197,320.74
216648402	253.000	COOPER COS INC COM NEW	$45,866.44	$105,991.82
21676P103	674.000	COOPER STD HLDGS INC COM	$67,972.52	$15,104.34
P31076105	318.000	COPA HOLDINGS SA-CLASS A	$26,233.28	$26,285.88
P31076105	179.000	COPA HOLDINGS SA-CLASS A	$18,323.70	$14,796.14
217204106	20,167.000	COPART INC COM	$412,474.62	$3,057,720.54
217204106	2,713.000	COPART INC COM	$87,265.71	$411,345.06
217204106	1,089.000	COPART INC COM	$31,615.86	$165,114.18
218352102	1,426.000	CORCEPT THERAPEUTICS INC COM	$14,246.61	$28,234.80
21874C102	230.000	CORE & MAIN INC CL A	$5,759.82	$6,978.20
21874C102	72.000	CORE & MAIN INC CL A	$1,857.24	$2,184.48
21874C102	180.000	CORE & MAIN INC CL A	$4,502.30	$5,461.20
N22717107	48,856.000	CORE LABORATORIES N V ORD	$1,343,386.78	$1,089,977.36
45816D100	108.000	CORECARD CORP	$3,204.26	$4,190.40
21871N101	4,803.000	CORECIVIC INC COM	$109,485.98	$47,885.91
21872L104	1,575.000	COREPOINT LODGING INC COM	$8,498.09	$24,727.50
21900C308	52.000	CORMEDIX INC COM	$400.96	$236.60
21900C308	1,374.000	CORMEDIX INC COM	$10,683.88	$6,251.70
21925D109	807.000	CORNERSTONE BLDG BRANDS INC COM	$11,489.21	$14,074.08
219350105	3,338.000	CORNING INC COM	$136,527.54	$124,273.74
219350105	4,900.000	CORNING INC COM	$105,606.35	$182,427.00
219350105	4,025.000	CORNING INC COM	$115,614.08	$149,850.75
22002T108	4,554.000	CORPORATE OFFICE PPTYS TR COM	$125,906.33	$127,375.38
22041X102	396.000	CORSAIR GAMING INC COM	$14,700.43	$8,319.96
22052L104	7,144.000	CORTEVA INC COM	$216,635.99	$337,768.32
22052L104	3,900.000	CORTEVA INC COM	$115,868.99	$184,392.00
22053A107	41.000	CORTEXYME INC COM	$2,219.16	$517.42
221006109	130.000	CORVEL CORP COM	$6,239.44	$27,040.00
Y1771G102	2,113.000	COSTAMARE INC SHS	$18,039.34	$26,729.45
22160N109	25,445.000	COSTAR GROUP INC COM	$461,130.37	$2,010,918.35
22160N109	3,945.000	COSTAR GROUP INC COM	$151,165.32	$311,773.35
22160N109	890.000	COSTAR GROUP INC COM	$78,555.94	$70,336.70
22160N109	2,084.000	COSTAR GROUP INC COM	$56,044.22	$164,698.52
22160K105	5,370.000	COSTCO WHSL CORP NEW COM	$892,348.39	$3,048,549.00
22160K105	280.000	COSTCO WHSL CORP NEW COM	$83,037.08	$158,956.00
127097103	1,560.000	COTERRA ENERGY INC	$27,747.14	$29,640.00
127097103	6,567.000	COTERRA ENERGY INC	$140,728.39	$124,773.00
127097103	4,168.000	COTERRA ENERGY INC	$124,567.33	$79,192.00
222070203	3,266.000	COTY INC COM CL A	$66,212.31	$34,293.00
222070203	1,813.000	COTY INC COM CL A	$39,104.30	$19,036.50
22207T101	100.000	COUCHBASE INC COM	$3,511.90	$2,496.00
22207T101	100.000	COUCHBASE INC COM	$3,113.26	$2,496.00
22266L106	950.000	COUPA SOFTWARE INC COM	$154,310.51	$150,147.50
22266L106	382.000	COUPA SOFTWARE INC COM	$56,025.07	$60,375.10
22266M104	2,941.000	COURSERA INC COM	$103,711.43	$71,878.04
222795502	1,400.000	COUSINS PPTYS INC COM NEW	$50,419.51	$56,392.00
222795502	775.000	COUSINS PPTYS INC COM NEW	$27,858.78	$31,217.00
22284P105	491.000	COVENANT LOGISTICS GROUP INC	$9,114.89	$12,977.13
22304C100	4,144.000	COVETRUS INC COM	$80,099.84	$82,755.68
223622606	1,040.000	COWEN INC.	$24,143.77	$37,544.00
12618T105	88.000	CRA INTL INC COM	$3,614.03	$8,215.68
12618T105	46.000	CRA INTL INC COM	$1,107.41	$4,294.56
22410J106	350.000	CRACKER BARREL OLD CTRY STORE COM	$52,301.36	$45,024.00
224399105	499.000	CRANE CO COM	$30,790.13	$50,763.27
224399105	275.000	CRANE CO COM	$18,904.27	$27,975.75

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224633206	651.000	CRAWFORD & CO CL A	$5,462.50	$4,875.99
225310101	10.000	CREDIT ACCEP CORP MICH COM	$2,522.90	$6,876.80
225310101	79.000	CREDIT ACCEP CORP MICH COM	$30,794.48	$54,326.72
225310101	43.000	CREDIT ACCEP CORP MICH COM	$10,120.03	$29,570.24
44952J104	433.000	CRESCENT ENERGY COMPANY CL A COM	$9,359.21	$5,490.44
22663K107	582.000	CRINETICS PHARMACEUTICALS INC COM	$12,610.31	$16,534.62
22663K107	205.000	CRINETICS PHARMACEUTICALS INC COM	$4,022.31	$5,824.05
227046109	849.000	CROCS INC COM	$17,117.82	$108,858.78
227483104	68.000	CROSS CTRY HEALTHCARE INC COM	$775.07	$1,887.68
227483104	1,252.000	CROSS CTRY HEALTHCARE INC COM	$15,628.94	$34,755.52
22766M109	337.000	CROSSFIRST BANKSHARES INC COM	$4,890.21	$5,260.57
22766M109	972.000	CROSSFIRST BANKSHARES INC COM	$9,508.88	$15,172.92
22788C105	2,553.000	CROWDSTRIKE HLDGS INC CL A	$438,446.34	$522,726.75
22788C105	1,032.000	CROWDSTRIKE HLDGS INC CL A	$143,083.86	$211,302.00
22822V101	5,596.000	CROWN CASTLE INTL CORP NEW COM	$623,431.11	$1,168,109.04
228368106	216.000	CROWN HLDGS INC COM	$12,597.59	$23,893.92
228368106	1,076.000	CROWN HLDGS INC COM	$67,143.48	$119,027.12
228368106	675.000	CROWN HLDGS INC COM	$33,494.15	$74,668.50
229050307	599.000	CRYOPORT INC COM PAR	$13,249.73	$35,442.83
126327105	100.000	CS DISCO INC COM	$4,672.62	$3,575.00
126327105	172.000	CS DISCO INC COM	$8,688.58	$6,149.00
126349109	224.000	CSG SYSTEMS INTL INC COM	$9,440.08	$12,906.88
126349109	695.000	CSG SYSTEMS INTL INC COM	$32,790.80	$40,045.90
126402106	202.000	CSW INDUSTRIALS INC COM	$10,594.84	$24,413.72
126408103	21,989.000	CSX CORP COM	$463,871.04	$826,786.40
22948Q101	242.000	CTO REALTY GROWTH INC COM	$13,277.66	$14,863.64
126501105	105.000	CTS CORP COM	$3,736.01	$3,855.60
126501105	993.000	CTS CORP COM	$16,505.51	$36,462.96
229663109	2,099.000	CUBESMART COM	$71,050.68	$119,454.09
229663109	1,128.000	CUBESMART COM	$35,561.18	$64,194.48
22978P106	439.000	CUE BIOPHARMA INC COM	$8,069.12	$4,965.09
229790100	276.000	CUE HEALTH INC COM	$2,706.18	$3,701.16
229790100	276.000	CUE HEALTH INC COM	$2,706.18	$3,701.16
229899109	555.000	CULLEN FROST BANKERS INC COM	$45,110.96	$69,968.85
229899109	298.000	CULLEN FROST BANKERS INC COM	$23,269.87	$37,568.86
230031106	12.000	CULLINAN MANAGEMENT INC COM	$493.38	$185.16
230031106	970.000	CULLINAN MANAGEMENT INC COM	$27,526.28	$14,967.10
231021106	1,406.000	CUMMINS INC COM	$192,876.15	$306,704.84
231021106	770.000	CUMMINS INC COM	$91,521.79	$167,967.80
N2451R105	677.000	CUREVAC N V COM	$42,827.70	$23,227.87
N2451R105	275.000	CUREVAC N V COM	$17,396.78	$9,435.25
23130Q107	67.000	CURIOSITYSTREAM INC COM CL A	$967.55	$397.31
23130Q107	858.000	CURIOSITYSTREAM INC COM CL A	$12,390.38	$5,087.94
231269200	471.000	CURIS INC COM NEW	$3,627.17	$2,241.96
231269200	447.000	CURIS INC COM NEW	$3,442.35	$2,127.72
23131L107	310.000	CURO GROUP HLDGS CORP COM	$5,169.99	$4,963.10
231561101	396.000	CURTISS WRIGHT CORP COM	$45,030.68	$54,913.32
231561101	212.000	CURTISS WRIGHT CORP COM	$24,278.21	$29,398.04
G2717B108	2,034.000	CUSHMAN WAKEFIELD PLC SHS	$36,697.06	$45,236.16
23204X103	61.000	CUSTOM TRUCK ONE SOURCE INC COM CL A	$573.46	$488.00
23204X103	1,261.000	CUSTOM TRUCK ONE SOURCE INC COM CL A	$11,280.57	$10,088.00
23204G100	36.000	CUSTOMERS BANCORP INC COM	$724.71	$2,353.32
23204G100	1,098.000	CUSTOMERS BANCORP INC COM	$27,430.54	$71,776.26
232109108	259.000	CUTERA INC COM	$4,736.54	$10,701.88
126600105	5,176.000	CVB FINL CORP COM	$90,551.62	$110,818.16
12662P108	1,185.000	CVR ENERGY INC COM	$43,940.29	$19,919.85
126638105	200.000	CVRX INC COM	$3,351.00	$2,446.00
126638105	191.000	CVRX INC COM	$2,974.12	$2,335.93
126650100	12,840.000	CVS HEALTH CORPORATION	$969,027.34	$1,324,574.40
23257D103	2,775.000	CYMABAY THERAPEUTICS INC COM	$10,574.00	$9,379.50
23283R100	1,179.000	CYRUSONE INC COM	$69,270.60	$105,779.88
23283R100	650.000	CYRUSONE INC COM	$36,429.99	$58,318.00
23284P103	175.000	CYTEIR THERAPEUTICS INC COM	$3,095.39	$1,989.75
23284P103	169.000	CYTEIR THERAPEUTICS INC COM	$3,270.16	$1,921.53
23285D109	200.000	CYTEK BIOSCIENCES INC COM	$4,622.00	$3,264.00
23285D109	134.000	CYTEK BIOSCIENCES INC COM	$2,811.17	$2,186.88
23282W605	1,071.000	CYTOKINETICS INC COM NEW	$17,032.21	$48,816.18
23282W605	225.000	CYTOKINETICS INC COM NEW	$3,698.16	$10,255.50
23284F105	364.000	CYTOMX THERAPEUTICS INC COM	$4,890.63	$1,576.12
23284F105	386.000	CYTOMX THERAPEUTICS INC COM	$2,490.09	$1,671.38
23283X206	608.000	CYTOSORBENTS CORP COM NEW	$6,057.70	$2,547.52
23331A109	1,783.000	D R HORTON INC COM	$158,421.34	$193,366.35
23331A109	1,910.000	D R HORTON INC COM	$72,826.71	$207,139.50
23331A109	1,739.000	D R HORTON INC COM	$51,782.31	$188,594.55
6250025	40,000.000	DAIFUKU CO LTD NPV	$2,575,972.55	$3,265,277.76
233912104	49.000	DAILY JOURNAL CORP COM	$16,106.31	$17,479.77
234264109	1,470.000	DAKTRONICS INC COM	$12,259.48	$7,423.50
235825205	1,152.000	DANA INCORPORATED	$27,568.51	$26,288.64
235825205	2,695.000	DANA INCORPORATED	$51,577.43	$61,499.90
235851102	429.000	DANAHER CORP COM	$114,354.67	$141,145.29
235851102	5,897.000	DANAHER CORP COM	$479,269.15	$1,940,171.97

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236272100	1,318.000	DANIMER SCIENTIFIC INC COM CL A	$27,611.97	$11,229.36
237194105	1,146.000	DARDEN RESTAURANTS INC COM	$165,151.21	$172,633.44
237194105	406.000	DARDEN RESTAURANTS INC COM	$29,618.10	$61,159.84
237194105	678.000	DARDEN RESTAURANTS INC COM	$39,383.52	$102,133.92
23725P209	539.000	DARIOHEALTH CORP COM NEW	$12,171.16	$6,990.83
237266101	116.000	DARLING INGREDIENTS INC COM	$7,598.12	$8,037.64
237266101	1,487.000	DARLING INGREDIENTS INC COM	$97,764.10	$103,034.23
237266101	850.000	DARLING INGREDIENTS INC COM	$55,675.85	$58,896.50
23753F107	311.000	DASEKE INC COM	$1,152.56	$3,122.44
23804L103	3,312.000	DATADOG INC CL A COM	$331,748.10	$589,900.32
23804L103	1,346.000	DATADOG INC CL A COM	$134,602.23	$239,736.06
23821D100	141.000	DATTO HLDG CORP COM	$3,913.01	$3,715.35
23821D100	100.000	DATTO HLDG CORP COM	$2,808.50	$2,635.00
238337109	294.000	DAVE & BUSTERS ENTMT INC COM	$13,605.54	$11,289.60
238337109	933.000	DAVE & BUSTERS ENTMT INC COM	$11,495.49	$35,827.20
23918K108	638.000	DAVITA INC	$68,818.26	$72,578.88
23918K108	200.000	DAVITA INC	$12,999.98	$22,752.00
23918K108	365.000	DAVITA INC	$27,152.19	$41,522.40
23954D109	150.000	DAY ONE BIOPHARMACEUTICALS INC COM	$3,324.53	$2,527.50
23954D109	183.000	DAY ONE BIOPHARMACEUTICALS INC COM	$4,378.90	$3,083.55
23304Y100	3,297.000	DBS GROUP HLDGS LTD SPONSORED ADR	$184,090.42	$319,489.19
24344T101	174.000	DECIPHERA PHARMACEUTICALS INC COM	$7,823.47	$1,699.98
24344T101	217.000	DECIPHERA PHARMACEUTICALS INC COM	$8,280.94	$2,120.09
243537107	52.000	DECKERS OUTDOOR CORP	$19,794.37	$19,048.12
243537107	230.000	DECKERS OUTDOOR CORP	$87,552.03	$84,251.30
243537107	146.000	DECKERS OUTDOOR CORP	$55,576.51	$53,481.26
244199105	3,662.000	DEERE & CO COM	$1,281,667.04	$1,255,663.18
24477E103	113.000	DEFINITIVE HEALTHCARE CORP CLASS A COM	$3,099.03	$3,088.29
24477E103	113.000	DEFINITIVE HEALTHCARE CORP CLASS A COM	$3,099.03	$3,088.29
24477E103	113.000	DEFINITIVE HEALTHCARE CORP CLASS A COM	$3,099.03	$3,088.29
245496104	1,195.000	DEL TACO RESTAURANTS INC COM	$12,204.35	$14,877.75
24665A103	2,629.000	DELEK US HLDGS INC NEW COM	$18,817.89	$39,408.71
24703L202	1,734.000	DELL TECHNOLOGIES INC CL C	$63,890.31	$97,398.78
24703L202	1,325.000	DELL TECHNOLOGIES INC CL C	$30,147.82	$74,425.25
247361702	8,293.000	DELTA AIR LINES INC DEL COM NEW	$368,466.28	$324,090.44
247361702	3,399.000	DELTA AIR LINES INC DEL COM NEW	$92,486.07	$132,832.92
248019101	1,687.000	DELUXE CORP COM	$69,303.22	$54,169.57
24823R105	1,353.000	DENALI THERAPEUTICS INC COM	$48,084.12	$60,343.80
24790A101	745.000	DENBURY INC COM	$59,570.95	$57,059.55
24869P104	703.000	DENNYS CORP COM	$7,979.52	$11,248.00
24869P104	599.000	DENNYS CORP COM	$5,863.94	$9,584.00
24906P109	2,099.000	DENTSPLY SIRONA INC COM	$121,866.93	$117,103.21
24906P109	1,132.000	DENTSPLY SIRONA INC COM	$58,893.78	$63,154.28
25056L103	263.000	DESIGN THERAPEUTICS INC COM	$5,122.34	$5,630.83
25056L103	225.000	DESIGN THERAPEUTICS INC COM	$5,283.23	$4,817.25
250565108	887.000	DESIGNER BRANDS INC CL A	$15,620.96	$12,604.27
25058X105	1,732.000	DESKTOP METAL INC COM CL A	$17,553.60	$8,573.40
25058X105	2,069.000	DESKTOP METAL INC COM CL A	$20,330.98	$10,241.55
25157Y202	5,793.000	DEUTSCHE POST AG SPONSORED ADR	$257,735.13	$372,478.31
25179M103	15,500.000	DEVON ENERGY CORP NEW COM	$471,314.00	$682,775.00
25179M103	6,526.000	DEVON ENERGY CORP NEW COM	$268,459.03	$287,470.30
25179M103	3,497.000	DEVON ENERGY CORP NEW COM	$112,444.45	$154,042.85
252131107	1,252.000	DEXCOM INC COM	$173,075.14	$672,261.40
252131107	508.000	DEXCOM INC COM	$219,029.06	$272,770.60
Y2065G121	5,733.000	DHT HOLDINGS INC SHS NEW	$33,069.96	$29,754.27
25264R207	122.000	DIAMOND HILL INVESTMENT GRP COM	$13,682.17	$23,696.06
25278X109	1,111.000	DIAMONDBACK ENERGY INC COM	$107,001.52	$119,821.35
25278X109	961.000	DIAMONDBACK ENERGY INC COM	$79,061.48	$103,643.85
25278X109	977.000	DIAMONDBACK ENERGY INC COM	$82,816.17	$105,369.45
252784301	8,377.000	DIAMONDROCK HOSPITALITY CO COM	$84,304.97	$80,502.97
23345J104	121.000	DICE THERAPEUTICS INC COM	$2,874.36	$3,062.51
23345J104	235.000	DICE THERAPEUTICS INC COM	$5,582.43	$5,947.85
253393102	611.000	DICKS SPORTING GOODS INC OC-COM	$24,853.62	$70,258.89
253393102	325.000	DICKS SPORTING GOODS INC OC-COM	$16,957.53	$37,371.75
253651103	708.000	DIEBOLD NIXDORF	$8,210.63	$6,407.40
253798102	1,352.000	DIGI INTL INC COM	$14,881.74	$33,218.64
25381B101	188.000	DIGIMARC CORP NEW COM	$5,323.93	$7,422.24
25401G106	20.000	DIGITAL MEDIA SOLUTIONS INC COM CL A	$205.02	$95.60
25401G106	65.000	DIGITAL MEDIA SOLUTIONS INC COM CL A	$666.32	$310.70
253868103	2,727.000	DIGITAL RLTY TR INC COM	$294,250.77	$482,324.49
25400W102	1,331.000	DIGITAL TURBINE INC COM NEW	$18,609.25	$81,177.69
25401T108	19,274.000	DIGITALBRIDGE GROUP INC CL A COM	$47,623.87	$160,552.42
25402D102	719.000	DIGITALOCEAN HLDGS INC COM	$53,203.34	$57,757.27
25402D102	110.000	DIGITALOCEAN HLDGS INC COM	$10,814.42	$8,836.30
254067101	236.000	DILLARDS INC CL A	$13,143.71	$57,824.72
25432X102	1,406.000	DIME CMNTY BANCSHARES INC NEW	$38,388.36	$49,434.96
254423106	241.000	DINE BRANDS GLOBAL, INC.	$21,323.05	$18,270.21
254543101	497.000	DIODES INC COM	$35,173.95	$54,575.57
254543101	397.000	DIODES INC COM	$9,570.74	$43,594.57
254709108	2,175.000	DISCOVER FINL SVCS COM	$268,766.93	$251,343.00
254709108	1,308.000	DISCOVER FINL SVCS COM	$79,166.45	$151,152.48

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254709108	1,567.000	DISCOVER FINL SVCS COM	$96,417.97	$181,082.52
25470F104	1,571.000	DISCOVERY INC NEW COM SER A	$46,500.21	$36,981.34
25470F104	850.000	DISCOVERY INC NEW COM SER A	$28,714.48	$20,009.00
25470F302	24,900.000	DISCOVERY INC NEW COM SER C	$559,531.44	$570,210.00
25470F302	2,992.000	DISCOVERY INC NEW COM SER C	$75,619.96	$68,516.80
25470F302	1,626.000	DISCOVERY INC NEW COM SER C	$47,093.00	$37,235.40
25470M109	35,600.000	DISH NETWORK CORP CL A	$1,246,774.93	$1,154,864.00
25470M109	2,414.000	DISH NETWORK CORP CL A	$101,347.53	$78,310.16
25470M109	1,283.000	DISH NETWORK CORP CL A	$45,025.00	$41,620.52
254687106	1,203.000	DISNEY WALT CO COM	$214,556.25	$186,332.67
254687106	16,908.000	DISNEY WALT CO COM	$1,960,562.40	$2,618,880.12
G28923103	363.000	DIVERSEY HLDGS LTD ORD SHS	$6,316.57	$4,831.53
G28923103	18.000	DIVERSEY HLDGS LTD ORD SHS	$313.22	$239.58
G28923103	250.000	DIVERSEY HLDGS LTD ORD SHS	$4,350.25	$3,327.50
25525P107	9,504.000	DIVERSIFIED HEALTHCARE TR COM SH BEN INT	$77,770.70	$29,367.36
23291C103	274.000	DMC GLOBAL INC COM	$14,567.00	$10,853.14
256163106	2,476.000	DOCUSIGN INC COM	$210,674.57	$377,119.56
256163106	1,004.000	DOCUSIGN INC COM	$74,273.33	$152,919.24
25659T107	649.000	DOLBY LABORATORIES INC COM	$31,704.54	$61,797.78
25659T107	350.000	DOLBY LABORATORIES INC COM	$17,184.44	$33,327.00
256677105	1,330.000	DOLLAR GEN CORP NEW COM	$139,865.55	$313,653.90
256677105	1,314.000	DOLLAR GEN CORP NEW COM	$278,451.06	$309,880.62
256746108	9,400.000	DOLLAR TREE INC COM	$919,028.42	$1,320,888.00
256746108	2,279.000	DOLLAR TREE INC COM	$207,900.18	$320,245.08
256746108	1,179.000	DOLLAR TREE INC COM	$86,756.92	$165,673.08
25746U109	7,813.000	DOMINION ENERGY, INC	$577,910.28	$613,789.28
25754A201	342.000	DOMINOS PIZZA INC COM	$43,202.74	$193,000.86
25754A201	115.000	DOMINOS PIZZA INC COM	$52,667.82	$64,897.95
25754A201	193.000	DOMINOS PIZZA INC COM	$19,174.64	$108,915.69
257554105	407.000	DOMO INC COM CL B	$13,535.58	$20,187.20
257651109	210.000	DONALDSON INC COM	$8,623.31	$12,444.60
257651109	1,073.000	DONALDSON INC COM	$48,790.38	$63,585.98
257651109	700.000	DONALDSON INC COM	$28,201.46	$41,482.00
257701201	583.000	DONEGAL GROUP INC CL A	$8,645.35	$8,331.07
25787G100	26.000	DONNELLEY FINL SOLUTIONS INC COM	$861.41	$1,225.64
25787G100	1,109.000	DONNELLEY FINL SOLUTIONS INC COM	$18,146.09	$52,278.26
257867200	2,837.000	DONNELLEY R R & SONS CO COM	$18,017.79	$31,944.62
25809K105	1,643.000	DOORDASH INC CL A 0	$321,995.50	$244,642.70
25809K105	168.000	DOORDASH INC CL A 0	$32,977.52	$25,015.20
25809K105	775.000	DOORDASH INC CL A 0	$151,090.35	$115,397.50
Y2106R110	79.000	DORIAN LPG LTD SHS USD	$736.90	$1,002.51
Y2106R110	979.000	DORIAN LPG LTD SHS USD	$9,320.98	$12,423.51
258278100	385.000	DORMAN PRODUCTS INC COM	$25,344.38	$43,508.85
25862V105	673.000	DOUBLEVERIFY HLDGS INC COM	$23,514.72	$22,397.44
25862V105	273.000	DOUBLEVERIFY HLDGS INC COM	$9,432.77	$9,085.44
25960R105	333.000	DOUGLAS DYNAMICS INC COM	$10,653.65	$13,006.98
25961D105	149.000	DOUGLAS ELLIMAN INC COM	$1,245.52	$1,713.50
25961D105	2,470.500	DOUGLAS ELLIMAN INC COM	$16,460.01	$28,410.75
25960P109	1,583.000	DOUGLAS EMMETT INC COM	$60,223.39	$53,030.50
25960P109	850.000	DOUGLAS EMMETT INC COM	$25,689.51	$28,475.00
259CVR017	125.000	DOVA PHARMACEUTICALS INC	$0.00	$3,536.25
260003108	1,394.000	DOVER CORP COM	$96,592.26	$253,150.40
260003108	748.000	DOVER CORP COM	$49,709.83	$135,836.80
260557103	682.000	DOW INC COM	$43,164.46	$38,683.04
260557103	6,777.000	DOW INC COM	$400,564.96	$384,391.44
26142R104	3,940.000	DRAFTKINGS INC COM CL A	$203,583.74	$108,231.80
26142R104	1,575.000	DRAFTKINGS INC COM CL A	$81,381.83	$43,265.25
262037104	1,406.000	DRIL-QUIP INC COM	$66,824.99	$27,670.08
262077100	588.000	DRIVE SHACK INC COM	$2,058.59	$840.84
262077100	1,710.000	DRIVE SHACK INC COM	$5,986.71	$2,445.30
26210V102	539.000	DRIVEN BRANDS HLDGS INC COM	$14,160.12	$18,121.18
26210V102	250.000	DRIVEN BRANDS HLDGS INC COM	$5,986.25	$8,405.00
26210C104	3,954.000	DROPBOX INC CL A	$99,884.74	$97,031.16
26210C104	1,575.000	DROPBOX INC CL A	$40,158.33	$38,650.50
23332B106	903.000	DSP GROUP INC COM	$13,586.91	$19,847.94
23345M107	877.000	DT MIDSTREAM INC COMMON STOCK	$23,021.29	$42,078.46
23345M107	503.000	DT MIDSTREAM INC COMMON STOCK	$13,497.14	$24,133.94
233331107	1,875.000	DTE ENERGY CO COM	$135,178.56	$224,137.50
233331107	1,006.000	DTE ENERGY CO COM	$74,139.22	$120,257.24
264120106	217.000	DUCK CREEK TECHNOLOGIES INC SHS	$9,755.64	$6,533.87
264120106	563.000	DUCK CREEK TECHNOLOGIES INC SHS	$24,325.99	$16,951.93
264120106	375.000	DUCK CREEK TECHNOLOGIES INC SHS	$16,223.57	$11,291.25
26414D106	349.000	DUCKHORN PORTFOLIO INC COM	$7,623.08	$8,145.66
26414D106	267.000	DUCKHORN PORTFOLIO INC COM	$5,839.56	$6,231.78
264147109	436.000	DUCOMMUN INC DEL COM	$9,360.34	$20,391.72
26441C204	7,546.000	DUKE ENERGY CORP NEW COM	$596,884.79	$791,575.40
264411505	3,649.000	DUKE RLTY CORP COM NEW	$78,009.73	$239,520.36
264411505	2,010.000	DUKE RLTY CORP COM NEW	$45,777.45	$131,936.40
26443V101	179.000	DULUTH HLDGS INC COM CL B	$3,055.71	$2,717.22
26484T106	1,520.000	DUN & BRADSTREET HLDGS INC COM	$35,799.02	$31,144.80
26484T106	825.000	DUN & BRADSTREET HLDGS INC COM	$20,100.48	$16,904.25

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26614N102	5,097.000	DUPONT DE NEMOURS INC COM	$439,943.55	$411,735.66
266605104	52.000	DURECT CORP COM	$126.83	$51.27
23355L106	2,368.000	DXC TECHNOLOGY CO COM	$188,287.34	$76,225.92
23355L106	1,325.000	DXC TECHNOLOGY CO COM	$90,612.43	$42,651.75
233377407	714.000	DXP ENTERPRISES INC NEW COM NEW	$24,626.02	$18,328.38
267475101	360.000	DYCOM INDS INC COM	$20,402.96	$33,753.60
267475101	222.000	DYCOM INDS INC COM	$12,090.82	$20,814.72
268150109	2,245.000	DYNATRACE INC COM	$72,134.90	$135,485.75
268150109	109.000	DYNATRACE INC COM	$6,505.23	$6,578.15
268150109	997.000	DYNATRACE INC COM	$30,638.92	$60,168.95
268158201	1,590.000	DYNAVAX TECHNOLOGIES CORP COM NEW	$16,595.98	$22,371.30
26818M108	1,202.000	DYNE THERAPEUTICS INC COM	$26,766.79	$14,291.78
26817Q886	1,217.000	DYNEX CAP INC COM	$23,509.03	$20,336.07
268211109	105.000	DZS INC COM	$2,358.41	$1,703.10
268211109	385.000	DZS INC COM	$4,127.51	$6,244.70
26856L103	673.000	E L F BEAUTY INC COM	$12,421.98	$22,350.33
29788T103	8,007.000	E2OPEN PARENT HOLDINGS INC COM CL A	$93,753.70	$90,158.82
268948106	1,267.000	EAGLE BANCORP INC MD COM	$66,365.85	$73,916.78
Y2187A150	334.000	EAGLE BULK SHIPPING INC COM	$8,789.67	$15,197.00
26969P108	400.000	EAGLE MATLS INC COM	$30,074.93	$66,584.00
26969P108	214.000	EAGLE MATLS INC COM	$19,542.73	$35,622.44
269796108	80.000	EAGLE PHARMACEUTICALS INC COM	$4,974.03	$4,073.60
269796108	248.000	EAGLE PHARMACEUTICALS INC COM	$10,942.01	$12,628.16
270087109	285.000	EARGO INC COM	$11,790.24	$1,453.50
27032D304	60.000	EARTHSTONE ENERGY INC CL A	$706.26	$656.40
27032D304	796.000	EARTHSTONE ENERGY INC CL A	$7,354.68	$8,708.24
27579R104	1,428.000	EAST WEST BANCORP INC COM	$57,120.97	$112,355.04
27579R104	767.000	EAST WEST BANCORP INC COM	$31,107.12	$60,347.56
27616P103	3,377.000	EASTERLY GOVT PPTYS INC COM	$73,047.89	$77,400.84
27627N105	537.000	EASTERN BANKSHARES INC COM	$8,950.08	$10,831.29
27627N105	5,421.000	EASTERN BANKSHARES INC COM	$86,026.35	$109,341.57
277276101	589.000	EASTGROUP PPTYS INC COM	$52,974.92	$134,203.65
277432100	1,374.000	EASTMAN CHEM CO COM	$107,331.34	$166,130.34
277432100	708.000	EASTMAN CHEM CO COM	$60,757.73	$85,604.28
277461406	41.000	EASTMAN KODAK CO COM NEW	$366.99	$191.88
277461406	100.000	EASTMAN KODAK CO COM NEW	$230.10	$468.00
G29183103	3,886.000	EATON CORP PLC SHS	$264,098.10	$671,578.52
278642103	7,100.000	EBAY INC COM	$349,288.07	$472,150.00
278642103	8,152.000	EBAY INC COM	$345,527.74	$542,108.00
278715206	1,063.000	EBIX COM INC COM NEW	$31,026.36	$32,315.20
278715206	3,692.000	EBIX COM INC COM NEW	$200,750.27	$112,236.80
278768106	1,655.000	ECHOSTAR CORP CL A	$43,958.46	$43,609.25
278865100	2,847.000	ECOLAB INC COM	$559,471.84	$667,877.73
278865100	299.000	ECOLAB INC COM	$57,412.95	$70,142.41
27923Q109	2,056.000	ECOVYST INC COM	$33,433.95	$21,053.44
28035Q102	2,175.000	EDGEWELL PERS CARE CO COM	$103,079.53	$99,419.25
28036F105	563.000	EDGEWISE THERAPEUTICS INC COM	$10,266.49	$8,602.64
281020107	3,626.000	EDISON INTL COM	$221,947.77	$247,474.50
281020107	1,950.000	EDISON INTL COM	$124,895.96	$133,087.50
28106W103	1,009.000	EDITAS MEDICINE INC COM	$30,412.97	$26,788.95
28176E108	8,025.000	EDWARDS LIFESCIENCES CORP COM	$242,749.87	$1,039,638.75
28225C806	139.000	EGAIN CORPORATION	$1,592.14	$1,387.22
28225C806	440.000	EGAIN CORPORATION	$4,493.56	$4,391.20
28238P109	107.000	EHEALTH INC COM	$9,097.28	$2,728.50
28238P109	689.000	EHEALTH INC COM	$43,083.86	$17,569.50
28249U105	1,281.000	EIGER BIOPHARMACEUTICALS INC COM	$11,107.55	$6,648.39
268603107	762.000	EL POLLO LOCO HLDGS INC COM	$9,828.66	$10,812.78
284CVR016	650.000	ELANCO ANIMAL HEALTH INC	$0.00	$21,892.00
284CVR016	100.000	ELANCO ANIMAL HEALTH INC	$0.00	$3,368.00
28414H103	4,306.000	ELANCO ANIMAL HEALTH INC COM	$137,262.29	$122,204.28
28414H103	2,308.000	ELANCO ANIMAL HEALTH INC COM	$72,067.51	$65,501.04
N14506104	886.000	ELASTIC N V ORD SHS	$69,612.11	$109,057.74
N14506104	388.000	ELASTIC N V ORD SHS	$31,329.52	$47,758.92
285512109	2,756.000	ELECTRONIC ARTS INC COM	$352,874.04	$363,516.40
28618M106	2,241.000	ELEMENT SOLUTIONS INC COM	$35,543.83	$54,411.48
28618M106	1,200.000	ELEMENT SOLUTIONS INC COM	$20,832.33	$29,136.00
28658R106	225.000	ELIEM THERAPEUTICS INC COM	$3,408.04	$2,353.50
28658R106	179.000	ELIEM THERAPEUTICS INC COM	$3,069.12	$1,872.34
28852N109	1,888.000	ELLINGTON FINANCIAL INC COM	$29,322.74	$32,265.92
29084Q100	80.000	EMCOR GROUP INC COM	$5,708.31	$10,191.20
29084Q100	1,941.000	EMCOR GROUP INC COM	$118,759.04	$247,263.99
290846203	80.000	EMCORE CORP COM NEW	$799.28	$558.40
290846203	1,244.000	EMCORE CORP COM NEW	$12,428.80	$8,683.12
29103W104	969.000	EMERALD HOLDING INC COM	$19,678.04	$3,846.93
29089Q105	1,962.000	EMERGENT BIOSOLUTIONS INC COM	$124,333.90	$85,288.14
291011104	5,987.000	EMERSON ELEC CO COM	$391,657.30	$556,611.39
292104106	5,727.000	EMPIRE ST RLTY TR INC CL A	$68,443.38	$50,970.30
292218104	1,141.000	EMPLOYERS HLDGS INC COM	$32,331.36	$47,214.58
29249E109	595.000	ENACT HLDGS INC COM	$11,486.48	$12,298.65
29251M106	29.000	ENANTA PHARMACEUTICALS INC COM	$2,938.11	$2,168.62
29251M106	694.000	ENANTA PHARMACEUTICALS INC COM	$34,454.49	$51,897.32

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29261A100	721.000	ENCOMPASS HEALTH CORP COM	$50,205.97	$47,052.46
29261A100	421.000	ENCOMPASS HEALTH CORP COM	$26,939.79	$27,474.46
29261A100	525.000	ENCOMPASS HEALTH CORP COM	$35,695.60	$34,261.50
292554102	1,237.000	ENCORE CAP GROUP INC COM	$36,426.96	$76,830.07
292562105	806.000	ENCORE WIRE CORP COM	$32,113.14	$115,338.60
G30401106	9,178.000	ENDO INTL PLC SHS	$67,910.11	$34,509.28
29272W109	1,004.000	ENERGIZER HLDGS INC NEW COM	$42,369.80	$40,260.40
292671708	1,789.000	ENERGY FUELS INC COM NEW	$10,932.58	$13,650.07
292671708	790.000	ENERGY FUELS INC COM NEW	$1,894.66	$6,027.70
29270J100	622.000	ENERGY RECOVERY INC COM	$5,802.06	$13,366.78
292765104	891.000	ENERPAC TOOL GROUP CORP CL A COM	$22,621.31	$18,069.48
29275Y102	69.000	ENERSYS COM	$4,996.60	$5,455.14
29275Y102	1,556.000	ENERSYS COM	$107,053.64	$123,017.36
Y2294C107	0.500	ENETI INC COM	$23.01	$3.87
Y2294C107	0.500	ENETI INC COM	$20.32	$3.87
292812104	241.000	ENFUSION INC CL A	$4,413.92	$5,046.54
292812104	210.000	ENFUSION INC CL A	$3,846.15	$4,397.40
29283F103	177.000	ENGAGESMART LLC COMMON STOCK	$3,755.06	$4,269.24
29283F103	155.000	ENGAGESMART LLC COMMON STOCK	$3,288.33	$3,738.60
293389102	1,022.000	ENNIS INC COM	$18,064.24	$19,959.66
29357K103	1,453.000	ENOVA INTL INC COM	$27,581.88	$59,514.88
29355A107	1,712.000	ENPHASE ENERGY INC COM	$119,088.81	$313,193.28
29355A107	687.000	ENPHASE ENERGY INC COM	$46,862.68	$125,679.78
29355X107	827.000	ENPRO INDUSTRIES INC COM	$57,933.36	$91,027.89
29358P101	796.000	ENSIGN GROUP INC COM	$27,926.30	$66,832.16
G3075P101	493.000	ENSTAR GROUP LTD SHS	$82,841.15	$122,061.87
293603106	18,737.000	ENTAIN PLC UNSPONSORED ADS	$331,629.43	$427,109.92
29362U104	1,747.000	ENTEGRIS INC COM	$75,963.23	$242,099.26
29362U104	701.000	ENTEGRIS INC COM	$26,646.44	$97,144.58
29364G103	1,947.000	ENTERGY CORP NEW COM	$160,458.30	$219,329.55
29364G103	1,044.000	ENTERGY CORP NEW COM	$89,435.18	$117,606.60
293668109	371.000	ENTERPRISE BANCORP INC MASS COM	$9,019.81	$16,665.32
293712105	1,434.000	ENTERPRISE FINANCIAL SERVICES CORP COM	$53,628.02	$67,527.06
29384C108	168.000	ENTRADA THERAPEUTICS INC COM	$2,579.64	$2,876.16
29384C108	168.000	ENTRADA THERAPEUTICS INC COM	$2,579.64	$2,876.16
29382R107	2,377.000	ENTRAVISION COMMUNICATIONS CORP CL A	$11,371.10	$16,116.06
29404K106	751.000	ENVESTNET INC COM	$38,592.95	$59,584.34
29404K106	139.000	ENVESTNET INC COM	$10,975.58	$11,028.26
29415F104	1,528.000	ENVISTA HLDGS CORP COM	$37,894.77	$68,851.68
29415F104	825.000	ENVISTA HLDGS CORP COM	$23,466.74	$37,174.50
26875P101	898.000	EOG RES INC COM	$78,710.60	$79,769.34
26875P101	5,045.000	EOG RES INC COM	$434,695.36	$448,147.35
29415C101	647.000	EOS ENERGY ENTERPRISES INC COM CL A	$7,773.38	$4,865.44
29414B104	5,562.000	EPAM SYS INC COM	$1,013,421.75	$3,717,918.90
29414B104	699.000	EPAM SYS INC COM	$98,401.14	$467,246.55
29414B104	284.000	EPAM SYS INC COM	$37,124.58	$189,839.80
29428V104	1,324.000	EPIZYME INC COM	$16,492.97	$3,310.00
294268107	1,066.000	EPLUS INC COM	$45,134.50	$57,436.08
26884U109	748.000	EPR PPTYS COM SH BEN INT	$56,696.81	$35,522.52
26884U109	375.000	EPR PPTYS COM SH BEN INT	$28,212.97	$17,808.75
26884L109	26,100.000	EQT CORP COM	$379,426.75	$569,241.00
26884L109	2,982.000	EQT CORP COM	$101,309.02	$65,037.42
26884L109	1,603.000	EQT CORP COM	$58,961.89	$34,961.43
294429105	601.000	EQUIFAX INC COM	$73,481.62	$175,966.79
294429105	728.000	EQUIFAX INC COM	$143,623.06	$213,151.12
294429105	640.000	EQUIFAX INC COM	$56,669.67	$187,385.60
29444U700	824.000	EQUINIX INC COM PAR	$305,752.61	$696,972.16
29444U700	252.000	EQUINIX INC COM PAR	$197,417.05	$213,151.68
29452E101	3,582.000	EQUITABLE HLDGS INC COM	$78,168.04	$117,453.78
29452E101	1,975.000	EQUITABLE HLDGS INC COM	$42,981.82	$64,760.25
294600101	16,486.000	EQUITRANS MIDSTREAM CORPORATIO COM	$142,931.28	$170,465.24
29460X109	541.000	EQUITY BANCSHARES INC COM CL A	$15,422.37	$18,356.13
294628102	4,697.000	EQUITY COMWLTH COM SH BEN INT	$125,696.42	$121,652.30
29472R108	1,190.000	EQUITY LIFESTYLE PPTYS INC COM	$48,039.63	$104,315.40
29472R108	830.000	EQUITY LIFESTYLE PPTYS INC COM	$51,547.15	$72,757.80
29472R108	925.000	EQUITY LIFESTYLE PPTYS INC COM	$29,428.80	$81,085.50
29476L107	3,568.000	EQUITY RESIDENTIAL COM	$249,998.34	$322,904.00
29476L107	1,950.000	EQUITY RESIDENTIAL COM	$125,516.92	$176,475.00
29479A108	175.000	ERASCA INC COM	$3,332.27	$2,726.50
29479A108	344.000	ERASCA INC COM	$6,881.82	$5,359.52
29530P102	236.000	ERIE INDEMNITY CO CL A	$25,546.98	$45,467.76
29530P102	75.000	ERIE INDEMNITY CO CL A	$9,975.64	$14,449.50
29530P102	131.000	ERIE INDEMNITY CO CL A	$13,241.39	$25,238.46
G3788M114	12,720.000	EROS STX GLOBAL CORPORATION	$33,089.68	$3,048.98
N96ESC012	2,095.000	ESC WRIGHT MED GROUP N	$57,531.31	$57,531.31
296056104	39.000	ESCALADE INC COM	$891.97	$615.81
296056104	303.000	ESCALADE INC COM	$3,451.72	$4,784.37
296315104	32.000	ESCO TECHNOLOGIES INC COM	$2,657.95	$2,879.68
296315104	939.000	ESCO TECHNOLOGIES INC COM	$84,848.93	$84,500.61
29664W105	387.000	ESPERION THERAPEUTICS INC NEW COM	$17,247.71	$1,935.00
29667L106	203.000	ESPORTS TECHNOLOGIES INC COM	$3,784.03	$4,173.68

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G3198U102	4,364.000	ESSENT GROUP LTD COM	$161,030.39	$198,692.92
29670E107	4,719.000	ESSENTIAL PPTYS RLTY TR INC COM	$92,546.23	$136,048.77
29670G102	2,168.000	ESSENTIAL UTILS INC COM	$61,797.76	$116,399.92
29670G102	1,175.000	ESSENTIAL UTILS INC COM	$35,185.55	$63,085.75
297178105	630.000	ESSEX PPTY TR INC COM	$145,891.89	$221,904.90
297178105	338.000	ESSEX PPTY TR INC COM	$70,597.39	$119,053.74
297602104	902.000	ETHAN ALLEN INTERIORS INC COM	$26,722.54	$23,713.58
29786A106	3,351.000	ETSY INC COM	$396,133.77	$733,667.94
29786A106	1,644.000	ETSY INC COM	$121,357.20	$359,937.36
29786A106	670.000	ETSY INC COM	$46,773.84	$146,689.80
298736109	8,800.000	EURONET WORLDWIDE INC COM	$997,742.50	$1,048,696.00
298736109	463.000	EURONET WORLDWIDE INC COM	$67,575.32	$55,175.71
298736109	144.000	EURONET WORLDWIDE INC COM	$13,063.82	$17,160.48
298736109	264.000	EURONET WORLDWIDE INC COM	$20,571.09	$31,460.88
29870A913	-326,926.060	EUROPEAN MONETARY UNION EURO	$20,481.20	$20,550.07
29882P106	125.000	EUROPEAN WAX CTR INC CLASS A COM	$3,598.13	$3,793.75
29882P106	216.000	EUROPEAN WAX CTR INC CLASS A COM	$6,045.43	$6,555.60
299734103	61.000	EVELO BIOSCIENCES INC COM	$478.64	$370.27
29975E109	1,107.000	EVENTBRITE INC COM CL A	$14,026.57	$19,306.08
29978A104	488.000	EVERBRIDGE INC COM	$68,682.71	$32,857.04
29978A104	196.000	EVERBRIDGE INC COM	$27,591.11	$13,196.68
29978A104	5,585.000	EVERBRIDGE INC COM	$493,646.38	$376,038.05
29977X105	175.000	EVERCOMMERCE INC COM	$3,306.75	$2,756.25
29977X105	186.000	EVERCOMMERCE INC COM	$3,003.77	$2,929.50
29977A105	376.000	EVERCORE INC	$30,415.98	$51,079.60
29977A105	208.000	EVERCORE INC	$21,007.91	$28,256.80
G3223R108	122.000	EVEREST RE GROUP LTD	$31,261.40	$33,418.24
G3223R108	298.000	EVEREST RE GROUP LTD	$55,942.96	$81,628.16
G3223R108	207.000	EVEREST RE GROUP LTD	$36,666.82	$56,701.44
30034W106	21,700.000	EVERGY INC COM	$1,250,038.04	$1,488,837.00
30034W106	2,262.000	EVERGY INC COM	$96,886.67	$155,195.82
30034W106	1,187.000	EVERGY INC COM	$51,149.95	$81,440.07
30034T103	1,233.000	EVERI HLDGS INC COM	$22,420.24	$26,324.55
30041R108	279.000	EVERQUOTE INC COM CL A	$10,190.48	$4,369.14
30040W108	3,375.000	EVERSOURCE ENERGY COM	$184,020.88	$307,057.50
30040W108	1,825.000	EVERSOURCE ENERGY COM	$102,176.25	$166,038.50
30040P103	894.000	EVERTEC INC COM	$21,414.22	$44,682.12
26929N102	84.000	EVI INDUSTRIES INC COM	$2,843.85	$2,623.32
26927E104	692.000	EVO PMTS INC CL A COM	$18,370.09	$17,715.20
30050B101	229.000	EVOLENT HEALTH INC CL A	$4,959.34	$6,336.43
30050B101	2,480.000	EVOLENT HEALTH INC CL A	$45,723.74	$68,621.60
30052C107	475.000	EVOLUS INC COM	$6,858.94	$3,092.25
30057T105	1,723.000	EVOQUA WATER TECHNOLOGIES CORP COM	$37,611.78	$80,550.25
30063P105	2,049.000	EXACT SCIENCES CORP COM	$166,859.99	$159,473.67
30063P105	125.000	EXACT SCIENCES CORP COM	$10,120.13	$9,728.75
30063P105	915.000	EXACT SCIENCES CORP COM	$71,880.71	$71,214.45
30068X103	50.000	EXAGEN INC COM	$730.37	$581.50
30068X103	295.000	EXAGEN INC COM	$4,499.05	$3,430.85
30161Q104	3,437.000	EXELIXIS INC COM	$80,417.83	$62,828.36
30161Q104	351.000	EXELIXIS INC COM	$7,501.22	$6,416.28
30161Q104	1,600.000	EXELIXIS INC COM	$37,907.99	$29,248.00
30161N101	9,450.000	EXELON CORP COM	$330,136.27	$545,832.00
302081104	485.000	EXLSERVICE HLDGS INC COM	$23,862.83	$70,213.45
30212W100	916.000	EXP WORLD HOLDINGS INC COM	$11,403.73	$30,860.04
30212P303	1,832.000	EXPEDIA INC DEL COM NEW	$298,583.25	$331,079.04
30212P303	766.000	EXPEDIA INC DEL COM NEW	$79,538.96	$138,431.52
302130109	1,592.000	EXPEDITORS INTL WASH INC COM	$101,600.70	$213,789.68
302130109	443.000	EXPEDITORS INTL WASH INC COM	$33,459.60	$59,490.47
302130109	877.000	EXPEDITORS INTL WASH INC COM	$41,202.47	$117,772.33
30214U102	750.000	EXPONENT INC COM	$32,332.95	$87,547.50
N3144W105	58.000	EXPRO GROUP HOLDINGS NV COM	$1,148.75	$832.30
N3144W105	1,606.000	EXPRO GROUP HOLDINGS NV COM	$41,028.98	$23,046.10
30225T102	158.000	EXTRA SPACE STORAGE INC COM	$10,791.44	$35,823.34
30225T102	1,161.000	EXTRA SPACE STORAGE INC COM	$165,397.88	$263,233.53
30225T102	683.000	EXTRA SPACE STORAGE INC COM	$45,527.37	$154,856.59
30226D106	1,821.000	EXTREME NETWORKS INC COM	$9,077.87	$28,589.70
30231G102	41,492.000	EXXON MOBIL CORP COM	$3,600,690.18	$2,538,895.48
30233G209	846.000	EYEPOINT PHARMACEUTICALS INC COM NEW	$8,054.77	$10,355.04
302301106	1,973.000	EZCORP INC CL A NON VTG	$11,607.30	$14,541.01
302520101	3,022.000	F N B CORP PA COM	$40,612.13	$36,656.86
302520101	1,650.000	F N B CORP PA COM	$21,910.16	$20,014.50
30322L101	225.000	F45 TRAINING HLDGS INC COM	$3,172.19	$2,450.25
30322L101	353.000	F45 TRAINING HLDGS INC COM	$5,070.85	$3,844.17
315616102	585.000	F5 INC	$82,240.28	$143,155.35
315616102	310.000	F5 INC	$38,623.44	$75,860.10
G3323L100	469.000	FABRINET SHS	$25,565.85	$55,562.43
G3323L100	208.000	FABRINET SHS	$19,820.53	$24,641.76
303075105	424.000	FACTSET RESH SYS INC COM	$72,124.47	$206,068.24
303075105	52.000	FACTSET RESH SYS INC COM	$17,268.21	$25,272.52
303075105	198.000	FACTSET RESH SYS INC COM	$29,084.97	$96,229.98
303250104	362.000	FAIR ISAAC CORPORATION COM	$80,176.08	$156,988.54

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303250104	146.000	FAIR ISAAC CORPORATION COM	$29,460.03	$63,315.82
30607B109	486.000	FALCON MINERALS CORP CL A COM	$2,517.97	$2,366.82
30607B109	272.000	FALCON MINERALS CORP CL A COM	$2,155.60	$1,324.64
307305102	16,200.000	FANUC CORPORATION ADR	$346,388.51	$342,986.40
309627107	1,250.000	FARMERS NATL BANC CORP COM	$13,961.58	$23,187.50
31154R109	1,072.000	FARMLAND PARTNERS INC COM	$11,645.46	$12,810.40
311642102	134.000	FARO TECHNOLOGIES INC COM	$6,847.95	$9,382.68
311642102	364.000	FARO TECHNOLOGIES INC COM	$26,564.07	$25,487.28
311900104	6,605.000	FASTENAL CO COM	$167,843.75	$423,116.30
311900104	656.000	FASTENAL CO COM	$23,884.42	$42,023.36
311900104	3,000.000	FASTENAL CO COM	$70,076.51	$192,180.00
31188V100	970.000	FASTLY INC CL A	$58,821.77	$34,386.50
31188V100	549.000	FASTLY INC CL A	$44,960.97	$19,462.05
31189P102	1,193.000	FATE THERAPEUTICS INC COM	$30,302.09	$69,802.43
31189V109	76.000	FATHOM HOLDINGS INC COM	$3,076.03	$1,554.96
30257X104	41.000	FB FINL CORP COM	$1,582.23	$1,796.62
30257X104	1,223.000	FB FINL CORP COM	$35,934.87	$53,591.86
313148306	367.000	FEDERAL AGRIC MTG CORP CL C	$19,180.31	$45,482.31
313747206	750.000	FEDERAL RLTY INVT TR SH BEN INT NEW	$89,952.69	$102,240.00
313747206	402.000	FEDERAL RLTY INVT TR SH BEN INT NEW	$51,745.27	$54,800.64
313855108	889.000	FEDERAL SIGNAL CORP COM	$21,158.66	$38,529.26
314211103	3,791.000	FEDERATED HERMES INC	$98,414.67	$142,465.78
31428X106	1,385.000	FEDEX CORP COM	$404,352.14	$358,216.40
31428X106	1,347.000	FEDEX CORP COM	$226,243.97	$348,388.08
315405100	1,007.000	FERRO CORP COM	$15,262.37	$21,982.81
315405100	556.000	FERRO CORP COM	$8,138.38	$12,137.48
31572Q808	1,161.000	FIBROGEN INC COM	$41,231.89	$16,370.10
31572Q808	296.000	FIBROGEN INC COM	$13,028.26	$4,173.60
31609R100	161.000	FIDELITY D & D BANCORP INC COM	$8,875.51	$9,499.00
31620R303	34,127.000	FIDELITY NATIONAL FINANCIAL IN FNF GROUP COM	$1,188,825.11	$1,780,746.86
31620R303	2,597.000	FIDELITY NATIONAL FINANCIAL IN FNF GROUP COM	$67,347.78	$135,511.46
31620R303	1,425.000	FIDELITY NATIONAL FINANCIAL IN FNF GROUP COM	$36,697.70	$74,356.50
31620M106	6,023.000	FIDELITY NATL INFORMATION SVCS INC COM	$678,176.03	$657,410.45
31660B101	706.000	FIESTA RESTAURANT GROUP INC COM	$10,246.29	$7,773.06
316773100	6,704.000	FIFTH THIRD BANCORP COM	$137,482.49	$291,959.20
316773100	3,650.000	FIFTH THIRD BANCORP COM	$77,889.68	$158,957.50
30260D103	120.000	FIGS INC CL A	$4,621.00	$3,307.20
30260D103	742.000	FIGS INC CL A	$22,203.86	$20,449.52
30260D103	530.000	FIGS INC CL A	$15,733.55	$14,606.80
31738L107	1,337.000	FINANCE OF AMERICA COMPAN COM CL A	$10,483.42	$5,307.89
317585404	627.000	FINANCIAL INSTITUTIONS INC COM	$16,831.53	$19,938.60
31773D101	9.000	FINCH THERAPEUTICS GROUP INC COM	$132.58	$89.73
31773D101	276.000	FINCH THERAPEUTICS GROUP INC COM	$4,065.76	$2,751.72
31846B108	732.000	FIRST ADVANTAGE CORP NEW COM	$14,412.85	$13,937.28
31846B108	150.000	FIRST ADVANTAGE CORP NEW COM	$3,126.86	$2,856.00
31847R102	1,077.000	FIRST AMERN FINL CORP COM	$43,199.34	$84,253.71
31847R102	550.000	FIRST AMERN FINL CORP COM	$21,934.88	$43,026.50
31866P102	414.000	FIRST BANCORP INC ME COM	$8,143.97	$12,999.60
318910106	1,381.000	FIRST BANCORP N C COM	$40,386.53	$63,139.32
318672706	8,131.000	FIRST BANCORP P R COM NEW	$41,572.98	$112,045.18
318916103	811.000	FIRST BANCSHARES INC MS COM	$23,424.41	$31,320.82
31931U102	624.000	FIRST BANK WILLIAMSTOWN NJ COM	$8,504.13	$9,054.24
319383204	2,035.000	FIRST BUSEY CORP COM NEW	$46,862.31	$55,189.20
31983A103	687.000	FIRST COMMUNITY BANKSHARES INC	$13,392.69	$22,959.54
319829107	3,822.000	FIRST COMWLTH FINL CORP PA COM	$36,111.48	$61,495.98
31946M103	59.000	FIRST CTZNS BANCSHARES INC N C CL A	$24,466.77	$48,960.56
31946M103	32.000	FIRST CTZNS BANCSHARES INC N C CL A	$13,270.11	$26,554.88
320209109	3,853.000	FIRST FINL BANCORP OHIO COM	$67,895.91	$93,936.14
32020R109	1,749.000	FIRST FINL BANKSHARES INC COM	$43,193.01	$88,919.16
32020R109	359.000	FIRST FINL BANKSHARES INC COM	$17,849.84	$18,251.56
320218100	483.000	FIRST FINL CORP IND COM	$17,505.75	$21,875.07
32026V104	1,591.000	FIRST FNDTN INC COM	$24,753.57	$39,552.26
32051X108	1,217.000	FIRST HAWAIIAN INC COM	$34,203.07	$33,260.61
32051X108	675.000	FIRST HAWAIIAN INC COM	$18,770.95	$18,447.75
320517105	5,239.000	FIRST HORIZON CORPORATION	$66,940.27	$85,552.87
320517105	2,850.000	FIRST HORIZON CORPORATION	$35,706.43	$46,540.50
32054K103	1,202.000	FIRST INDL RLTY TR INC COM	$45,494.65	$79,572.40
32054K103	675.000	FIRST INDL RLTY TR INC COM	$25,367.18	$44,685.00
320557101	372.000	FIRST INTERNET BANCORP COM	$10,697.40	$17,498.88
32055Y201	1,640.000	FIRST INTST BANCSYSTEM INC COM CL A	$55,084.66	$66,698.80
320734106	916.000	FIRST LONG IS CORP COM	$18,368.13	$19,776.44
320817109	2,168.000	FIRST MERCHANTS CORP COM	$65,692.93	$90,817.52
320866106	666.000	FIRST MID BANCSHARES, INC	$21,736.35	$28,498.14
320867104	4,562.000	FIRST MIDWEST BANCORP INC DEL COM	$84,676.61	$93,429.76
33616C100	1,730.000	FIRST REP BK SAN FRAN CALI NEW COM	$169,455.47	$357,262.30
33616C100	942.000	FIRST REP BK SAN FRAN CALI NEW COM	$65,267.93	$194,532.42
336433107	1,072.000	FIRST SOLAR INC COM	$64,649.91	$93,435.52
336433107	575.000	FIRST SOLAR INC COM	$33,400.74	$50,117.00
33748L101	170.000	FIRST WATCH RESTAURANT GROUP I COM	$2,734.45	$2,849.20
33748L101	170.000	FIRST WATCH RESTAURANT GROUP I COM	$2,734.45	$2,849.20
33768G107	42.000	FIRSTCASH HOLDINGS INC COM	$3,461.60	$3,142.02

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33768G107	1,474.000	FIRSTCASH HOLDINGS INC COM	$117,159.03	$110,269.94
337932107	5,208.000	FIRSTENERGY CORP COM	$188,992.32	$216,600.72
337932107	2,825.000	FIRSTENERGY CORP COM	$104,263.03	$117,491.75
33767E202	14,133.000	FIRSTSERVICE CORP NEW COM	$1,306,382.90	$2,776,710.51
337738108	15,188.000	FISERV INC COM	$376,662.61	$1,576,362.52
337738108	527.000	FISERV INC COM	$24,901.98	$54,697.33
337738108	5,419.000	FISERV INC COM	$537,508.81	$562,438.01
33813J106	2,150.000	FISKER INC CL A COM STK	$41,497.15	$33,819.50
33813J106	521.000	FISKER INC CL A COM STK	$10,055.82	$8,195.33
33829M101	715.000	FIVE BELOW INC COM	$84,475.57	$147,926.35
33829M101	287.000	FIVE BELOW INC COM	$33,371.71	$59,377.43
33830T103	124.000	FIVE STAR BANCORP COM	$3,422.21	$3,720.00
33830T103	132.000	FIVE STAR BANCORP COM	$3,458.53	$3,960.00
338307101	867.000	FIVE9 INC COM	$97,432.44	$119,056.44
338307101	348.000	FIVE9 INC COM	$38,844.83	$47,787.36
337930705	2,088.000	FLAGSTAR BANCORP INC COM	$62,664.11	$100,098.72
339041105	6,400.000	FLEETCOR TECHNOLOGIES INC COM	$1,532,039.94	$1,432,576.00
339041105	242.000	FLEETCOR TECHNOLOGIES INC COM	$39,727.23	$54,169.28
339041105	611.000	FLEETCOR TECHNOLOGIES INC COM	$160,290.35	$136,766.24
339041105	425.000	FLEETCOR TECHNOLOGIES INC COM	$67,332.45	$95,132.00
Y2573F102	52,300.000	FLEX LTD	$938,173.57	$958,659.00
339382103	266.000	FLEXSTEEL INDS INC COM	$11,629.79	$7,144.76
339750101	1,321.000	FLOOR & DECOR HLDGS INC CL A	$73,620.39	$171,743.21
339750101	525.000	FLOOR & DECOR HLDGS INC CL A	$26,139.03	$68,255.25
343498101	1,797.000	FLOWERS FOODS INC COM	$32,783.63	$49,363.59
343498101	975.000	FLOWERS FOODS INC COM	$19,494.89	$26,783.25
34354P105	1,216.000	FLOWSERVE CORP COM	$54,757.09	$37,209.60
34354P105	675.000	FLOWSERVE CORP COM	$42,972.59	$20,655.00
34379V103	180.000	FLUENCE ENERGY INC COM CL A	$5,409.90	$6,400.80
34379V103	196.000	FLUENCE ENERGY INC COM CL A	$5,890.78	$6,969.76
34379V103	179.000	FLUENCE ENERGY INC COM CL A	$5,379.85	$6,365.24
34380C102	1,735.000	FLUENT INC COM	$4,648.98	$3,452.65
34385P108	105.000	FLUIDIGM CORP DEL COM	$1,148.90	$411.60
34385P108	2,717.000	FLUIDIGM CORP DEL COM	$10,562.64	$10,650.64
343412102	5,688.000	FLUOR CORP NEW COM	$65,346.69	$140,891.76
343873105	1,181.000	FLUSHING FINL CORP COM	$24,326.83	$28,698.30
302492103	771.000	FLYWIRE CORPORATION COM VTG	$27,819.80	$29,344.26
302492103	404.000	FLYWIRE CORPORATION COM VTG	$14,410.47	$15,376.24
302491303	442.000	FMC CORP COM NEW	$44,070.46	$48,571.38
302491303	905.000	FMC CORP COM NEW	$73,775.00	$99,450.45
302491303	696.000	FMC CORP COM NEW	$35,887.69	$76,483.44
34417P100	874.000	FOCUS FINL PARTNERS INC COM CL A	$37,529.78	$52,195.28
344174107	42.000	FOGHORN THERAPEUTICS INC COM	$1,087.17	$960.54
344174107	666.000	FOGHORN THERAPEUTICS INC COM	$7,317.51	$15,231.42
344849104	908.000	FOOT LOCKER INC COM	$44,395.64	$39,616.04
344849104	475.000	FOOT LOCKER INC COM	$26,795.06	$20,724.25
345370860	38,201.000	FORD MTR CO DEL COM PAR $0.01	$548,817.18	$793,434.77
346232101	64.000	FORESTAR GROUP INC COM	$1,326.14	$1,392.00
346232101	507.000	FORESTAR GROUP INC COM	$6,836.21	$11,027.25
34630N106	245.000	FORIAN INC COM	$2,866.75	$2,209.90
34630N106	59.000	FORIAN INC COM	$690.36	$532.18
34633R104	1,287.000	FORMA THERAPEUTICS HLDGS INC SHS	$36,422.67	$18,301.14
346375108	1,004.000	FORMFACTOR INC COM	$27,061.91	$45,902.88
346375108	389.000	FORMFACTOR INC COM	$13,856.57	$17,785.08
346563109	166.000	FORRESTER RESEARCH INC COM	$6,334.44	$9,749.18
34962G109	166.000	FORTE BIOSCIENCES INC COM	$5,921.39	$355.24
34960W106	429.000	FORTERRA INC COM	$7,129.42	$10,201.62
34959E109	1,738.000	FORTINET INC COM	$68,001.56	$624,637.20
34959E109	705.000	FORTINET INC COM	$26,162.26	$253,377.00
34959J108	3,148.000	FORTIVE CORP COM	$208,057.63	$240,160.92
34959J108	1,739.000	FORTIVE CORP COM	$100,573.96	$132,668.31
34960Q109	1,056.000	FORTRESS BIOTECH INC COM	$2,959.48	$2,640.00
34964C106	6,218.000	FORTUNE BRANDS HOME & SEC INC COM	$365,779.57	$664,704.20
34964C106	447.000	FORTUNE BRANDS HOME & SEC INC COM	$43,524.84	$47,784.30
34964C106	973.000	FORTUNE BRANDS HOME & SEC INC COM	$59,350.36	$104,013.70
34964C106	725.000	FORTUNE BRANDS HOME & SEC INC COM	$33,610.25	$77,502.50
349853101	391.000	FORWARD AIR CORPORATION COM	$24,824.65	$47,346.19
34988V106	1,888.000	FOSSIL GROUP INC COM	$41,290.51	$19,427.52
35086T109	3,047.000	FOUR CORNERS PPTY TR INC COM	$85,562.81	$89,612.27
35137L105	25,400.000	FOX CORP CL A COM	$850,782.12	$937,260.00
35137L105	3,063.000	FOX CORP CL A COM	$124,878.52	$113,024.70
35137L105	1,675.000	FOX CORP CL A COM	$61,397.53	$61,807.50
35137L204	1,439.000	FOX CORP CL B COM	$57,883.79	$49,314.53
35137L204	775.000	FOX CORP CL B COM	$28,311.53	$26,559.25
35138V102	610.000	FOX FACTORY HLDG CORP COM	$27,814.38	$103,761.00
35180X105	57.000	FRANCHISE GROUP INC CL A	$1,721.61	$2,973.12
35180X105	979.000	FRANCHISE GROUP INC CL A	$25,595.29	$51,064.64
35243J101	1,255.000	FRANKLIN BSP REALTY TRUST INC COMMON STOCK	$21,641.88	$18,749.70
353469109	184.000	FRANKLIN COVEY CO COM	$4,234.47	$8,530.24
353514102	684.000	FRANKLIN ELEC INC COM	$29,871.12	$64,679.04
354613101	2,726.000	FRANKLIN RES INC COM	$128,806.77	$91,293.74

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	354613101	1,500.000	FRANKLIN RES INC COM	$49,419.21	$50,235.00
	35471R106	4,132.000	FRANKLIN STREET PPTYS CORP COM	$42,013.00	$24,585.40
	35671D857	5,566.000	FREEPORT-MCMORAN INC CL B	$207,283.41	$232,269.18
	35671D857	9,961.000	FREEPORT-MCMORAN INC CL B	$188,169.18	$415,672.53
	35803L108	1,280.000	FREQUENCY THERAPEUTICS INC COM	$13,838.08	$6,566.40
	358029106	11,097.000	FRESENIUS MED CARE AKTIENGESELLSCHAFT SPONSORED ADR	$389,060.84	$360,208.62
	G36738105	1,344.000	FRESH DEL MONTE PRODUCE INC	$52,429.98	$37,094.40
	358039105	4,862.000	FRESHPET INC COM	$701,986.40	$463,202.74
	358039105	530.000	FRESHPET INC COM	$90,132.33	$50,493.10
	358039105	213.000	FRESHPET INC COM	$36,222.99	$20,292.51
	35905A109	726.000	FRONTDOOR INC COM	$35,375.93	$26,607.90
	35905A109	275.000	FRONTDOOR INC COM	$11,976.53	$10,078.75
	35905A109	437.000	FRONTDOOR INC COM	$11,882.88	$16,016.05
	35909R108	513.000	FRONTIER GROUP HLDGS INC COM	$9,131.91	$6,961.41
	G3682E192	4,783.000	FRONTLINE LTD SHS NEW	$33,756.26	$33,815.81
	30292L107	268.000	FRP HLDGS INC COM	$10,166.78	$15,490.40
	30263Y104	294.000	FS BANCORP INC COM	$7,824.18	$9,887.22
	30320C103	280.000	FTC SOLAR INC COM	$3,388.28	$2,116.80
	302941109	326.000	FTI CONSULTING INC COM	$36,662.29	$50,014.92
	302941109	175.000	FTI CONSULTING INC COM	$19,680.68	$26,848.50
	30283W302	356.000	FTS INTERNATIONAL INC COM NEW CL A	$10,228.24	$9,345.00
	35953D104	1,940.000	FUBOTV INC COM	$66,446.94	$30,108.80
	35952H601	3,699.000	FUELCELL ENERGY INC COM	$18,434.24	$19,234.80
	35952H601	2,982.000	FUELCELL ENERGY INC COM	$14,366.22	$15,506.40
	359616109	886.000	FULCRUM THERAPEUTICS INC COM	$7,974.89	$15,673.34
	359664109	37.000	FULGENT GENETICS INC COM	$1,210.75	$3,721.83
	359664109	713.000	FULGENT GENETICS INC COM	$58,566.53	$71,720.67
	359678109	210.000	FULL HSE RESORTS INC COM	$2,138.01	$2,543.10
	359694106	139.000	FULLER H B CO COM	$6,646.29	$11,259.00
	359694106	1,713.000	FULLER H B CO COM	$99,000.17	$138,753.00
	360271100	6,366.000	FULTON FINANCIAL CORP COM	$84,983.77	$108,222.00
	361008105	391.000	FUNKO INC COM CL A	$8,602.39	$7,350.80
	36116M106	1,034.000	FUTUREFUEL CORPORATION COM	$12,664.07	$7,899.76
	3621LQ109	58.000	G1 THERAPEUTICS INC COM	$1,986.92	$592.18
	3621LQ109	645.000	G1 THERAPEUTICS INC COM	$18,749.71	$6,585.45
	363576109	1,990.000	GALLAGHER ARTHUR J & CO COM	$142,308.49	$337,643.30
	363576109	1,080.000	GALLAGHER ARTHUR J & CO COM	$64,549.67	$183,243.60
	361438104	72.000	GAMCO INVESTORS INC COM	$1,649.71	$1,798.56
	361438104	15.000	GAMCO INVESTORS INC COM	$205.40	$374.70
	36467W109	768.000	GAMESTOP CORP NEW CL A	$160,904.44	$113,963.52
	36467W109	336.000	GAMESTOP CORP NEW CL A	$70,273.23	$49,859.04
	36467J108	17,514.000	GAMING & LEISURE PPTYS INC COM	$608,725.74	$852,231.24
	36467J108	2,131.000	GAMING & LEISURE PPTYS INC COM	$83,224.15	$103,694.46
	36467J108	1,148.000	GAMING & LEISURE PPTYS INC COM	$39,952.49	$55,861.68
	G3728V109	62.000	GAN LIMITED SHS	$1,337.12	$569.78
	G3728V109	1,436.000	GAN LIMITED SHS	$25,561.97	$13,196.84
	36472T109	5,634.000	GANNETT CO INC NEW COM	$58,360.19	$30,029.22
	364760108	1,937.000	GAP INC COM	$42,242.98	$34,188.05
	364760108	1,050.000	GAP INC COM	$37,486.66	$18,532.50
	H2906T109	1,471.000	GARMIN LTD SHS	$91,927.24	$200,306.07
	H2906T109	801.000	GARMIN LTD SHS	$52,128.12	$109,072.17
	366651107	6,391.000	GARTNER INC COM	$552,358.68	$2,136,639.12
	366651107	1,087.000	GARTNER INC COM	$104,166.53	$363,405.84
	366651107	426.000	GARTNER INC COM	$37,942.81	$142,420.32
	G39108108	868.000	GATES INDUSTRIAL CORPRATIN PLC ORD SHS	$14,470.19	$13,809.88
	G39108108	500.000	GATES INDUSTRIAL CORPRATIN PLC ORD SHS	$8,483.93	$7,955.00
	368036109	429.000	GATOS SILVER INC COM	$7,168.17	$4,453.02
	368036109	221.000	GATOS SILVER INC COM	$2,034.31	$2,293.98
	361448103	1,440.000	GATX CORP COM	$72,822.49	$150,033.60
	36831E108	431.000	GCM GROSVENOR INC COM CL A	$4,314.74	$4,525.50
	36831E108	140.000	GCM GROSVENOR INC COM CL A	$1,401.54	$1,470.00
	36164Y101	1,970.000	GCP APPLIED TECHNOLOGIES INC COM	$43,541.08	$62,370.20
	36870G105	51.000	GEMINI THERAPEUTICS INC COM	$330.02	$148.41
	36870G105	736.000	GEMINI THERAPEUTICS INC COM	$4,762.66	$2,141.76
	Y2685T131	1,286.000	GENCO SHIPPING & TRADING LTD SHS	$18,164.68	$20,576.00
	368736104	5,453.000	GENERAC HLDGS INC COM	$1,643,006.76	$1,919,019.76
	368736104	796.000	GENERAC HLDGS INC COM	$110,749.86	$280,128.32
	368736104	320.000	GENERAC HLDGS INC COM	$37,680.32	$112,614.40
	369550108	2,418.000	GENERAL DYNAMICS CORP COM	$391,319.46	$504,080.46
	369604301	10,713.000	GENERAL ELECTRIC CO COM NEW	$2,039,394.22	$1,012,057.11
	370334104	5,934.000	GENERAL MILLS INC COM	$291,953.48	$399,832.92
	37045V100	13,371.000	GENERAL MTRS CO COM	$470,991.94	$783,941.73
	37148K100	144.000	GENERATION BIO CO COM	$4,581.93	$1,019.52
	37148K100	108.000	GENERATION BIO CO COM	$3,527.66	$764.64
	371532102	587.000	GENESCO INC COM	$35,536.96	$37,667.79
	37229T301	11,302.000	GENIUS BRANDS INTL INC COM	$22,728.32	$11,867.10
	4595739	11,610.000	GENMAB AS DKK1 BEARER	$4,185,015.39	$4,652,533.70
	G3922B107	124.000	GENPACT LIMITED	$4,255.42	$6,581.92
	G3922B107	1,660.000	GENPACT LIMITED	$66,030.24	$88,112.80
	G3922B107	950.000	GENPACT LIMITED	$23,219.38	$50,426.00
	371901109	2,348.000	GENTEX CORP COM	$52,462.80	$81,827.80

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
371901109	1,300.000	GENTEX CORP COM	$23,145.65	$45,305.00
37253A103	491.000	GENTHERM INC COM	$20,623.82	$42,667.90
372460105	1,393.000	GENUINE PARTS CO COM	$128,463.26	$195,298.60
372460105	753.000	GENUINE PARTS CO COM	$73,598.30	$105,570.60
37247D106	20,305.000	GENWORTH FINL INC COM CL A	$65,070.45	$82,235.25
36162J106	4,718.000	GEO GROUP INC NEW COM	$52,003.96	$36,564.50
373865104	990.000	GERMAN AMERN BANCORP COM	$25,351.18	$38,590.20
374163103	12,074.000	GERON CORP COM	$19,365.20	$14,730.28
374297109	1,596.000	GETTY REALTY CORP COM	$36,709.11	$51,215.64
374396406	7,816.000	GEVO INC COM PAR	$63,708.22	$33,452.48
374689107	139.000	GIBRALTAR INDS INC COM	$8,213.86	$9,268.52
374689107	937.000	GIBRALTAR INDS INC COM	$30,724.34	$62,479.16
36237H101	1,767.000	G-III APPAREL GROUP LTD COM	$50,706.63	$48,839.88
375558103	12,226.000	GILEAD SCIENCES INC COM	$838,347.45	$887,729.86
37637Q105	191.000	GLACIER BANCORP INC NEW COM	$7,264.53	$10,829.70
37637Q105	3,915.000	GLACIER BANCORP INC NEW COM	$116,974.80	$221,980.50
376536108	144.000	GLADSTONE COML CORP COM	$3,116.54	$3,710.88
376536108	1,051.000	GLADSTONE COML CORP COM	$17,714.98	$27,084.27
376549101	317.000	GLADSTONE LD CORP COM	$7,289.44	$10,701.92
376549101	411.000	GLADSTONE LD CORP COM	$5,270.60	$13,875.36
377320106	1,753.000	GLATFELTER CORPORATION COM	$31,547.25	$30,151.60
377322102	663.000	GLAUKOS CORP COM	$29,487.14	$29,463.72
377322102	11,207.000	GLAUKOS CORP COM	$699,285.84	$498,039.08
37890U108	883.000	GLOBAL BLOOD THERAPEUTICS INC COM	$32,177.40	$25,845.41
37892E102	145.000	GLOBAL INDUSTRIAL COMPANY COM	$3,537.07	$5,930.50
37892E102	116.000	GLOBAL INDUSTRIAL COMPANY COM	$1,808.63	$4,744.40
37954A204	2,270.000	GLOBAL MED REIT INC COM NEW	$26,075.10	$40,292.50
379378201	3,846.000	GLOBAL NET LEASE INC COM NEW	$84,716.05	$58,766.88
37940X102	10,481.000	GLOBAL PMTS INC COM	$1,482,301.00	$1,416,821.58
37940X102	2,850.000	GLOBAL PMTS INC COM	$464,668.60	$385,263.00
379463102	186.000	GLOBAL WTR RES INC COM	$1,707.55	$3,180.60
G39387108	359.000	GLOBALFOUNDRIES INC ORDINARY SHARES	$21,541.80	$23,324.23
G39387108	243.000	GLOBALFOUNDRIES INC ORDINARY SHARES	$14,581.22	$15,787.71
G39387108	277.000	GLOBALFOUNDRIES INC ORDINARY SHARES	$16,621.39	$17,996.69
378973408	5,556.000	GLOBALSTAR INC COM	$10,450.84	$6,444.96
378973408	3,063.000	GLOBALSTAR INC COM	$5,761.50	$3,553.08
L44385109	504.000	GLOBANT S A COM	$71,165.31	$158,301.36
L44385109	203.000	GLOBANT S A COM	$29,343.25	$63,760.27
L44385109	5,937.000	GLOBANT S A COM	$694,146.84	$1,864,752.33
37959E102	1,026.000	GLOBE LIFE INC COM	$62,312.56	$96,156.72
37959E102	558.000	GLOBE LIFE INC COM	$34,482.50	$52,295.76
379577208	53.000	GLOBUS MED INC CL A NEW	$4,105.43	$3,826.60
379577208	742.000	GLOBUS MED INC CL A NEW	$34,459.59	$53,572.40
379577208	400.000	GLOBUS MED INC CL A NEW	$18,076.40	$28,880.00
36251C103	1,712.000	GMS INC COM	$42,748.78	$102,908.32
380237107	232.000	GODADDY INC CL A	$12,873.17	$19,687.52
380237107	1,426.000	GODADDY INC CL A	$123,906.57	$121,010.36
380237107	911.000	GODADDY INC CL A	$47,964.95	$77,307.46
38046C109	61.000	GOGO INC COM	$625.89	$825.33
38046C109	2,199.000	GOGO INC COM	$24,488.20	$29,752.47
38046W105	557.000	GOHEALTH INC COM CL A	$6,735.86	$2,111.03
38046W105	69.000	GOHEALTH INC COM CL A	$958.06	$261.51
38046W105	225.000	GOHEALTH INC COM CL A	$3,069.53	$852.75
G9456A100	4,117.000	GOLAR LNG LTD BERMUDA SHS	$70,960.22	$51,009.63
381013101	250.000	GOLDEN ENTMT INC COM	$9,430.17	$12,632.50
38113L107	470.000	GOLDEN NUGGET ONLINE GAMIN COM CL A	$6,063.47	$4,676.50
38141G104	236.000	GOLDMAN SACHS GROUP INC COM	$87,029.96	$90,281.80
38141G104	3,032.000	GOLDMAN SACHS GROUP INC COM	$584,110.23	$1,159,891.60
382550101	11,179.000	GOODYEAR TIRE & RUBR CO COM	$146,448.60	$238,336.28
38267D109	41.000	GOOSEHEAD INS INC COM CL A	$3,119.05	$5,333.28
38267D109	598.000	GOOSEHEAD INS INC COM CL A	$51,529.55	$77,787.84
38267D109	3,701.000	GOOSEHEAD INS INC COM CL A	$258,817.53	$481,426.08
38268T103	1,842.000	GOPRO INC CL A	$13,629.69	$18,991.02
383082104	61.000	GORMAN RUPP CO COM	$2,168.05	$2,717.55
383082104	743.000	GORMAN RUPP CO COM	$20,519.58	$33,100.65
38341P102	2,489.000	GOSSAMER BIO INC COM	$34,007.32	$28,150.59
384109104	1,353.000	GRACO INC COM	$50,999.74	$109,078.86
384109104	644.000	GRACO INC COM	$31,784.48	$51,919.28
384109104	909.000	GRACO INC COM	$27,754.24	$73,283.58
384313508	2,384.000	GRAFTECH INTL LTD COM	$28,999.32	$28,202.72
384313508	785.000	GRAFTECH INTL LTD COM	$9,436.49	$9,286.55
384637104	156.000	GRAHAM HLDGS CO COM	$98,234.92	$98,253.48
384802104	501.000	GRAINGER W W INC COM	$136,960.03	$259,638.24
384802104	77.000	GRAINGER W W INC COM	$22,570.32	$39,904.48
384802104	242.000	GRAINGER W W INC COM	$60,525.88	$125,414.08
38526M106	464.000	GRAND CANYON ED INC COM	$54,297.75	$39,769.44
38526M106	249.000	GRAND CANYON ED INC COM	$27,191.41	$21,341.79
387328107	1,832.000	GRANITE CONSTR INC COM	$78,682.41	$70,898.40
38741L107	2,192.000	GRANITE PT MTG TR INC COM	$40,392.49	$25,668.32
388689101	50,900.000	GRAPHIC PACKAGING HLDG CO COM	$921,673.97	$992,550.00
388689101	936.000	GRAPHIC PACKAGING HLDG CO COM	$12,784.28	$18,252.00

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
388689101	1,951.000	GRAPHIC PACKAGING HLDG CO COM	$27,282.14	$38,044.50
388689101	1,450.000	GRAPHIC PACKAGING HLDG CO COM	$19,833.90	$28,275.00
38870X104	225.000	GRAPHITE BIO INC COM	$2,993.34	$2,796.75
38870X104	270.000	GRAPHITE BIO INC COM	$4,559.36	$3,356.10
389375106	3,422.000	GRAY TELEVISION INC COM	$55,434.51	$68,987.52
38983D300	868.000	GREAT AJAX CORP COM	$10,841.57	$11,422.88
390607109	2,593.000	GREAT LAKES DREDGE & DOCK CORP NEW COM	$21,862.46	$40,761.96
390905107	424.000	GREAT SOUTHN BANCORP INC COM	$17,312.62	$25,122.00
391416104	52.000	GREAT WESTN BANCORP INC COM	$1,804.97	$1,765.92
391416104	2,077.000	GREAT WESTN BANCORP INC COM	$57,309.77	$70,534.92
392709101	128.000	GREEN BRICK PARTNERS INC COM	$2,832.77	$3,882.24
392709101	881.000	GREEN BRICK PARTNERS INC COM	$9,585.22	$26,720.73
39304D102	80.000	GREEN DOT CORP CL A	$3,408.39	$2,899.20
39304D102	1,923.000	GREEN DOT CORP CL A	$89,890.95	$69,689.52
393222104	1,919.000	GREEN PLAINS INC COM	$47,891.72	$66,704.44
39366L208	256.000	GREENBOX POS COM NEW	$3,202.82	$1,075.20
393657101	1,294.000	GREENBRIER COMPANIES INC COM	$43,887.35	$59,381.66
395259104	216.000	GREENHILL & CO INC COM	$5,951.98	$3,872.88
395330103	240.000	GREENLANE HLDGS INC CL A COM	$1,362.93	$231.38
G4095J109	1,062.000	GREENLIGHT CAPITAL RE LTD A	$11,977.02	$8,326.08
396879108	59.000	GREENWICH LIFESCIENCES INC COM	$2,584.26	$1,435.47
397624107	54.000	GREIF BROS CORP CL A	$3,261.65	$3,259.98
397624107	886.000	GREIF BROS CORP CL A	$43,067.49	$53,487.82
397624206	12.000	GREIF INC CL B	$719.05	$717.36
397624206	204.000	GREIF INC CL B	$11,487.54	$12,195.12
39813G109	698.000	GRID DYNAMICS HLDGS INC CLASS A	$13,102.29	$26,503.06
39813G109	4,860.000	GRID DYNAMICS HLDGS INC CLASS A	$183,798.95	$184,534.20
398433102	1,861.000	GRIFFON CORP COM	$34,185.16	$53,001.28
39868T105	1,616.000	GRITSTONE BIO, INC	$16,961.74	$20,781.76
39874R101	784.000	GROCERY OUTLET HLDG CORP COM	$27,434.82	$22,171.52
39874R101	450.000	GROCERY OUTLET HLDG CORP COM	$15,936.25	$12,726.00
398905109	709.000	GROUP 1 AUTOMOTIVE INC COM	$48,214.71	$138,410.98
399473206	294.000	GROUPON INC COM NEW	$13,465.49	$6,809.04
399473206	133.000	GROUPON INC COM NEW	$2,507.19	$3,080.28
39986L109	798.000	GROWGENERATION CORP COM	$14,928.34	$10,413.90
36254L209	351.000	GT BIOPHARMA INC COM NEW	$5,086.34	$1,070.55
400CVR015	7.000	GTX INC DEL NPV	$0.00	$0.00
362409104	1,288.000	GTY TECHNOLOGY HOLDINGS INC COM	$8,414.31	$8,629.60
400764106	320.000	GUARANTY BANCSHARES INC TEX COM	$10,214.41	$12,025.60
40131M109	1,165.000	GUARDANT HEALTH INC COM	$102,785.56	$116,523.30
40131M109	500.000	GUARDANT HEALTH INC COM	$44,331.52	$50,010.00
401617105	77.000	GUESS INC COM	$2,032.11	$1,823.36
401617105	1,402.000	GUESS INC COM	$26,665.13	$33,199.36
40171V100	815.000	GUIDEWIRE SOFTWARE INC COM	$90,931.74	$92,526.95
40171V100	437.000	GUIDEWIRE SOFTWARE INC COM	$28,743.72	$49,612.61
36262G101	1,073.000	GXO LOGISTICS INCORPORATED COMMON STOCK	$64,994.35	$97,460.59
36262G101	133.000	GXO LOGISTICS INCORPORATED COMMON STOCK	$3,779.46	$12,080.39
36262G101	506.000	GXO LOGISTICS INCORPORATED COMMON STOCK	$14,586.87	$45,959.98
404030108	474.000	H & E EQUIP SVCS INC COM	$15,903.17	$20,983.98
404609109	339.000	HACKETT GROUP INC COM	$5,126.90	$6,959.67
404609109	76.000	HACKETT GROUP INC COM	$1,128.07	$1,560.28
405024100	509.000	HAEMONETICS CORP MASS COM	$33,579.24	$26,997.36
405024100	641.000	HAEMONETICS CORP MASS COM	$42,287.41	$33,998.64
405217100	748.000	HAIN CELESTIAL GROUP INC COM	$26,925.08	$31,872.28
405217100	436.000	HAIN CELESTIAL GROUP INC COM	$23,905.62	$18,577.96
40619L102	2,201.000	HALL OF FAME RESORT & ENTMT CO COM	$9,928.71	$3,345.52
406216101	489.000	HALLIBURTON CO COM	$11,707.15	$11,183.43
406216101	8,096.000	HALLIBURTON CO COM	$183,855.84	$185,155.52
406216101	4,600.000	HALLIBURTON CO COM	$104,496.47	$105,202.00
40637H109	2,029.000	HALOZYME THERAPEUTICS INC COM	$32,867.51	$81,586.09
40701T104	46.000	HAMILTON BEACH BRANDS HLDG CO COM CL A	$1,147.01	$660.56
40701T104	172.000	HAMILTON BEACH BRANDS HLDG CO COM CL A	$1,833.70	$2,469.92
407497106	502.000	HAMILTON LANE INC CL A	$26,153.72	$52,017.24
407497106	21,048.000	HAMILTON LANE INC CL A	$1,549,350.55	$2,180,993.76
410120109	3,488.000	HANCOCK WHITNEY CORPORATION	$109,786.81	$174,469.76
410345102	2,660.000	HANESBRANDS INC COM	$50,303.26	$44,475.20
410345102	1,311.000	HANESBRANDS INC COM	$16,060.29	$21,919.92
410345102	1,786.000	HANESBRANDS INC COM	$48,973.41	$29,861.92
41043F208	553.000	HANGER INC COM NEW	$13,202.79	$10,025.89
410495204	1,221.000	HANMI FINL CORP COM NEW	$25,298.70	$28,913.28
41068X100	66.000	HANNON ARMSTRONG SUST INFR CAP COM	$2,242.84	$3,505.92
41068X100	2,912.000	HANNON ARMSTRONG SUST INFR CAP COM	$70,205.34	$154,685.44
410867105	347.000	HANOVER INS GROUP INC COM	$25,559.44	$45,477.82
410867105	186.000	HANOVER INS GROUP INC COM	$13,527.70	$24,377.16
41165Y100	2,022.000	HARBORONE BANCORP INC NEW COM NEW	$16,478.58	$30,006.48
413160102	243.000	HARMONIC INC COM	$2,034.15	$2,857.68
413160102	2,914.000	HARMONIC INC COM	$13,137.15	$34,268.64
413197104	329.000	HARMONY BIOSCIENCES HLDGS INC COM	$10,188.45	$14,028.56
41358P106	275.000	HARPOON THERAPEUTICS INC COM	$4,533.44	$2,076.25
415864107	487.000	HARSCO CORP COM	$10,217.75	$8,137.77
415864107	1,812.000	HARSCO CORP COM	$23,060.88	$30,278.52

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
416515104	3,411.000	HARTFORD FINL SVCS GROUP INC COM	$141,044.57	$235,495.44
416515104	1,850.000	HARTFORD FINL SVCS GROUP INC COM	$78,499.49	$127,724.00
416906105	493.000	HARVARD BIOSCIENCE INC COM	$3,821.24	$3,475.65
416906105	201.000	HARVARD BIOSCIENCE INC COM	$577.07	$1,417.05
418056107	1,225.000	HASBRO INC COM	$87,270.13	$124,680.50
418056107	698.000	HASBRO INC COM	$48,126.14	$71,042.44
419596101	106.000	HAVERTY FURNITURE COS INC COM	$4,264.49	$3,240.42
419596101	379.000	HAVERTY FURNITURE COS INC COM	$7,240.89	$11,586.03
419870100	966.000	HAWAIIAN ELEC INDS INC COM	$27,747.92	$40,089.00
419870100	550.000	HAWAIIAN ELEC INDS INC COM	$16,443.21	$22,825.00
419879101	2,025.000	HAWAIIAN HOLDINGS INC COM	$75,882.55	$37,199.25
420261109	188.000	HAWKINS INC COM	$3,992.72	$7,416.60
420261109	258.000	HAWKINS INC COM	$4,886.63	$10,178.10
420877201	500.000	HAYNES INTL INC COM NEW	$17,062.46	$20,165.00
421298100	288.000	HAYWARD HLDGS INC COM	$7,122.53	$7,554.24
421298100	175.000	HAYWARD HLDGS INC COM	$4,327.93	$4,590.25
404111106	383.000	HBT FINL INC COM	$6,751.74	$7,173.59
40412C101	3,189.000	HCA HEALTHCARE, INC.	$480,523.90	$819,317.88
40416E103	227.000	HCI GROUP INC COM	$10,849.40	$18,963.58
42225T107	761.000	HEALTH CATALYST INC COM	$26,144.52	$30,150.82
421946104	5,887.000	HEALTHCARE RLTY TR INC COM	$176,096.40	$186,264.68
421906108	580.000	HEALTHCARE SVCS GROUP INC COM	$19,885.21	$10,318.20
421906108	1,426.000	HEALTHCARE SVCS GROUP INC COM	$46,446.25	$25,368.54
42225P501	2,102.000	HEALTHCARE TR AMER INC CL A NEW	$63,646.41	$70,185.78
42225P501	1,125.000	HEALTHCARE TR AMER INC CL A NEW	$30,904.26	$37,563.75
42226A107	4,176.000	HEALTHEQUITY INC COM	$321,280.84	$184,746.24
42226A107	1,217.000	HEALTHEQUITY INC COM	$69,135.23	$53,840.08
42250P103	5,157.000	HEALTHPEAK PPTYS INC COM	$199,679.53	$186,116.13
42250P103	2,800.000	HEALTHPEAK PPTYS INC COM	$109,138.81	$101,052.00
42222N103	1,012.000	HEALTHSTREAM INC COM	$24,755.79	$26,676.32
422347104	1,910.000	HEARTLAND EXPRESS INC COM	$34,843.28	$32,126.20
42234Q102	1,614.000	HEARTLAND FINL USA INC COM	$64,293.11	$81,684.54
422704106	1,682.000	HECLA MNG CO COM	$12,768.06	$8,780.04
422704106	15,009.000	HECLA MNG CO COM	$41,233.99	$78,346.98
422806208	9,037.000	HEICO CORP NEW CL A	$971,094.18	$1,161,435.24
422806208	344.000	HEICO CORP NEW CL A	$10,636.14	$44,210.88
422806208	518.000	HEICO CORP NEW CL A	$56,924.69	$66,573.36
422806208	410.000	HEICO CORP NEW CL A	$13,172.55	$52,693.20
422806109	195.000	HEICO CORP NEW COM	$9,262.47	$28,122.90
422806109	295.000	HEICO CORP NEW COM	$37,541.58	$42,544.90
422806109	234.000	HEICO CORP NEW COM	$11,529.45	$33,747.48
422819102	123.000	HEIDRICK & STRUGGLES INTL COM	$5,685.18	$5,378.79
422819102	441.000	HEIDRICK & STRUGGLES INTL COM	$13,019.47	$19,284.93
G4388N106	348.000	HELEN OF TROY LTD	$48,266.85	$85,075.56
42328H109	477.000	HELIOS TECHNOLOGIES INC COM	$28,751.68	$50,166.09
42330P107	5,731.000	HELIX ENERGY SOLUTIONS GROUP INC COM	$52,892.20	$17,880.72
423452101	4,217.000	HELMERICH & PAYNE INC COM	$141,062.87	$99,942.90
42365Q103	637.000	HEMISPHERE MEDIA GROUP INC CL A	$6,102.30	$4,630.99
426281101	261.000	HENRY JACK & ASSOC INC COM	$18,769.68	$43,584.39
426281101	530.000	HENRY JACK & ASSOC INC COM	$85,739.36	$88,504.70
426281101	385.000	HENRY JACK & ASSOC INC COM	$26,225.49	$64,291.15
G4412G101	240.000	HERBALIFE NUTRITION LTD	$7,426.33	$9,823.20
G4412G101	807.000	HERBALIFE NUTRITION LTD	$43,552.08	$33,030.51
G4412G101	550.000	HERBALIFE NUTRITION LTD	$15,321.20	$22,511.50
42704L104	369.000	HERC HLDGS INC COM	$40,842.38	$57,766.95
426927109	2,340.000	HERITAGE COMMERCE CORP COM	$27,801.29	$27,939.60
42726M106	89.000	HERITAGE CRYSTAL CLEAN INC COM	$2,599.78	$2,849.78
42726M106	383.000	HERITAGE CRYSTAL CLEAN INC COM	$6,773.71	$12,263.66
42722X106	1,420.000	HERITAGE FINL CORP WASH COM	$30,992.64	$34,704.80
42727J102	35.000	HERITAGE INS HLDGS INC COM	$408.05	$205.80
42727J102	939.000	HERITAGE INS HLDGS INC COM	$13,635.26	$5,521.32
427746102	1,030.000	HERON THERAPEUTICS INC COM	$23,661.78	$9,403.90
427825500	1,293.000	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW	$27,814.45	$11,856.81
427866108	1,630.000	HERSHEY CO COM	$168,127.87	$315,356.10
427866108	202.000	HERSHEY CO COM	$24,336.94	$39,080.94
427866108	763.000	HERSHEY CO COM	$75,628.73	$147,617.61
42805E306	142.000	HESKA CORP COM RESTRC NEW	$25,522.59	$25,913.58
42809H107	256.000	HESS CORP COM	$22,866.18	$18,951.68
42809H107	2,559.000	HESS CORP COM	$178,072.31	$189,442.77
42809H107	1,450.000	HESS CORP COM	$91,678.70	$107,343.50
42824C109	12,563.000	HEWLETT PACKARD ENTERPRISE CO COM	$135,429.78	$198,118.51
42824C109	6,750.000	HEWLETT PACKARD ENTERPRISE CO COM	$100,919.25	$106,447.50
428291108	845.000	HEXCEL CORP COM	$38,306.86	$43,771.00
428291108	425.000	HEXCEL CORP COM	$18,708.97	$22,015.00
40417F109	1,449.000	HF FOODS GROUP INC COM	$11,460.62	$12,258.54
428567101	199.000	HIBBETT INC	$16,391.83	$14,314.07
428567101	112.000	HIBBETT INC	$2,661.68	$8,056.16
43114Q105	199.000	HIGHPEAK ENERGY INC COM	$2,169.30	$2,913.36
431284108	939.000	HIGHWOODS PPTYS INC COM	$45,979.97	$41,870.01
431284108	525.000	HIGHWOODS PPTYS INC COM	$25,700.31	$23,409.75
431571108	609.000	HILLENBRAND INC COM	$26,358.13	$31,661.91

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431571108	1,358.000	HILLENBRAND INC COM	$41,044.78	$70,602.42
432748101	2,587.000	HILLTOP HLDGS INC COM	$47,611.05	$90,907.18
43283X105	1,263.000	HILTON GRAND VACATIONS INC COM	$24,293.37	$65,814.93
43300A203	2,383.000	HILTON WORLDWIDE HLDGS INC WHEN ISSUED	$296,638.22	$371,724.17
43300A203	879.000	HILTON WORLDWIDE HLDGS INC WHEN ISSUED	$62,550.52	$137,115.21
43300A203	1,448.000	HILTON WORLDWIDE HLDGS INC WHEN ISSUED	$97,677.06	$225,873.52
433323102	2.000	HINGHAM INSTN SVGS MASS COM	$316.30	$839.76
433323102	55.000	HINGHAM INSTN SVGS MASS COM	$8,080.98	$23,093.40
433535101	66.000	HIREQUEST INC COM	$1,336.57	$1,330.56
433535101	23.000	HIREQUEST INC COM	$465.77	$463.68
433537107	204.000	HIRERIGHT HOLDINGS CORPORATION COM	$2,901.90	$3,264.00
433537107	503.000	HIRERIGHT HOLDINGS CORPORATION COM	$7,155.18	$8,048.00
433578507	2,923.000	HITACHI LTD ADR 10	$189,200.43	$316,274.45
404251100	67.000	HNI CORP COM	$3,001.00	$2,817.35
404251100	1,562.000	HNI CORP COM	$48,571.14	$65,682.10
436106108	30,500.000	HOLLYFRONTIER CORP COM	$888,946.96	$999,790.00
436106108	1,414.000	HOLLYFRONTIER CORP COM	$58,396.00	$46,350.92
436106108	775.000	HOLLYFRONTIER CORP COM	$34,441.92	$25,404.50
436440101	2,467.000	HOLOGIC INC COM	$147,854.68	$188,873.52
436440101	1,350.000	HOLOGIC INC COM	$42,210.80	$103,356.00
43689E107	306.000	HOME BANCORP INC COM	$10,264.29	$12,702.06
436893200	6,148.000	HOME BANCSHARES INC COM	$130,293.88	$149,703.80
437076102	13,859.000	HOME DEPOT INC COM	$2,933,747.64	$5,751,623.59
43734L106	292.000	HOME PT CAPITAL INCORPORATED COM	$2,953.13	$1,314.00
43785V102	832.000	HOMESTREET INC COM	$18,586.04	$43,264.00
437872104	608.000	HOMETRUST BANCSHARES INC COM	$10,217.41	$18,835.84
438083107	1,679.000	HOMOLOGY MEDICINES INC COM	$12,275.17	$6,111.56
438333106	878.000	HONEST CO INC COM	$8,796.73	$7,103.02
438333106	288.000	HONEST CO INC COM	$4,599.65	$2,329.92
438516106	1,950.000	HONEYWELL INTERNATIONAL INC COM	$426,544.95	$406,594.50
438516106	5,345.000	HONEYWELL INTERNATIONAL INC COM	$759,188.22	$1,114,485.95
439038100	10.000	HOOKER FURNISHINGS CORPORATION	$382.93	$232.80
439038100	440.000	HOOKER FURNISHINGS CORPORATION	$15,828.60	$10,243.20
43906K100	171.000	HOOKIPA PHARMA INC COM	$1,789.38	$398.43
43906K100	303.000	HOOKIPA PHARMA INC COM	$2,893.30	$705.99
43940T109	4,763.000	HOPE BANCORP INC COM	$68,755.65	$70,063.73
440327104	1,671.000	HORACE MANN EDUCATORS CORP NEW COM	$53,192.52	$64,667.70
440407104	1,715.000	HORIZON BANCORP, INC	$22,833.06	$35,757.75
G46188101	526.000	HORIZON THERAPEUTICS PUB LTD SHS	$28,212.50	$56,681.76
G46188101	1,724.000	HORIZON THERAPEUTICS PUB LTD SHS	$156,626.66	$185,778.24
G46188101	1,150.000	HORIZON THERAPEUTICS PUB LTD SHS	$39,793.97	$123,924.00
440452100	2,763.000	HORMEL FOODS CORP COM	$97,560.63	$134,862.03
440452100	1,475.000	HORMEL FOODS CORP COM	$44,901.82	$71,994.75
44107P104	6,777.000	HOST HOTELS & RESORTS INC	$140,832.04	$117,852.03
44107P104	3,625.000	HOST HOTELS & RESORTS INC	$78,941.83	$63,038.75
44109J106	5,247.000	HOSTESS BRANDS INC CL A	$82,109.69	$107,143.74
44157R109	1,761.000	HOUGHTON MIFFLIN HARCOURT CO COM	$18,562.70	$28,352.10
44157R109	310.000	HOUGHTON MIFFLIN HARCOURT CO COM	$3,216.02	$4,991.00
441593100	650.000	HOULIHAN LOKEY INC CL A	$29,764.51	$67,288.00
441593100	264.000	HOULIHAN LOKEY INC CL A	$21,342.02	$27,329.28
442487401	205.000	HOVNANIAN ENTERPRISES INC CL A NEW	$20,227.56	$26,094.45
442496105	527.000	HOWARD BANCORP INC COM	$9,578.21	$11,483.33
44267D107	419.000	HOWARD HUGHES CORP COM	$51,147.69	$42,645.82
44267D107	245.000	HOWARD HUGHES CORP COM	$32,756.30	$24,936.10
443201108	297.000	HOWMET AEROSPACE INC COM	$10,347.77	$9,453.51
443201108	3,473.000	HOWMET AEROSPACE INC COM	$89,060.36	$110,545.59
443201108	2,033.000	HOWMET AEROSPACE INC COM	$56,392.29	$64,710.39
40434L105	5,617.000	HP INC COM	$166,886.69	$211,592.39
40434L105	7,548.000	HP INC COM	$121,629.03	$284,333.16
40434L105	6,099.000	HP INC COM	$102,147.06	$229,749.33
443320106	1,326.000	HUB GROUP INC CL A	$55,233.52	$111,702.24
443510607	526.000	HUBBELL INC COM	$61,233.58	$109,550.02
443510607	282.000	HUBBELL INC COM	$30,509.52	$58,732.14
443573100	3,643.000	HUBSHOT INC COM	$599,852.81	$2,401,283.45
443573100	579.000	HUBSHOT INC COM	$116,968.08	$381,647.85
443573100	236.000	HUBSHOT INC COM	$45,940.25	$155,559.40
444097109	1,384.000	HUDSON PAC PPTYS INC COM	$47,358.75	$34,198.64
444097109	750.000	HUDSON PAC PPTYS INC COM	$25,769.25	$18,532.50
444859102	1,254.000	HUMANA INC COM	$406,547.27	$581,680.44
444863203	661.000	HUMANIGEN INC COM NEW	$11,885.44	$2,458.92
445658107	2,244.000	HUNT J B TRANS SVCS INC COM	$166,989.49	$458,673.60
445658107	969.000	HUNT J B TRANS SVCS INC COM	$133,919.09	$198,063.60
445658107	92.000	HUNT J B TRANS SVCS INC COM	$8,409.81	$18,804.80
445658107	438.000	HUNT J B TRANS SVCS INC COM	$36,189.27	$89,527.20
446150104	14,140.000	HUNTINGTON BANCSHARES INC COM	$150,897.95	$218,038.80
446150104	7,634.000	HUNTINGTON BANCSHARES INC COM	$81,217.71	$117,716.28
446413106	4,700.000	HUNTINGTON INGALLS INDS INC COM	$712,010.42	$877,678.00
446413106	383.000	HUNTINGTON INGALLS INDS INC COM	$67,132.83	$71,521.42
446413106	206.000	HUNTINGTON INGALLS INDS INC COM	$22,611.42	$38,468.44
447011107	2,033.000	HUNTSMAN CORP COM	$50,612.09	$70,911.04
447011107	1,075.000	HUNTSMAN CORP COM	$28,044.78	$37,496.00

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447462102	35.000	HURON CONSULTING GROUP INC COM	$1,773.53	$1,746.50
447462102	801.000	HURON CONSULTING GROUP INC COM	$43,447.29	$39,969.90
448579102	630.000	HYATT HOTELS CORP COM CL A	$44,836.60	$60,417.00
448579102	264.000	HYATT HOTELS CORP COM CL A	$17,970.71	$25,317.60
44888K209	567.000	HYDROFARM HLDGS GROUP INC COM	$28,194.57	$16,040.43
449109107	332.000	HYLIION HOLDINGS CORP COMMON STOCK	$4,147.01	$2,058.40
449109107	3,793.000	HYLIION HOLDINGS CORP COMMON STOCK	$47,378.36	$23,516.60
44916T107	258.000	HYRECAR INC COM	$5,253.14	$1,215.18
449172105	400.000	HYSTER YALE MATLS HANDLING INC CL A	$25,320.07	$16,440.00
46571Y107	305.000	I3 VERTICALS INC COM CL A	$7,949.32	$6,950.95
449253103	1,749.000	IAA INC COM	$82,495.39	$88,534.38
449253103	750.000	IAA INC COM	$17,284.14	$37,965.00
44891N208	7,500.000	IAC INTERACTIVECORP NEW COM NEW	$1,006,299.32	$980,325.00
44891N208	743.000	IAC INTERACTIVECORP NEW COM NEW	$113,278.52	$97,117.53
44891N208	398.000	IAC INTERACTIVECORP NEW COM NEW	$7,821.14	$52,022.58
450737101	8,368.000	IBERDROLA S A SPONSORED ADR REPSTG 1 ORD SHS	$386,130.82	$396,249.90
G4690M101	83.000	IBEX LTD SHS NEW	$1,705.20	$1,069.87
451033203	8,653.000	IBIO INC COM NEW	$13,987.09	$4,750.50
44934S206	323.000	ICAD INC COM NEW	$3,223.87	$2,325.60
44925C103	741.000	ICF INTL INC COM	$49,663.58	$75,989.55
G4740B105	267.000	ICHOR HOLDINGS SHS	$7,848.17	$12,290.01
G4740B105	385.000	ICHOR HOLDINGS SHS	$20,251.39	$17,721.55
45104G104	237,870.000	ICICI BK LTD SPONSORED ADR	$2,740,335.81	$4,707,447.30
45114M109	125.000	ICOSAVAX INC COM	$4,059.49	$2,860.00
45114M109	225.000	ICOSAVAX INC COM	$7,439.63	$5,148.00
44930G107	194.000	ICU MEDICAL INC COM	$46,441.57	$46,043.96
44930G107	104.000	ICU MEDICAL INC COM	$29,161.18	$24,683.36
451107106	489.000	IDACORP INC COM	$47,016.84	$55,408.59
451107106	264.000	IDACORP INC COM	$26,082.09	$29,913.84
45166V106	16,360.000	IDEANOMICS INC COM	$50,568.76	$19,632.00
45166A102	99.000	IDEAYA BIOSCIENCES INC COM	$1,702.26	$2,340.36
45166A102	854.000	IDEAYA BIOSCIENCES INC COM	$14,544.61	$20,188.56
45170X205	283.000	IDENTIV INC COM NEW	$4,579.22	$7,963.62
45170X205	58.000	IDENTIV INC COM NEW	$938.50	$1,632.12
45167R104	8,328.000	IDEX CORP COM	$676,201.82	$1,968,072.96
45167R104	738.000	IDEX CORP COM	$116,870.66	$174,404.16
45167R104	396.000	IDEX CORP COM	$32,769.15	$93,582.72
45168D104	4,145.000	IDEXX LABORATORIES INC COM	$434,208.77	$2,729,316.70
45168D104	1,099.000	IDEXX LABORATORIES INC COM	$130,451.49	$723,647.54
45168D104	446.000	IDEXX LABORATORIES INC COM	$41,475.25	$293,673.16
448947507	222.000	IDT CORP CL B NEW	$3,317.30	$9,803.52
448947507	198.000	IDT CORP CL B NEW	$2,721.21	$8,743.68
44951W106	128.000	IES HLDGS INC COM	$4,914.39	$6,481.92
449585108	119.000	IGM BIOSCIENCES INC COM	$7,257.12	$3,490.27
45174J509	753.000	IHEARTMEDIA INC COM CL A	$20,602.83	$15,843.12
45174J509	2,440.000	IHEARTMEDIA INC COM CL A	$23,390.91	$51,337.60
G47567105	3,627.000	IHS MARKIT LTD SHS	$302,244.72	$482,100.84
G47567105	1,965.000	IHS MARKIT LTD SHS	$97,757.24	$261,187.80
902104108	1,439.000	II-VI INC COM	$65,656.79	$98,326.87
902104108	298.000	II-VI INC COM	$11,120.61	$20,362.34
45175G108	10.000	IKENA ONCOLOGY INC COM	$143.71	$125.40
45175G108	1,029.000	IKENA ONCOLOGY INC COM	$14,046.89	$12,903.66
452308109	3,665.000	ILLINOIS TOOL WKS INC COM	$604,073.64	$904,522.00
452308109	315.000	ILLINOIS TOOL WKS INC COM	$52,978.76	$77,742.00
452327109	1,895.000	ILLUMINA INC COM	$408,757.08	$720,933.80
45250K107	150.000	IMAGO BIOSCIENCES INC COM	$3,321.05	$3,556.50
45250K107	162.000	IMAGO BIOSCIENCES INC COM	$3,165.33	$3,841.02
45245E109	71.000	IMAX CORP COM	$1,616.74	$1,266.64
45245E109	1,802.000	IMAX CORP COM	$19,074.36	$32,147.68
45254E107	125.000	IMMUNEERING CORP CLASS A COM	$3,566.38	$2,021.25
45254E107	138.000	IMMUNEERING CORP CLASS A COM	$3,961.58	$2,231.46
4525EP101	621.000	IMMUNIC INC COM	$7,995.96	$5,942.97
45256X103	110.000	IMMUNITYBIO INC COM	$1,083.44	$668.80
45256X103	2,378.000	IMMUNITYBIO INC COM	$33,510.80	$14,458.24
45253H101	1,110.000	IMMUNOGEN INC COM	$7,726.56	$8,236.20
45253H101	3,583.000	IMMUNOGEN INC COM	$10,228.01	$26,585.86
45258J102	356.000	IMMUNOVANT INC COM	$11,905.26	$3,033.12
45258J102	534.000	IMMUNOVANT INC COM	$6,093.47	$4,549.68
45258K109	53.000	IMPEL NEUROPHARMA INC COM	$415.04	$457.39
45258K109	70.000	IMPEL NEUROPHARMA INC COM	$548.17	$604.10
453204109	275.000	IMPINJ INC COM	$12,404.67	$24,392.50
453204109	6,713.000	IMPINJ INC COM	$253,060.45	$595,443.10
45332Y109	502.000	INARI MED INC COM	$46,814.28	$45,817.54
45337C102	2,052.000	INCYTE CORP COM	$169,910.22	$150,616.80
45337C102	269.000	INCYTE CORP COM	$23,357.54	$19,744.60
45337C102	974.000	INCYTE CORP COM	$80,091.10	$71,491.60
453440307	171.000	INDEPENDENCE HLDG CO NEW COM NEW	$2,713.60	$9,692.28
45378A106	4,252.000	INDEPENDENCE RLTY TR INC COM	$43,096.55	$109,829.16
453836108	1,859.000	INDEPENDENT BANK CORP MASS COM	$99,338.46	$151,564.27
453838609	836.000	INDEPENDENT BANK CORP MICH COM	$12,347.68	$19,955.32
45384B106	1,533.000	INDEPENDENT BK GROUP INC COM	$74,173.65	$110,605.95

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45580R103	88.000	INDUS RLTY TR INC COM	$5,672.00	$7,133.28
45580R103	41.000	INDUS RLTY TR INC COM	$1,322.08	$3,323.46
456237106	2,602.000	INDUSTRIAL LOGISTICS PPTYS TR COM SHS BEN INT	$52,603.37	$65,180.10
45667G103	2,625.000	INFINERA CORP COM	$21,965.63	$25,173.75
45665G303	1,161.000	INFINITY PHARMACEUTICALS INC COM	$3,495.77	$2,612.25
45665G303	353.000	INFINITY PHARMACEUTICALS INC COM	$1,062.88	$794.25
45674M101	314.000	INFORMATICA INC COM CL A	$11,440.59	$11,611.72
45674M101	91.000	INFORMATICA INC COM CL A	$3,315.59	$3,365.18
45674M101	177.000	INFORMATICA INC COM CL A	$6,449.00	$6,545.46
45686J104	125.000	INFRA AND ENERGY ALTRNTIVE INC COM	$1,557.63	$1,150.00
45686J104	496.000	INFRA AND ENERGY ALTRNTIVE INC COM	$6,180.66	$4,563.20
45685K102	264.000	INFUSYSTEM HLDGS INC COM	$3,325.02	$4,495.92
45687V106	3,931.000	INGERSOLL RAND INC COM	$126,551.96	$243,210.97
45687V106	2,109.000	INGERSOLL RAND INC COM	$53,291.81	$130,483.83
45688C107	612.000	INGEVITY CORP COM	$35,915.89	$43,880.40
457030104	562.000	INGLES MKTS INC CL A	$19,432.43	$48,523.08
457187102	678.000	INGREDION INC COM	$70,479.33	$65,521.92
457187102	354.000	INGREDION INC COM	$30,347.53	$34,210.56
45720L107	411.000	INHIBRX INC COM	$12,766.94	$17,948.37
45768S105	112.000	INNOSPEC INC COM	$10,046.79	$10,118.08
45768S105	678.000	INNOSPEC INC COM	$56,662.19	$61,250.52
45784A104	270.000	INNOVAGE HLDG CORP COM	$5,686.47	$1,350.00
45784J105	1,896.000	INNOVATE CORP COM	$7,984.06	$7,015.20
45781V101	183.000	INNOVATIVE INDL PPTYS INC COM	$22,036.61	$48,112.53
45781V101	453.000	INNOVATIVE INDL PPTYS INC COM	$46,145.76	$119,098.23
45781M101	107.000	INNOVIVA INC COM	$1,302.71	$1,845.75
45781M101	1,517.000	INNOVIVA INC COM	$20,481.02	$26,168.25
45780L104	288.000	INOGEN INC COM	$20,235.95	$9,792.00
45780L104	1,689.000	INOGEN INC COM	$55,509.32	$57,426.00
45783Q100	253.000	INOTIV INC COM	$7,975.07	$10,643.71
45773H201	8,279.000	INOVIO PHARMACEUTICALS INC COM NEW	$76,423.45	$41,312.21
45790W108	576.000	INOZYME PHARMA INC COM	$10,185.22	$3,928.32
45782B104	259.000	INSEEGO CORP COM	$2,813.00	$1,509.97
45782B104	2,633.000	INSEEGO CORP COM	$27,570.14	$15,350.39
45765U103	180.000	INSIGHT ENTERPRISES INC COM	$10,134.59	$19,188.00
45765U103	912.000	INSIGHT ENTERPRISES INC COM	$24,936.78	$97,219.20
457669307	1,685.000	INSMED INC COM PAR	$37,670.30	$45,899.40
45778Q107	536.000	INSPERITY INC COM	$37,974.39	$63,306.96
457730109	389.000	INSPIRE MED SYS INC COM	$27,009.79	$89,493.34
457730109	2,077.000	INSPIRE MED SYS INC COM	$350,996.97	$477,834.62
45780R101	350.000	INSTALLED BLDG PRODS INC COM	$17,572.00	$48,902.00
45774W108	23.000	INSTEEL INDS INC COM	$757.87	$915.63
45774W108	682.000	INSTEEL INDS INC COM	$14,923.32	$27,150.42
45783C101	366.000	INSTIL BIO INC COM	$6,226.71	$6,262.26
45783C101	1,165.000	INSTIL BIO INC COM	$19,802.93	$19,933.15
457790103	20.000	INSTRUCTURE HLDGS INC COM	$492.21	$479.60
457790103	389.000	INSTRUCTURE HLDGS INC COM	$8,983.26	$9,328.22
45784P101	858.000	INSULET CORP COM	$98,450.38	$228,288.06
45784P101	345.000	INSULET CORP COM	$37,924.00	$91,794.15
45827U109	150.000	INTAPP INC COM	$3,593.85	$3,774.00
45827U109	125.000	INTAPP INC COM	$3,156.88	$3,145.00
45826H109	1,341.000	INTEGER HLDGS CORP COM	$103,284.25	$114,776.19
457985208	731.000	INTEGRA LIFESCIENCES HLDGS CORP COM NEW	$42,999.47	$48,969.69
457985208	375.000	INTEGRA LIFESCIENCES HLDGS CORP COM NEW	$24,409.13	$25,121.25
45828L108	150.000	INTEGRAL AD SCIENCE HLDNG CORP COM	$3,345.45	$3,331.50
45828L108	365.000	INTEGRAL AD SCIENCE HLDNG CORP COM	$7,680.48	$8,106.65
458140100	39,654.000	INTEL CORP COM	$1,427,496.37	$2,042,181.00
45826J105	994.000	INTELLIA THERAPEUTICS INC COM	$37,750.50	$117,530.56
458334109	264.000	INTER PARFUMS INC COM	$13,835.04	$28,221.60
45841N107	812.000	INTERACTIVE BROKERS GROUP INC COM	$42,219.32	$64,489.04
45841N107	425.000	INTERACTIVE BROKERS GROUP INC COM	$18,141.30	$33,753.50
45845P108	214.000	INTERCEPT PHARMACEUTICALS INC COM	$17,817.40	$3,486.06
45866F104	13,590.000	INTERCONTINENTAL EXCHANGE, INC. COM	$363,308.93	$1,858,704.30
45866F104	5,405.000	INTERCONTINENTAL EXCHANGE, INC. COM	$430,246.86	$739,241.85
45867G101	183.000	INTERDIGITAL INC PA COM	$12,276.43	$13,108.29
45867G101	742.000	INTERDIGITAL INC PA COM	$41,568.40	$53,149.46
458665304	190.000	INTERFACE INC COM	$3,189.03	$3,030.50
458665304	1,811.000	INTERFACE INC COM	$15,143.12	$28,885.45
459044103	2,153.000	INTERNATIONAL BANCSHARES CORP COM	$56,491.73	$91,265.67
459200101	8,767.000	INTERNATIONAL BUSINESS MACHS CORP COM	$1,116,514.19	$1,171,797.22
459506101	2,497.000	INTERNATIONAL FLAVORS & FRAGRANCES INC COM	$329,620.39	$376,173.05
459506101	1,348.000	INTERNATIONAL FLAVORS & FRAGRANCES INC COM	$165,976.93	$203,076.20
G4863A108	1,475.000	INTERNATIONAL GAME TECH PLC SHS USD	$35,003.23	$42,642.25
46005L101	472.000	INTERNATIONAL MNY EXPRESS INC COM	$6,921.31	$7,533.12
460146103	3,814.000	INTERNATIONAL PAPER CO COM	$184,401.07	$179,181.72
460146103	2,050.000	INTERNATIONAL PAPER CO COM	$101,987.17	$96,309.00
Y41053102	1,647.000	INTERNATIONAL SEAWAYS INC COM	$31,708.81	$24,177.96
460690100	3,767.000	INTERPUBLIC GROUP COS INC COM	$91,090.72	$141,074.15
460690100	2,025.000	INTERPUBLIC GROUP COS INC COM	$40,853.64	$75,836.25
46071F103	491.000	INTERSECT ENT INC COM	$8,736.23	$13,409.21
461130106	2,417.000	INTERTEK GROUP PLC ADR	$182,952.65	$184,308.34

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	46116X101	1,043.000	INTRA CELLULAR THERAPIES INC COM	$34,406.96	$54,590.62
	46121Y201	399.000	INTREPID POTASH INC COM	$9,579.54	$17,049.27
	461202103	6,115.000	INTUIT COM	$420,026.31	$3,933,290.30
	461202103	3,460.000	INTUIT COM	$542,145.71	$2,225,541.20
	46120E602	4,602.000	INTUITIVE SURGICAL INC COM NEW	$413,495.18	$1,653,498.60
	461203101	1,347.000	INVACARE CORP COM	$18,878.91	$3,663.84
	G491BT108	3,176.000	INVESCO LTD	$116,868.97	$73,111.52
	G491BT108	1,725.000	INVESCO LTD	$67,794.00	$39,709.50
	46131B100	11,801.000	INVESCO MORTGAGE CAPITAL INC COM	$111,159.26	$32,806.78
	46146L101	1,215.000	INVESTORS BANCORP INC NEW COM	$10,819.22	$18,407.25
	46146L101	5,864.000	INVESTORS BANCORP INC NEW COM	$66,259.48	$88,839.60
	461804106	3.000	INVESTORS TITLE CO COM	$584.34	$591.45
	461804106	45.000	INVESTORS TITLE CO COM	$7,600.94	$8,871.75
	46185L103	760.000	INVITAE CORP COM	$14,736.42	$11,605.20
	46185L103	5,901.000	INVITAE CORP COM	$203,162.82	$90,108.27
	46187W107	5,849.000	INVITATION HOMES INC COM	$154,976.96	$265,193.66
	46187W107	3,156.000	INVITATION HOMES INC COM	$83,221.36	$143,093.04
	462222100	1,675.000	IONIS PHARMACEUTICALS INC COM	$80,074.79	$50,970.25
	462222100	112.000	IONIS PHARMACEUTICALS INC COM	$6,730.19	$3,408.16
	462222100	725.000	IONIS PHARMACEUTICALS INC COM	$41,263.78	$22,061.75
	462260100	479.000	IOVANCE BIOTHERAPEUTICS INC COM	$13,158.61	$9,144.11
	462260100	922.000	IOVANCE BIOTHERAPEUTICS INC COM	$24,922.58	$17,600.98
	462260100	750.000	IOVANCE BIOTHERAPEUTICS INC COM	$20,592.26	$14,317.50
	44980X109	35.000	IPG PHOTONICS CORP COM	$3,594.91	$6,024.90
	44980X109	326.000	IPG PHOTONICS CORP COM	$50,720.98	$56,117.64
	44980X109	189.000	IPG PHOTONICS CORP COM	$16,545.07	$32,534.46
	46266C105	1,223.000	IQVIA HLDGS INC COM	$217,893.02	$345,057.22
	46266C105	938.000	IQVIA HLDGS INC COM	$93,070.72	$264,647.32
	46266C105	1,004.000	IQVIA HLDGS INC COM	$90,553.31	$283,268.56
	46266A109	93.000	IRADIMED CORP COM	$1,961.00	$4,297.53
	450056106	435.000	IRHYTHM TECHNOLOGIES INC COM	$33,259.27	$51,195.15
	46269C102	1,281.000	IRIDIUM COMMUNICATIONS INC COM	$31,920.52	$52,892.49
	46269C102	1,173.000	IRIDIUM COMMUNICATIONS INC COM	$12,032.62	$48,433.17
	462726100	375.000	IROBOT CORP COM	$22,639.18	$24,705.00
	462726100	103.000	IROBOT CORP COM	$9,579.10	$6,785.64
	46284V101	2,617.000	IRON MTN INC NEW COM	$74,294.05	$136,947.61
	46284V101	858.000	IRON MTN INC NEW COM	$29,979.10	$44,899.14
	46284V101	1,475.000	IRON MTN INC NEW COM	$52,694.71	$77,186.75
	46333X108	1,878.000	IRONWOOD PHARMACEUTICALS INC COM CL A	$23,864.20	$21,897.48
	465005106	430.000	ISOPLEXIS CORP COM	$2,208.05	$3,951.70
	465005106	430.000	ISOPLEXIS CORP COM	$2,208.05	$3,951.70
	45031U101	2,834.000	ISTAR INC.	$33,587.76	$73,202.22
	46565G104	808.000	ITEOS THERAPEUTICS INC COM	$20,618.56	$37,620.48
	46564T107	615.000	ITERIS INC COM	$3,424.16	$2,460.00
	465741106	548.000	ITRON INC COM	$34,516.58	$37,548.96
	465741106	325.000	ITRON INC COM	$32,562.08	$22,269.00
	45073V108	872.000	ITT INC COM	$36,129.43	$89,109.68
	45073V108	450.000	ITT INC COM	$20,226.46	$45,985.50
	46583P102	268.000	IVERIC BIO INC COM	$1,632.39	$4,480.96
	46583P102	3,352.000	IVERIC BIO INC COM	$25,050.32	$56,045.44
	466032109	218.000	J & J SNACK FOODS CORP COM	$34,731.43	$34,435.28
	466313103	1,490.000	JABIL, INC	$77,572.56	$104,821.50
	466313103	305.000	JABIL, INC	$6,724.05	$21,456.75
	466313103	750.000	JABIL, INC	$15,597.38	$52,762.50
	466367109	46.000	JACK IN THE BOX INC COM	$4,407.35	$4,024.08
	466367109	748.000	JACK IN THE BOX INC COM	$64,079.69	$65,435.04
	469814107	1,255.000	JACOBS ENGR GROUP INC COM	$67,247.19	$174,733.65
	469814107	673.000	JACOBS ENGR GROUP INC COM	$37,791.78	$93,701.79
	G5005R107	80.000	JAMES RIV GROUP LTD COM	$3,402.73	$2,304.80
	G5005R107	1,216.000	JAMES RIV GROUP LTD COM	$44,869.49	$35,032.96
	47074L105	524.000	JAMF HLDG CORP COM	$17,903.47	$19,917.24
	47074L105	81.000	JAMF HLDG CORP COM	$2,694.46	$3,078.81
	47074L105	275.000	JAMF HLDG CORP COM	$9,597.68	$10,452.75
	G4474Y214	1,628.000	JANUS HENDERSON GROUP PLC ORD SHS	$63,884.35	$68,278.32
	G4474Y214	875.000	JANUS HENDERSON GROUP PLC ORD SHS	$34,335.88	$36,697.50
	47103J105	150.000	JANUX THERAPEUTICS INC COM	$3,328.10	$2,959.50
	47103J105	220.000	JANUX THERAPEUTICS INC COM	$5,094.25	$4,340.60
	G50871105	576.000	JAZZ PHARMACEUTICALS PLC	$70,813.05	$73,382.40
	G50871105	309.000	JAZZ PHARMACEUTICALS PLC	$55,057.44	$39,366.60
	46590V100	47,300.000	JBG SMITH PPTYS COM	$1,503,671.45	$1,357,983.00
	46590V100	1,153.000	JBG SMITH PPTYS COM	$43,163.30	$33,102.63
	46590V100	629.000	JBG SMITH PPTYS COM	$24,402.67	$18,058.59
	47233W109	2,114.000	JEFFERIES FINL GROUP INC COM	$47,031.55	$82,023.20
	47233W109	1,125.000	JEFFERIES FINL GROUP INC COM	$26,434.59	$43,650.00
	47580P103	493.000	JELD WEN HLDG INC COM	$13,055.13	$12,995.48
	47580P103	2,025.000	JELD WEN HLDG INC COM	$35,522.91	$53,379.00
	477143101	3,003.000	JETBLUE AWYS CORP COM	$55,130.10	$42,762.72
	477143101	1,625.000	JETBLUE AWYS CORP COM	$31,658.70	$23,140.00
	M6191J100	761.000	JFROG LTD ORD SHS	$37,830.07	$22,601.70
	47768J101	171.000	JOANN INC COM	$2,505.32	$1,774.98
	477839104	453.000	JOHN BEAN TECHNOLOGIES CORP COM	$33,525.20	$69,562.68

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478160104	25,849.000	JOHNSON & JOHNSON COM	$3,046,878.13	$4,421,988.43
G51502105	6,996.000	JOHNSON CTLS INTL PLC SHS	$305,864.69	$568,844.76
479167108	48.000	JOHNSON OUTDOORS INC CL A	$4,291.53	$4,497.12
479167108	80.000	JOHNSON OUTDOORS INC CL A	$3,794.66	$7,495.20
47973J102	202.000	JOINT CORP COM	$4,160.61	$13,269.38
48020Q107	491.000	JONES LANG LASALLE INC COM	$55,377.00	$132,245.94
48020Q107	267.000	JONES LANG LASALLE INC COM	$36,543.56	$71,913.78
481116101	1,320.000	JOUNCE THERAPEUTICS INC COM	$8,192.98	$11,022.00
46625H100	28,867.000	JPMORGAN CHASE & CO COM	$1,941,881.65	$4,571,089.45
48137C108	22,875.000	JULIUS BAER GROUP LTD ADR	$205,535.14	$307,188.38
48203R104	3,083.000	JUNIPER NETWORKS INC COM	$72,420.23	$110,093.93
48203R104	1,675.000	JUNIPER NETWORKS INC COM	$37,458.00	$59,814.25
48282T104	170.000	KADANT INC COM	$13,799.23	$39,181.60
483007704	29.000	KAISER ALUM CORP COM PAR $0.01	$3,734.36	$2,724.26
483007704	555.000	KAISER ALUM CORP COM PAR $0.01	$42,297.19	$52,136.70
483119103	476.000	KALA PHARMACEUTICALS INC COM	$5,950.37	$575.96
483119103	642.000	KALA PHARMACEUTICALS INC COM	$3,878.32	$776.82
483347100	270.000	KALEIDO BIOSCIENCES INC COM	$2,328.87	$645.30
483347100	41.000	KALEIDO BIOSCIENCES INC COM	$299.75	$97.99
483467106	325.000	KALTURA INC COM	$3,265.28	$1,095.25
483467106	335.000	KALTURA INC COM	$3,432.08	$1,128.95
483497103	293.000	KALVISTA PHARMACEUTICALS INC COM	$7,764.01	$3,876.39
483548103	1,107.000	KAMAN CORP COM	$68,570.39	$47,767.05
48238T109	4,708.000	KAR AUCTION SVCS INC COM	$63,641.53	$73,538.96
48563L101	67.000	KARAT PACKAGING INC COM	$1,331.36	$1,354.07
48576A100	328.000	KARUNA THERAPEUTICS INC COM	$30,168.04	$42,968.00
48576U106	582.000	KARYOPHARM THERAPEUTICS INC COM	$9,161.36	$3,742.26
48666K109	239.000	KB HOME COM	$4,596.57	$10,690.47
48666K109	2,621.000	KB HOME COM	$39,573.55	$117,237.33
48241F104	8,194.000	KBC GROUP NV ADR	$280,025.09	$351,579.96
48242W106	1,790.000	KBR INC COM	$64,598.88	$85,239.80
48242W106	708.000	KBR INC COM	$11,428.63	$33,714.96
48716P108	83.000	KEARNY FINL CORP MD COM	$603.83	$1,099.75
48716P108	2,059.000	KEARNY FINL CORP MD COM	$24,132.86	$27,281.75
487836108	1,450.000	KELLOGG CO COM	$95,955.05	$93,409.00
487836108	1,317.000	KELLOGG CO COM	$85,685.96	$84,841.14
487836108	1,300.000	KELLOGG CO COM	$83,837.31	$83,746.00
488152208	1,410.000	KELLY SERVICES INC CL A COM	$26,178.09	$23,645.70
488401100	616.000	KEMPER CORP DEL COM	$52,957.18	$36,214.64
488401100	325.000	KEMPER CORP DEL COM	$27,895.64	$19,106.75
488445206	204.000	KEMPHARM INC COM NEW	$2,911.28	$1,776.84
488445206	588.000	KEMPHARM INC COM NEW	$8,391.35	$5,121.48
489170100	3,348.000	KENNAMETAL INC COM	$121,337.43	$120,226.68
489398107	4,809.000	KENNEDY WILSON HLDGS INC COM	$83,702.32	$114,838.92
5505072	2,282.000	KERING EUR 4.0	$443,698.16	$1,832,911.94
492327101	230.000	KEROS THERAPEUTICS INC COM	$13,167.25	$13,457.30
49271V100	6,776.000	KEURIG DR PEPPER INC COM	$206,110.32	$249,763.36
493267108	9,193.000	KEYCORP NEW COM	$120,896.62	$212,634.09
493267108	5,034.000	KEYCORP NEW COM	$66,319.76	$116,436.42
6490995	8,200.000	KEYENCE CORPORATION COM	$1,223,990.79	$5,147,119.83
49338L103	15,665.000	KEYSIGHT TECHNOLOGIES INC COM	$1,654,174.95	$3,234,979.15
49338L103	1,057.000	KEYSIGHT TECHNOLOGIES INC COM	$109,189.75	$218,281.07
49338L103	1,011.000	KEYSIGHT TECHNOLOGIES INC COM	$98,634.17	$208,781.61
49338L103	979.000	KEYSIGHT TECHNOLOGIES INC COM	$40,568.23	$202,173.29
49372L100	1,370.000	KEZAR LIFE SCIENCES INC COM	$7,940.25	$22,906.40
493732101	303.000	KFORCE INC COM	$7,303.56	$22,791.66
49427F108	1,174.000	KILROY RLTY CORP COM	$78,427.07	$78,024.04
49427F108	600.000	KILROY RLTY CORP COM	$40,325.49	$39,876.00
49428J109	18.000	KIMBALL ELECTRONICS INC COM	$391.16	$391.68
49428J109	913.000	KIMBALL ELECTRONICS INC COM	$9,833.00	$19,866.88
494274103	1,446.000	KIMBALL INTL INC CL B	$15,913.49	$14,792.58
494368103	2,202.000	KIMBERLY CLARK CORP COM	$293,022.35	$314,709.84
494368103	1,629.000	KIMBERLY CLARK CORP COM	$212,818.57	$232,816.68
49446R109	5,580.000	KIMCO RLTY CORP COM	$137,435.15	$137,547.00
49446R109	2,969.000	KIMCO RLTY CORP COM	$72,185.37	$73,185.85
49456B101	2.000	KINDER MORGAN INC DEL COM	$18.82	$31.72
49456B101	18,811.000	KINDER MORGAN INC DEL COM	$607,975.99	$298,342.46
G5269C101	197.000	KINIKSA PHARMACEUTICALS LTD COM CL A	$4,029.86	$2,318.69
G5269C101	631.000	KINIKSA PHARMACEUTICALS LTD COM CL A	$10,119.58	$7,426.87
49705R105	9.000	KINNATE BIOPHARMA INC COM	$320.72	$159.48
49705R105	965.000	KINNATE BIOPHARMA INC COM	$24,493.77	$17,099.80
496902404	112,200.000	KINROSS GOLD CORP COM NO PAR	$735,052.56	$651,882.00
49714P108	313.000	KINSALE CAP GROUP INC COM	$19,643.85	$74,459.57
497266106	602.000	KIRBY CORP COM	$44,620.67	$35,770.84
497266106	302.000	KIRBY CORP COM	$28,718.19	$17,944.84
497498105	206.000	KIRKLANDS INC COM	$4,701.13	$3,075.58
49803T300	8,692.000	KITE RLTY GROUP TR COM NEW	$145,957.41	$189,311.76
48251W104	5,622.000	KKR & CO INC CL A	$186,409.86	$418,839.00
48251W104	2,925.000	KKR & CO INC CL A	$88,945.24	$217,912.50
48251K100	1,294.000	KKR REAL ESTATE FIN TR INC COM	$26,795.96	$26,954.02
482480100	1,991.000	KLA CORPORATION	$194,238.29	$856,349.01

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499049104	1,527.000	KNIGHT SWIFT TRANSN HLDGS INC CL A	$63,905.06	$93,055.38
499049104	825.000	KNIGHT SWIFT TRANSN HLDGS INC CL A	$34,118.59	$50,275.50
49926D109	3,564.000	KNOWLES CORP COM	$51,554.73	$83,219.40
50015M109	494.000	KODIAK SCIENCES INC COM	$17,336.71	$41,881.32
500255104	1,484.000	KOHLS CORP COM	$86,987.08	$73,294.76
500255104	825.000	KOHLS CORP COM	$49,168.83	$40,746.75
500472303	9,804.000	KONNINKLIJKE PHILIPS N.V.	$454,020.13	$361,277.40
50050N103	765.000	KONTOOR BRANDS INC COM	$42,649.52	$39,206.25
500600101	463.000	KOPIN CORP COM	$3,732.25	$1,893.67
50060P106	831.000	KOPPERS HOLDINGS INC COM	$26,942.25	$26,010.30
500643200	2,170.000	KORN FERRY	$68,571.27	$164,334.10
500688106	5,979.000	KOSMOS ENERGY LTD COM	$22,487.02	$20,687.34
500754106	33,700.000	KRAFT HEINZ CO COM	$1,108,419.97	$1,209,830.00
500754106	6,808.000	KRAFT HEINZ CO COM	$512,903.97	$244,407.20
50077C106	1,258.000	KRATON CORPORATION	$33,679.96	$58,270.56
50077B207	407.000	KRATOS DEFENSE & SEC SOLUTIONS COM NEW	$7,565.75	$7,895.80
50077B207	3,807.000	KRATOS DEFENSE & SEC SOLUTIONS COM NEW	$105,115.08	$73,855.80
50077B207	7,974.000	KRATOS DEFENSE & SEC SOLUTIONS COM NEW	$132,971.12	$154,695.60
50101L106	225.000	KRISPY KREME INC COM	$3,181.42	$4,257.00
50101L106	263.000	KRISPY KREME INC COM	$3,685.95	$4,975.96
501044101	7,244.000	KROGER CO COM	$191,382.46	$327,863.44
501044101	3,950.000	KROGER CO COM	$117,722.87	$178,777.00
50107A104	68.000	KRONOS BIO INC COM	$2,394.62	$924.12
50107A104	1,368.000	KRONOS BIO INC COM	$35,428.40	$18,591.12
50105F105	47.000	KRONOS WORLDWIDE INC COM	$686.72	$705.47
50105F105	762.000	KRONOS WORLDWIDE INC COM	$11,674.61	$11,437.62
501147102	95.000	KRYSTAL BIOTECH INC COM	$4,090.17	$6,645.25
501147102	461.000	KRYSTAL BIOTECH INC COM	$31,196.33	$32,246.95
501242101	931.000	KULICKE & SOFFA INDUSTRIES INC COM	$56,929.77	$56,362.74
50127T109	2,544.000	KURA ONCOLOGY INC COM	$56,581.10	$35,616.00
501270102	94.000	KURA SUSHI USA INC CL A COM	$4,822.39	$7,598.96
482738101	606.000	KVH INDS INC COM	$5,160.99	$5,569.14
501575104	500.000	KYMERA THERAPEUTICS INC COM	$26,292.21	$31,745.00
50155Q100	2,196.000	KYNDRYL HLDGS INC COMMON STOCK	$63,482.76	$39,747.60
502431109	1,947.000	L3HARRIS TECHNOLOGIES INC COM	$255,298.07	$415,178.28
505336107	1,841.000	LA Z BOY CHAIR CO COM	$44,808.12	$66,846.71
50540R409	4,700.000	LABORATORY CORP AMER HLDGS COM NEW	$1,006,431.93	$1,476,787.00
50540R409	937.000	LABORATORY CORP AMER HLDGS COM NEW	$129,886.67	$294,414.77
50540R409	510.000	LABORATORY CORP AMER HLDGS COM NEW	$50,175.69	$160,247.10
505743104	4,551.000	LADDER CAP CORP CL A	$63,348.68	$54,566.49
50736T102	66.000	LAIRD SUPERFOOD INC COM STK	$2,337.06	$860.64
50736T102	68.000	LAIRD SUPERFOOD INC COM STK	$2,765.69	$886.72
511637100	1,958.000	LAKELAND BANCORP INC COM	$25,617.71	$37,182.42
511656100	24.000	LAKELAND FINL CORP COM	$1,174.92	$1,923.36
511656100	913.000	LAKELAND FINL CORP COM	$36,951.80	$73,167.82
512807108	1,851.000	LAM RESH CORP COM	$287,032.67	$1,331,146.65
512816109	977.000	LAMAR ADVERTISING CO NEW CL A	$103,279.65	$118,510.10
512816109	106.000	LAMAR ADVERTISING CO NEW CL A	$6,801.07	$12,857.80
512816109	449.000	LAMAR ADVERTISING CO NEW CL A	$25,834.98	$54,463.70
513272104	538.000	LAMB WESTON HLDGS INC COM	$36,075.88	$34,098.44
513272104	1,040.000	LAMB WESTON HLDGS INC COM	$48,931.02	$65,915.20
513272104	766.000	LAMB WESTON HLDGS INC COM	$25,186.73	$48,549.08
513847103	246.000	LANCASTER COLONY CORP COM	$33,157.32	$40,737.60
513847103	93.000	LANCASTER COLONY CORP COM	$18,189.96	$15,400.80
514766104	1,047.000	LANDEC CORPORATION DELAWARE + RR	$13,293.52	$11,621.70
515069102	95.000	LANDOS BIOPHARMA INC COM	$1,259.38	$456.00
51509F105	574.000	LANDS END INC NEW COM	$15,799.85	$11,267.62
51509P103	240.000	LANDSEA HOMES CORP COM	$1,910.64	$1,756.80
515098101	440.000	LANDSTAR SYS INC COM	$38,751.35	$78,768.80
515098101	42.000	LANDSTAR SYS INC COM	$4,526.99	$7,518.84
515098101	199.000	LANDSTAR SYS INC COM	$15,698.71	$35,624.98
516544103	144.000	LANTHEUS HLDGS INC COM	$2,832.58	$4,160.16
516544103	2,306.000	LANTHEUS HLDGS INC COM	$62,725.51	$66,620.34
516806205	50.000	LAREDO PETROLEUM INC COM	$4,361.55	$3,006.50
516806205	368.000	LAREDO PETROLEUM INC COM	$32,101.01	$22,127.84
517834107	4,292.000	LAS VEGAS SANDS CORP COM	$242,342.19	$161,550.88
51819L107	43,503.000	LATHAM GROUP INC COM	$1,116,884.54	$1,088,880.09
51819L107	464.000	LATHAM GROUP INC COM	$13,099.07	$11,613.92
518415104	1,992.000	LATTICE SEMICONDUCTOR CORP COM	$29,740.70	$153,503.52
518439104	2,973.000	LAUDER ESTEE COS INC CL A	$346,675.34	$1,100,604.60
518613203	3,933.000	LAUREATE EDUCATION INC CL A	$0.00	$48,139.92
520776105	70.000	LAWSON PRODS INC COM	$3,032.08	$3,832.50
52110H100	294.000	LAZYDAYS HLDGS INC COM	$7,088.63	$6,332.76
50189K103	366.000	LCI INDS COM	$32,173.51	$57,048.42
521865204	600.000	LEAR CORP COM NEW	$104,152.82	$109,770.00
521865204	325.000	LEAR CORP COM NEW	$31,940.65	$59,458.75
52472M101	322.000	LEGACY HOUSING CORP COM	$4,655.63	$8,523.34
52466B103	140.000	LEGALZOOM COM INC COM	$3,758.71	$2,249.80
52466B103	84.000	LEGALZOOM COM INC COM	$2,962.26	$1,349.88
524660107	1,245.000	LEGGETT & PLATT INC COM	$57,063.28	$51,244.20
524660107	700.000	LEGGETT & PLATT INC COM	$29,293.50	$28,812.00

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525327102	1,361.000	LEIDOS HLDGS INC COM	$77,616.04	$120,992.90
525327102	761.000	LEIDOS HLDGS INC COM	$35,395.76	$67,652.90
525558201	265.000	LEMAITRE VASCULAR INC COM	$7,748.84	$13,310.95
52567D107	53.000	LEMONADE INC COM	$5,930.75	$2,231.83
52567D107	346.000	LEMONADE INC COM	$32,154.88	$14,570.06
52567D107	199.000	LEMONADE INC COM	$16,762.92	$8,379.89
52603A208	3,863.000	LENDINGCLUB CORP COM NEW	$73,219.32	$93,407.34
52603B107	172.000	LENDINGTREE INC NEW COM	$38,270.17	$21,087.20
52603B107	3,121.000	LENDINGTREE INC NEW COM	$652,382.75	$382,634.60
526057104	2,679.000	LENNAR CORP CL A	$140,673.00	$311,192.64
526057104	1,429.000	LENNAR CORP CL A	$65,471.23	$165,992.64
526057302	158.000	LENNAR CORP CL B	$6,776.62	$15,107.96
526057302	78.000	LENNAR CORP CL B	$3,160.91	$7,458.36
526107107	326.000	LENNOX INTERNATIONAL INC COM	$71,340.26	$105,741.36
526107107	178.000	LENNOX INTERNATIONAL INC COM	$17,253.98	$57,736.08
527064109	1,188.000	LESLIES INC COM	$31,977.16	$28,108.08
527064109	125.000	LESLIES INC COM	$2,875.62	$2,957.50
527064109	710.000	LESLIES INC COM	$16,369.11	$16,798.60
528872302	402.000	LEXICON PHARMACEUTICALS INC COM NEW	$4,514.87	$1,583.88
528872302	1,625.000	LEXICON PHARMACEUTICALS INC COM NEW	$9,296.63	$6,402.50
50187T106	316.000	LGI HOMES INC COM	$17,839.88	$48,815.68
50187A107	441.000	LHC GROUP INC COM	$42,301.45	$60,518.43
530307107	241.000	LIBERTY BROADBAND CORP COM SER A	$12,854.04	$38,776.90
530307107	129.000	LIBERTY BROADBAND CORP COM SER A	$8,405.24	$20,756.10
530307305	9,722.000	LIBERTY BROADBAND CORP COM SER C	$1,178,573.66	$1,566,214.20
530307305	1,405.000	LIBERTY BROADBAND CORP COM SER C	$90,795.47	$226,345.50
530307305	758.000	LIBERTY BROADBAND CORP COM SER C	$46,332.54	$122,113.80
531229854	1,906.000	LIBERTY FORMULA ONE COMMON STOCK	$70,120.48	$120,535.44
531229870	252.000	LIBERTY FORMULA ONE COMMON STOCK	$8,682.63	$14,953.68
531229854	1,025.000	LIBERTY FORMULA ONE COMMON STOCK	$37,072.46	$64,821.00
531229870	125.000	LIBERTY FORMULA ONE COMMON STOCK	$4,232.67	$7,417.50
G5480U104	34,200.000	LIBERTY GLOBAL PLC SHS CL A	$990,190.30	$948,708.00
G9001E102	1,716.000	LIBERTY LATIN AMERICA LTD COM CL A	$33,791.63	$20,008.56
G9001E128	6,189.000	LIBERTY LATIN AMERICA LTD COM CL C	$101,947.25	$70,554.60
531229409	808.000	LIBERTY MEDIA CORP DELAWARE COM A SIRIUSXM	$25,293.78	$41,086.80
531229409	496.000	LIBERTY MEDIA CORP DELAWARE COM A SIRIUSXM	$15,650.84	$25,221.60
531229706	147.000	LIBERTY MEDIA CORP DELAWARE COM A BRAVES GRP	$3,701.05	$4,226.25
531229607	26,900.000	LIBERTY MEDIA CORP DELAWARE COM C SIRIUSXM	$1,024,683.03	$1,367,865.00
531229607	1,541.000	LIBERTY MEDIA CORP DELAWARE COM C SIRIUSXM	$46,176.42	$78,359.85
531229607	850.000	LIBERTY MEDIA CORP DELAWARE COM C SIRIUSXM	$25,550.03	$43,222.50
531229888	539.000	LIBERTY MEDIA CORP DELAWARE COM C BRAVES GRP	$13,392.05	$15,145.90
53115L104	443.000	LIBERTY OILFIELD SVCS INC COM CL A	$6,902.38	$4,297.10
53115L104	2,264.000	LIBERTY OILFIELD SVCS INC COM CL A	$25,804.27	$21,960.80
531465102	829.000	LIBERTY TRIPADVISOR HLDGS INC COM SER A	$3,606.98	$1,798.93
531465102	665.000	LIBERTY TRIPADVISOR HLDGS INC COM SER A	$1,304.07	$1,443.05
53223X107	756.000	LIFE STORAGE INC COM	$46,825.63	$115,804.08
53223X107	431.000	LIFE STORAGE INC COM	$32,222.83	$66,020.58
53190C102	321.000	LIFE TIME GROUP HOLDINGS INC COMMON STOCK	$5,333.42	$5,524.41
53190C102	678.000	LIFE TIME GROUP HOLDINGS INC COMMON STOCK	$11,264.97	$11,668.38
53228F101	400.000	LIFESTANCE HEALTH GROUP INC COM	$6,030.00	$3,808.00
53228F101	675.000	LIFESTANCE HEALTH GROUP INC COM	$10,175.63	$6,426.00
53222Q103	507.000	LIFETIME BRANDS INC COM	$6,596.80	$8,096.79
53220K504	27.000	LIGAND PHARMACEUTICALS INC COM NEW	$3,006.42	$4,170.42
53220K504	532.000	LIGAND PHARMACEUTICALS INC COM NEW	$74,145.37	$82,172.72
532457108	8,699.000	LILLY ELI & CO COM	$893,877.66	$2,402,837.78
532457108	1,731.000	LILLY ELI & CO COM	$398,511.22	$478,136.82
53261M104	5,004.000	LIMELIGHT NETWORKS INC COM	$16,618.28	$17,163.72
532746104	64.000	LIMONEIRA CO COM	$1,318.65	$960.00
532746104	453.000	LIMONEIRA CO COM	$10,133.90	$6,795.00
533900106	745.000	LINCOLN ELEC HLDGS INC COM	$81,918.49	$103,905.15
533900106	299.000	LINCOLN ELEC HLDGS INC COM	$22,641.10	$41,701.53
534187109	391.000	LINCOLN NATL CORP IND COM	$15,466.20	$26,689.66
534187109	1,526.000	LINCOLN NATL CORP IND COM	$88,638.82	$104,164.76
534187109	1,000.000	LINCOLN NATL CORP IND COM	$57,316.95	$68,260.00
535219109	452.000	LINDBLAD EXPEDITIONS HLDGS IN COM	$4,831.94	$7,051.20
535555106	146.000	LINDSAY CORPORATION	$12,383.74	$22,192.00
535555106	43.000	LINDSAY CORPORATION	$6,918.31	$6,536.00
53566P109	4,855.000	LINEAGE CELL THERAPEUTICS INC COM	$13,793.06	$11,894.75
535919401	2,332.000	LIONS GATE ENTMNT CORP CL A VTG	$47,271.97	$38,804.48
535919500	4,614.000	LIONS GATE ENTMNT CORP CL B NON VTG	$81,856.97	$71,009.46
53635B107	391.000	LIQUIDITY SVCS INC COM	$8,539.83	$8,633.28
536797103	36.000	LITHIA MTRS INC CL A COM	$12,303.04	$10,690.20
536797103	268.000	LITHIA MTRS INC CL A COM	$91,589.27	$79,582.60
536797103	157.000	LITHIA MTRS INC CL A COM	$53,654.91	$46,621.15
537008104	233.000	LITTLEFUSE INC COM	$44,072.77	$73,320.44
537008104	125.000	LITTLEFUSE INC COM	$28,934.32	$39,335.00
G5509L101	632.000	LIVANOVA PLC SHS	$60,025.40	$55,255.76
G5509L101	415.000	LIVANOVA PLC SHS	$25,905.32	$36,283.45
538034109	663.000	LIVE NATION ENTERTAINMENT, INC	$22,977.12	$79,354.47
538034109	838.000	LIVE NATION ENTERTAINMENT, INC	$77,599.64	$100,300.22
538034109	731.000	LIVE NATION ENTERTAINMENT, INC	$25,780.74	$87,493.39

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53803X105	465.000	LIVE OAK BANCSHARES INC COM	$28,556.12	$40,589.85
53814L108	2,375.000	LIVENT CORP COM	$45,428.87	$57,902.50
53814X102	781.000	LIVEONE INC COM	$3,586.54	$999.68
538146101	946.000	LIVEPERSON INC COM	$18,812.18	$33,791.12
538146101	5,452.000	LIVEPERSON INC COM	$304,452.62	$194,745.44
53815P108	2,607.000	LIVERAMP HLDGS INC COM	$122,354.26	$125,005.65
501889208	19,393.000	LKQ CORP COM	$587,494.25	$1,164,161.79
501889208	2,700.000	LKQ CORP COM	$87,132.79	$162,081.00
501889208	1,500.000	LKQ CORP COM	$44,539.81	$90,045.00
55003T107	1,147.000	LL FLOORING HOLDINGS, INC	$18,259.95	$19,579.29
539830109	2,812.000	LOCKHEED MARTIN CORP COM	$698,676.33	$999,412.92
539830109	304.000	LOCKHEED MARTIN CORP COM	$116,131.35	$108,044.64
540424108	28,339.000	LOEWS CORP COM	$1,187,236.97	$1,636,860.64
540424108	2,145.000	LOEWS CORP COM	$87,461.37	$123,895.20
540424108	1,150.000	LOEWS CORP COM	$49,727.59	$66,424.00
54211N101	13,528.000	LONDON STK EXCHANGE GROUP ADR	$369,875.53	$317,448.05
54405Q100	163.000	LORDSTOWN MOTORS CORP COM CL A	$1,793.16	$562.35
54405Q100	5,631.000	LORDSTOWN MOTORS CORP COM CL A	$46,589.03	$19,426.95
546347105	101.000	LOUISIANA PAC CORP COM	$5,865.17	$7,913.35
546347105	856.000	LOUISIANA PAC CORP COM	$49,708.78	$67,067.60
546347105	464.000	LOUISIANA PAC CORP COM	$26,944.95	$36,354.40
54738L109	189.000	LOVESAC COMPANY COM	$7,169.11	$12,523.14
548661107	9,030.000	LOWES COS INC COM	$666,875.87	$2,334,074.40
54911Q107	201.000	LOYALTY VENTURES INC COMMON STOCK	$15,431.93	$6,044.07
54911Q107	103.000	LOYALTY VENTURES INC COMMON STOCK	$14,209.01	$3,097.21
50212V100	1,033.000	LPL FINL HLDGS INC COM	$139,155.60	$165,372.97
50212V100	415.000	LPL FINL HLDGS INC COM	$17,270.34	$66,437.35
502175102	1,559.000	LTC PPTYS INC COM	$67,475.17	$53,224.26
54948X109	522.000	LUCID DIAGNOSTICS INC COM	$2,612.61	$2,803.14
54948X109	522.000	LUCID DIAGNOSTICS INC COM	$2,612.61	$2,803.14
550021109	3,042.000	LULULEMON ATHLETICA INC COM	$975,549.60	$1,190,790.90
550021109	1,481.000	LULULEMON ATHLETICA INC COM	$164,870.09	$579,737.45
550021109	601.000	LULULEMON ATHLETICA INC COM	$59,099.10	$235,261.45
55003A108	254.000	LULUS FASHION LOUNGE HOLDINGS COM	$2,647.95	$2,598.42
55003A108	254.000	LULUS FASHION LOUNGE HOLDINGS COM	$2,647.95	$2,598.42
550241103	10,644.000	LUMEN TECHNOLOGIES INC COM	$271,550.09	$133,582.20
550241103	5,391.000	LUMEN TECHNOLOGIES INC COM	$122,463.34	$67,657.05
55024U109	765.000	LUMENTUM HLDGS INC COM	$58,663.37	$80,914.05
55024U109	400.000	LUMENTUM HLDGS INC COM	$30,452.40	$42,308.00
550351100	449.000	LUNA INNOVATIONS COM	$2,564.24	$3,789.56
550550107	14.000	LUTHER BURBANK CORP COM	$135.12	$196.56
550550107	585.000	LUTHER BURBANK CORP COM	$7,191.55	$8,213.40
G5698W116	180.000	LUXFER HOLDINGS PLC SHS	$3,868.19	$3,475.80
G5698W116	649.000	LUXFER HOLDINGS PLC SHS	$9,290.02	$12,532.19
529043101	11,060.000	LXP INDUSTRIAL TRUST	$99,885.02	$172,757.20
55083R104	250.000	LYELL IMMUNOPHARMA INC COM	$3,088.55	$1,935.00
55083R104	393.000	LYELL IMMUNOPHARMA INC COM	$5,728.92	$3,041.82
55087P104	3,638.000	LYFT INC CL A COM	$223,740.64	$155,451.74
55087P104	1,505.000	LYFT INC CL A COM	$71,666.44	$64,308.65
N53745100	439.000	LYONDELLBASELL INDUSTRIES N V SHS A	$44,743.32	$40,488.97
N53745100	2,266.000	LYONDELLBASELL INDUSTRIES N V SHS A	$185,425.06	$208,993.18
N53745100	1,402.000	LYONDELLBASELL INDUSTRIES N V SHS A	$89,895.87	$129,306.46
55261F104	1,246.000	M & T BK CORP COM	$153,263.23	$191,360.68
55261F104	669.000	M & T BK CORP COM	$83,928.11	$102,745.02
55305B101	1,145.000	M / I HOMES INC COM	$28,359.86	$71,196.10
552676108	230.000	M D C HLDGS INC COM	$11,465.73	$12,840.90
552676108	1,667.000	M D C HLDGS INC COM	$37,679.68	$93,068.61
554225102	1,052.000	MACATAWA BK CORP COM	$7,656.86	$9,278.64
554382101	8,508.000	MACERICH CO COM	$94,596.60	$147,018.24
55405Y100	719.000	MACOM TECHNOLOGY SOLUTIONS HOLDINGS, INC	$23,112.97	$56,297.70
556099109	800.000	MACROGENICS INC COM	$21,060.87	$12,840.00
556099109	189.000	MACROGENICS INC COM	$3,796.69	$3,033.45
55616P104	12,707.000	MACYS INC COM	$88,553.00	$332,669.26
556269108	1,210.000	MADDEN STEVEN LTD COM	$42,771.88	$56,228.70
55825T103	98.000	MADISON SQUARE GARDEN SPORTS CORP	$17,302.00	$17,025.54
55825T103	113.000	MADISON SQUARE GARDEN SPORTS CORP	$14,132.73	$19,631.49
55825T103	99.000	MADISON SQUARE GARDEN SPORTS CORP	$12,260.96	$17,199.27
55826T102	1,056.000	MADISON SQUARE GRDN ENTERTNMNT CL A	$93,768.31	$74,279.04
558868105	168.000	MADRIGAL PHARMACEUTICALS INC COM	$17,232.48	$14,236.32
559079207	951.000	MAGELLAN HEALTH INC COM NEW	$83,213.34	$90,335.49
55910K108	394.000	MAGENTA THERAPEUTICS INC COM	$5,057.68	$1,745.42
55910K108	128.000	MAGENTA THERAPEUTICS INC COM	$972.84	$567.04
55955D100	1,875.000	MAGNITE INC COM	$37,970.67	$32,812.50
559663109	2,054.000	MAGNOLIA OIL & GAS CORP CL A	$14,001.39	$38,758.98
G5753U112	2,783.000	MAIDEN HOLDINGS LTD SHS	$9,854.60	$8,515.98
56117J100	306.000	MALIBU BOATS INC COM CL A	$9,052.53	$21,031.38
562662106	770.000	MANDIANT INC	$12,937.12	$13,505.80
562662106	1,577.000	MANDIANT INC	$19,038.34	$27,660.58
562662106	1,200.000	MANDIANT INC	$32,868.05	$21,048.00
562750109	438.000	MANHATTAN ASSOCS INC COM	$26,934.56	$68,104.62
562750109	287.000	MANHATTAN ASSOCS INC COM	$36,552.37	$44,625.63

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
562750109	330.000	MANHATTAN ASSOCS INC COM	$20,604.16	$51,311.70
563571405	1,374.000	MANITOWOC CO INC COM NEW	$31,418.38	$25,542.66
56400P706	371.000	MANNKIND CORP COM NEW	$647.10	$1,621.27
56400P706	8,878.000	MANNKIND CORP COM NEW	$42,090.60	$38,796.86
56418H100	528.000	MANPOWER GROUP INC	$40,005.95	$51,390.24
56418H100	283.000	MANPOWER GROUP INC	$19,561.82	$27,544.39
564563104	1,123.000	MANTECH INTL CORP CL A	$65,360.42	$81,900.39
565788106	84.000	MARATHON DIGITAL HOLDINGS INC COM	$2,368.04	$2,760.24
565788106	3,593.000	MARATHON DIGITAL HOLDINGS INC COM	$101,290.26	$118,065.98
565849106	7,536.000	MARATHON OIL CORP COM	$187,188.00	$123,741.12
565849106	4,075.000	MARATHON OIL CORP COM	$93,604.86	$66,911.50
56585A102	6,202.000	MARATHON PETE CORP COM	$312,102.65	$396,865.98
56585A102	3,253.000	MARATHON PETE CORP COM	$116,600.14	$208,159.47
56600D107	1,428.000	MARAVAI LIFESCIENCES HLDGS INC COM CL A	$55,485.38	$59,833.20
56600D107	525.000	MARAVAI LIFESCIENCES HLDGS INC COM CL A	$20,047.60	$21,997.50
566324109	38.000	MARCUS & MILLICHAP INC COM	$1,366.19	$1,955.48
566324109	847.000	MARCUS & MILLICHAP INC COM	$23,613.86	$43,586.62
566330106	914.000	MARCUS CORPORATION COM	$28,392.84	$16,324.04
568427108	120.000	MARINE PRODUCTS CORP COM	$1,364.38	$1,500.00
567908108	164.000	MARINEMAX INC COM	$7,872.16	$9,682.56
567908108	415.000	MARINEMAX INC COM	$8,079.60	$24,501.60
56854Q200	259.000	MARINUS PHARMACEUTICALS INC COM NEW	$4,337.45	$3,076.92
570535104	1,100.000	MARKEL CORP COM	$1,096,276.33	$1,357,400.00
570535104	31.000	MARKEL CORP COM	$37,063.63	$38,254.00
570535104	110.000	MARKEL CORP COM	$84,543.68	$135,740.00
570535104	71.000	MARKEL CORP COM	$53,103.17	$87,614.00
57060D108	485.000	MARKETAXESS HLDGS INC COM	$95,560.62	$199,465.95
57060D108	195.000	MARKETAXESS HLDGS INC COM	$30,163.11	$80,197.65
571157106	325.000	MARLIN BUSINESS SVCS CORP COM	$4,711.20	$7,566.00
571903202	3,531.000	MARRIOTT INTERNATIONAL CL A	$494,837.87	$583,462.44
57164Y107	405.000	MARRIOTT VACATIONS WRLDWDE CP COM	$65,881.75	$68,436.90
57164Y107	217.000	MARRIOTT VACATIONS WRLDWDE CP COM	$35,299.61	$36,668.66
57165B106	1,478.000	MARRONE BIO INNOVATIONS INC COM	$2,445.40	$1,064.46
571748102	779.000	MARSH & MCLENNAN COS COM	$62,018.59	$135,405.78
571748102	4,356.000	MARSH & MCLENNAN COS COM	$555,607.79	$757,159.92
573075108	2,383.000	MARTEN TRANS LTD COM	$31,717.50	$40,892.28
573284106	604.000	MARTIN MARIETTA MATERIALS COM	$130,681.48	$266,074.08
573284106	324.000	MARTIN MARIETTA MATERIALS COM	$46,806.30	$142,728.48
573874104	7,946.000	MARVELL TECHNOLOGY GROUP LTD COM	$203,745.08	$695,195.54
573874104	4,317.000	MARVELL TECHNOLOGY GROUP LTD COM	$103,541.59	$377,694.33
574599106	2,361.000	MASCO CORP COM	$85,878.45	$165,789.42
574599106	1,325.000	MASCO CORP COM	$31,084.28	$93,041.50
574795100	4,029.000	MASIMO CORP COM	$583,712.76	$1,179,610.62
574795100	471.000	MASIMO CORP COM	$55,158.82	$137,899.38
574795100	134.000	MASIMO CORP COM	$32,714.89	$39,232.52
574795100	261.000	MASIMO CORP COM	$28,890.75	$76,415.58
575385109	347.000	MASONITE INTL CORP NEW COM	$23,921.56	$40,928.65
576323109	568.000	MASTEC INC COM	$61,162.81	$52,415.04
576323109	293.000	MASTEC INC COM	$31,550.53	$27,038.04
57636Q104	11,404.000	MASTERCARD INC CL A	$1,422,062.20	$4,097,685.28
57637H103	277.000	MASTERCRAFT BOAT HLDGS INC COM	$4,968.53	$7,847.41
576485205	1,634.000	MATADOR RES CO COM	$60,492.31	$60,327.28
57667L107	3,680.000	MATCH GROUP INC NEW COM	$331,800.43	$486,680.00
57667L107	1,495.000	MATCH GROUP INC NEW COM	$113,661.74	$197,713.75
576690101	117.000	MATERION CORP COM	$8,116.13	$10,756.98
576690101	499.000	MATERION CORP COM	$17,171.57	$45,878.06
576853105	1,043.000	MATRIX SVC CO COM	$17,254.40	$7,843.36
57686G105	1,721.000	MATSON INC COM	$64,554.60	$154,941.63
577081102	4,523.000	MATTEL INC COM	$79,394.46	$97,515.88
577081102	1,800.000	MATTEL INC COM	$53,241.40	$38,808.00
577128101	1,239.000	MATTHEWS INTL CORP CL A	$71,505.49	$45,434.13
57778K105	2,872.000	MAXAR TECHNOLOGIES INC	$122,575.42	$84,810.16
57777K106	812.000	MAXCYTE INC COM	$8,322.38	$8,274.28
57777K106	1,615.000	MAXCYTE INC COM	$16,794.72	$16,456.85
577933104	888.000	MAXIMUS INC COM	$52,193.68	$70,746.96
57776J100	1,032.000	MAXLINEAR INC COM	$27,468.62	$77,802.48
578605107	358.000	MAYVILLE ENGINEERING CO INC COM	$3,610.53	$5,337.78
55262C100	1,920.000	MBIA INC COM	$13,476.57	$30,316.80
579063108	371.000	MCAFEE CORP COM CL A	$8,788.43	$9,568.09
579063108	110.000	MCAFEE CORP COM CL A	$2,738.91	$2,836.90
579063108	359.000	MCAFEE CORP COM CL A	$7,864.38	$9,258.61
579780206	2,462.000	MCCORMICK & CO INC COM NON VTG	$182,881.41	$237,853.82
579780206	1,339.000	MCCORMICK & CO INC COM NON VTG	$56,162.80	$129,360.79
580135101	1,727.000	MCDONALDS CORP COM	$217,240.65	$462,956.89
580135101	6,025.000	MCDONALDS CORP COM	$1,017,620.60	$1,615,121.75
580589109	245.000	MCGRATH RENTCORP COM	$15,604.94	$19,663.70
580589109	302.000	MCGRATH RENTCORP COM	$18,304.60	$24,238.52
58155Q103	297.000	MCKESSON CORP COM	$46,110.13	$73,825.29
58155Q103	1,289.000	MCKESSON CORP COM	$236,981.40	$320,406.73
58155Q103	812.000	MCKESSON CORP COM	$109,827.90	$201,838.84
552690109	1,918.000	MDU RES GROUP INC COM	$44,917.70	$59,151.12

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552690109	1,025.000	MDU RES GROUP INC COM	$25,979.20	$31,611.00
58406B103	172.000	MEDAVAIL HOLDINGS INC COM	$2,318.73	$240.80
584CVR997	4,250.000	MEDIA GEN INC CVR	$0.00	$0.00
58450V104	281.000	MEDIAALPHA INC CL A	$11,273.15	$4,338.64
58450V104	67.000	MEDIAALPHA INC CL A	$2,600.16	$1,034.48
58463J304	5,718.000	MEDICAL PPTYS TRUST INC COM	$89,240.86	$135,116.34
58463J304	3,000.000	MEDICAL PPTYS TRUST INC COM	$48,159.16	$70,890.00
58470H101	168.000	MEDIFAST INC COM	$13,053.44	$35,184.24
58502B106	596.000	MEDNAX INC COM	$18,697.12	$16,217.16
58502B106	1,430.000	MEDNAX INC COM	$23,224.63	$38,910.30
58506Q109	419.000	MEDPACE HLDGS INC COM	$26,687.69	$91,191.16
G5960L103	13,172.000	MEDTRONIC PLC SHS	$1,047,511.51	$1,362,643.40
55279B202	364.000	MEI PHARMA INC COM NEW	$985.78	$971.88
G59665102	27.000	MEIRAGTX HOLDINGS PLC COM	$546.46	$640.98
G59665102	1,117.000	MEIRAGTX HOLDINGS PLC COM	$17,785.51	$26,517.58
BGJW376	70,500.000	MEITUAN B CLASS	$2,674,387.76	$2,038,382.43
585464100	262,940.000	MELCO RESORTS & ENTERTAINMENT LIMITED	$5,558,040.39	$2,676,729.20
587376104	633.000	MERCANTILE BANK CORP COM	$14,219.71	$22,173.99
58844R108	394.000	MERCHANTS BANCORP IND COM	$10,370.53	$18,648.02
58933Y105	24,885.000	MERCK & CO INC NEW COM	$1,880,911.60	$1,907,186.40
589339209	9,193.000	MERCK KGAA SPONSORED ADR	$241,869.63	$474,625.40
589400100	269.000	MERCURY GEN CORP NEW COM	$14,805.57	$14,273.14
589400100	150.000	MERCURY GEN CORP NEW COM	$8,541.63	$7,959.00
589378108	559.000	MERCURY SYSTEMS INC	$39,339.55	$30,778.54
589378108	300.000	MERCURY SYSTEMS INC	$23,541.30	$16,518.00
589584101	70.000	MERIDIAN BIOSCIENCE INC COM	$1,484.64	$1,428.00
589584101	1,516.000	MERIDIAN BIOSCIENCE INC COM	$30,199.92	$30,926.40
58985J105	150.000	MERIDIANLINK INC COMMON STOCK	$3,292.05	$3,237.00
58985J105	150.000	MERIDIANLINK INC COMMON STOCK	$3,293.75	$3,237.00
589889104	674.000	MERIT MEDICAL SYSTEMS INC COM	$25,566.87	$41,990.20
589889104	226.000	MERIT MEDICAL SYSTEMS INC COM	$14,565.93	$14,079.80
59001A102	33.000	MERITAGE HOMES CORP COM	$2,591.79	$4,027.98
59001A102	1,399.000	MERITAGE HOMES CORP COM	$56,172.78	$170,761.94
59001K100	880.000	MERITOR INC COM	$19,025.89	$21,806.40
59001K100	421.000	MERITOR INC COM	$9,915.83	$10,432.38
59045L106	714.000	MERSANA THERAPEUTICS INC COM	$15,954.36	$4,441.08
59045L106	818.000	MERSANA THERAPEUTICS INC COM	$11,493.72	$5,087.96
590479135	1,373.000	MESA AIR GROUP INC COM NEW	$10,267.60	$7,688.80
59064R109	197.000	MESA LABS INC COM	$53,751.65	$64,633.73
59100U108	135.000	META FINL GROUP INC COM	$7,076.84	$8,054.10
59100U108	894.000	META FINL GROUP INC COM	$19,925.06	$53,336.04
59134N104	2,166.000	META MATERIALS INC COM	$14,169.44	$5,328.36
30303M102	30,803.000	META PLATFORM, INC.	$3,636,812.98	$10,360,589.05
591520200	1,529.000	METHODE ELECTRS INC CL A	$57,431.56	$75,180.93
59156R108	7,006.000	METLIFE INC COM	$336,908.99	$437,804.94
59165J105	68.000	METROCITY BANKSHARES INC COM	$1,188.71	$1,872.04
59165J105	574.000	METROCITY BANKSHARES INC COM	$9,844.99	$15,802.22
591697107	1,470.000	METROMILE INC COM	$13,202.07	$3,219.30
591774104	8.000	METROPOLITAN BK HLDG CORP COM	$495.85	$852.24
591774104	287.000	METROPOLITAN BK HLDG CORP COM	$13,929.03	$30,574.11
592688105	298.000	METTLER-TOLEDO INTL INC COM	$108,308.51	$505,768.58
592688105	122.000	METTLER-TOLEDO INTL INC COM	$40,523.76	$207,059.62
59282A904	168.760	MEXICAN NUEVO PESO	$8.29	$8.25
55272X102	17,729.000	MFA FINANCIAL, INC.	$40,794.43	$80,844.24
55277P104	1,484.000	MGE ENERGY INC COM	$92,954.17	$122,059.00
552848103	3,219.000	MGIC INVT CORP WIS COM	$42,416.28	$46,417.98
552848103	1,750.000	MGIC INVT CORP WIS COM	$22,996.75	$25,235.00
552953101	3,831.000	MGM RESORTS INTERNATIONAL	$84,969.73	$171,935.28
552953101	2,125.000	MGM RESORTS INTERNATIONAL	$49,689.55	$95,370.00
55303J106	175.000	MGP INGREDIENTS INC NEW COM	$8,039.46	$14,873.25
55303J106	93.000	MGP INGREDIENTS INC NEW COM	$3,286.72	$7,904.07
595017104	8,180.000	MICROCHIP TECHNOLOGY INC COM	$378,203.86	$712,150.80
595017104	5,883.000	MICROCHIP TECHNOLOGY INC COM	$288,378.71	$512,173.98
595017104	826.000	MICROCHIP TECHNOLOGY INC COM	$39,671.52	$71,911.56
595017104	2,882.000	MICROCHIP TECHNOLOGY INC COM	$97,390.53	$250,906.92
595112103	2,008.000	MICRON TECHNOLOGY INC COM	$164,718.25	$187,045.20
595112103	9,448.000	MICRON TECHNOLOGY INC COM	$347,277.35	$880,081.20
594918104	98,218.000	MICROSOFT CORP COM	$7,695,116.61	$33,032,677.76
594972408	124.000	MICROSTRATEGY INC CL A NEW	$39,228.77	$67,516.76
594960304	2,336.000	MICROVISION INC DEL COM NEW	$40,204.90	$11,703.36
59540G107	574.000	MID PENN BANCORP INC COM	$17,718.62	$18,218.76
59522J103	1,121.000	MID-AMER APT CMNTYS INC COM	$94,440.14	$257,202.24
59522J103	608.000	MID-AMER APT CMNTYS INC COM	$51,565.99	$139,499.52
596278101	225.000	MIDDLEBY CORP COM	$38,502.23	$44,271.00
596278101	374.000	MIDDLEBY CORP COM	$27,294.89	$73,588.24
596278101	287.000	MIDDLEBY CORP COM	$27,211.39	$56,470.12
596680108	95.000	MIDDLESEX WTR CO COM	$4,712.58	$11,428.50
596680108	435.000	MIDDLESEX WTR CO COM	$36,048.89	$52,330.50
597742105	869.000	MIDLAND STS BANCORP INC ILL COM	$24,869.86	$21,542.51
598511103	580.000	MIDWESTONE FINL GROUP INC NEW COM	$15,992.52	$18,774.60
600551204	8.000	MILLER INDUSTRIES INC/TENN COM	$316.33	$267.20

(a)	(b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
	600551204	422.000	MILLER INDUSTRIES INC/TENN COM	$9,154.87	$14,094.80
	600544100	2,998.000	MILLERKNOLL INC COM	$87,102.85	$117,491.62
	G14838109	918.000	MIMECAST LTD ORD SHS	$38,705.26	$73,045.26
	602496101	626.000	MIMEDX GROUP INC COM	$7,049.38	$3,781.04
	602496101	1,476.000	MIMEDX GROUP INC COM	$16,621.24	$8,915.04
	60255C109	4,752.000	MIND MEDICINE MINDMED INC COM SUB VTG	$17,682.19	$6,557.76
	603158106	1,372.000	MINERAL TECHNOLOGIES INC COM	$90,718.40	$100,361.80
	603693102	556.000	MINK THERAPEUTICS INC COM	$2,376.90	$2,479.76
	603693102	556.000	MINK THERAPEUTICS INC COM	$2,376.90	$2,479.76
	60468T105	425.000	MIRATI THERAPEUTICS INC COM	$69,823.67	$62,343.25
	60468T105	64.000	MIRATI THERAPEUTICS INC COM	$10,514.63	$9,388.16
	60468T105	205.000	MIRATI THERAPEUTICS INC COM	$33,679.66	$30,071.45
	604749101	25.000	MIRUM PHARMACEUTICALS INC COM	$187.13	$398.75
	604749101	73.000	MIRUM PHARMACEUTICALS INC COM	$1,522.84	$1,164.35
	60510V108	61.000	MISSION PRODUCE INC COM	$1,270.81	$957.70
	60510V108	1,317.000	MISSION PRODUCE INC COM	$27,508.09	$20,676.90
	60646V105	420.000	MISTER CAR WASH INC COM	$7,691.42	$7,648.20
	60646V105	129.000	MISTER CAR WASH INC COM	$2,316.20	$2,349.09
	60646V105	300.000	MISTER CAR WASH INC COM	$5,386.50	$5,463.00
	60649T107	799.000	MISTRAS GROUP INC COM	$11,279.61	$5,936.57
	606710200	619.000	MITEK SYS INC COM NEW	$4,767.06	$10,987.25
	55306N104	606.000	MKS INSTRUMENTS INC COM	$69,894.21	$105,547.02
	55306N104	84.000	MKS INSTRUMENTS INC COM	$6,609.08	$14,630.28
	55306N104	288.000	MKS INSTRUMENTS INC COM	$28,055.91	$50,160.96
	607525102	471.000	MODEL N INC COM	$8,290.48	$14,144.13
	607525102	114.000	MODEL N INC COM	$4,030.01	$3,423.42
	60770K107	4,395.000	MODERNA INC COM	$274,952.55	$1,116,242.10
	607828100	81.000	MODINE MFG CO COM	$1,326.86	$817.29
	607828100	1,782.000	MODINE MFG CO COM	$19,692.49	$17,980.38
	60783X104	61.000	MODIVCARE INC COM	$3,190.41	$9,045.69
	60783X104	333.000	MODIVCARE INC COM	$58,132.14	$49,380.57
	60786M105	496.000	MOELIS & CO CL A	$19,069.15	$31,004.96
	60786M105	1,105.000	MOELIS & CO CL A	$62,068.96	$69,073.55
	608190104	550.000	MOHAWK INDS INC COM	$123,791.22	$100,199.00
	608190104	295.000	MOHAWK INDS INC COM	$47,397.43	$53,743.10
	608550109	545.000	MOLECULAR TEMPLATES INC COM	$6,101.27	$2,136.40
	60855R100	119.000	MOLINA HEALTHCARE INC COM	$12,076.24	$37,851.52
	60855R100	475.000	MOLINA HEALTHCARE INC COM	$96,156.90	$151,088.00
	60855R100	301.000	MOLINA HEALTHCARE INC COM	$30,548.36	$95,742.08
	60871R209	29,200.000	MOLSON COORS BEVERAGE COMPANY	$1,305,642.30	$1,353,420.00
	60871R209	1,707.000	MOLSON COORS BEVERAGE COMPANY	$134,394.27	$79,119.45
	60871R209	935.000	MOLSON COORS BEVERAGE COMPANY	$73,049.67	$43,337.25
	60878Y108	1,890.000	MOMENTIVE GLOBAL INC COM	$35,078.76	$39,973.50
	609027107	156.000	MONARCH CASINO & RESORT INC COM	$7,212.23	$11,536.20
	609027107	98.000	MONARCH CASINO & RESORT INC COM	$2,433.75	$7,247.10
	609207105	13,679.000	MONDELEZ INTL INC COM	$561,982.77	$907,054.49
	60935Y208	3,122.000	MONEYGRAM INTL INC COM	$14,972.87	$24,632.58
	60937P106	805.000	MONGODB INC CL A	$176,358.09	$426,126.75
	60937P106	336.000	MONGODB INC CL A	$74,928.35	$177,861.60
	609720107	199.000	MONMOUTH REAL ESTATE INVT CORP CL A	$2,714.71	$4,180.99
	609720107	3,273.000	MONMOUTH REAL ESTATE INVT CORP CL A	$58,755.87	$68,765.73
	609839105	582.000	MONOLITHIC PWR SYS INC COM	$89,937.14	$287,118.06
	609839105	234.000	MONOLITHIC PWR SYS INC COM	$33,605.66	$115,439.22
	610236101	302.000	MONRO INC COM	$19,432.97	$17,597.54
	610236101	510.000	MONRO INC COM	$27,336.51	$29,717.70
	61174X109	4,474.000	MONSTER BEVERAGE CORP NEW COM	$189,552.72	$429,682.96
	61174X109	270.000	MONSTER BEVERAGE CORP NEW COM	$24,872.67	$25,930.80
	61225M102	12.000	MONTE ROSA THERAPEUTICS INC COM	$239.64	$245.04
	61225M102	193.000	MONTE ROSA THERAPEUTICS INC COM	$4,449.77	$3,941.06
	615111101	381.000	MONTROSE ENVIRONMENTAL GROUP I COM	$18,320.60	$26,864.31
	615111101	33,922.000	MONTROSE ENVIRONMENTAL GROUP I COM	$1,671,318.65	$2,391,840.22
	615369105	1,998.000	MOODYS CORP COM	$256,593.30	$780,378.84
	615369105	82.000	MOODYS CORP COM	$29,929.27	$32,027.56
	615394202	1,184.000	MOOG INC CL A	$60,921.32	$95,868.48
	617446448	13,284.000	MORGAN STANLEY COM NEW	$485,831.39	$1,303,957.44
	617700109	275.000	MORNINGSTAR INC COM	$29,880.35	$94,047.25
	617700109	22.000	MORNINGSTAR INC COM	$3,150.43	$7,523.78
	617700109	122.000	MORNINGSTAR INC COM	$10,485.11	$41,722.78
	61775R105	306.000	MORPHIC HLDG INC COM	$10,376.13	$14,498.28
	61945C103	3,637.000	MOSAIC CO NEW COM	$154,556.05	$142,897.73
	61945C103	1,955.000	MOSAIC CO NEW COM	$81,917.20	$76,811.95
	620071100	751.000	MOTORCAR PTS AMER INC COM	$20,606.90	$12,819.57
	620076307	1,615.000	MOTOROLA SOLUTIONS INC COM NEW	$202,346.40	$438,795.50
	620076307	875.000	MOTOROLA SOLUTIONS INC COM NEW	$67,852.42	$237,737.50
	624580106	629.000	MOVADO GROUP INC COM	$16,233.50	$26,311.07
	553368101	1,147.000	MP MATERIALS CORP COM CL A	$40,419.28	$52,096.74
	62482R107	2,492.000	MR COOPER GROUP INC COM	$31,939.72	$103,692.12
	55345K103	3,224.000	MRC GLOBAL INC COM	$45,694.00	$22,181.12
	553498106	143.000	MSA SAFETY INC COM	$17,488.63	$21,587.28
	553498106	254.000	MSA SAFETY INC COM	$28,087.57	$38,343.84
	553498106	191.000	MSA SAFETY INC COM	$21,120.98	$28,833.36

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
553530106	454.000	MSC INDL DIRECT INC CL A	$32,831.61	$38,163.24
553530106	243.000	MSC INDL DIRECT INC CL A	$19,322.07	$20,426.58
55354G100	738.000	MSCI INC CL A	$75,504.44	$452,165.22
55354G100	227.000	MSCI INC CL A	$120,707.48	$139,080.63
55354G100	423.000	MSCI INC CL A	$30,761.13	$259,167.87
624756102	321.000	MUELLER INDS INC COM	$14,066.54	$19,054.56
624756102	1,379.000	MUELLER INDS INC COM	$37,069.34	$81,857.44
624758108	155.000	MUELLER WTR PRODS INC COM SER A	$1,810.47	$2,232.00
624758108	5,885.000	MUELLER WTR PRODS INC COM SER A	$60,258.92	$84,744.00
62548M100	487.000	MULTIPLAN CORPORATION COM	$4,588.03	$2,157.41
62548M100	12,957.000	MULTIPLAN CORPORATION COM	$93,986.06	$57,399.51
6610403	53,700.000	MURATA MFG CO LTD	$2,960,175.11	$4,270,313.73
626425102	16,090.000	MURATA MFG CO LTD ADR	$221,352.98	$319,869.20
626717102	5,868.000	MURPHY OIL CORP COM	$148,407.59	$153,213.48
626755102	349.000	MURPHY USA INC COM	$37,303.83	$69,534.76
62818Q104	2,786.000	MUSTANG BIO INC COM	$9,893.09	$4,624.76
553810102	394.000	MVB FINANCIAL CORP COM	$7,575.70	$16,358.88
628464109	248.000	MYERS INDS INC COM	$4,382.65	$4,962.48
628464109	770.000	MYERS INDS INC COM	$10,488.17	$15,407.70
55405W104	182.000	MYR GROUP INC DEL COM	$7,103.99	$20,120.10
55405W104	167.000	MYR GROUP INC DEL COM	$5,593.40	$18,461.85
62855J104	3,065.000	MYRIAD GENETICS INC COM	$85,869.55	$84,594.00
55406W103	38,752.000	MYT NETHERLANDS PARENT B V ADS	$1,184,568.69	$821,929.92
62878D100	353.000	N ABLE INC COMMON STOCK	$5,230.98	$3,918.30
62878D100	175.000	N ABLE INC COMMON STOCK	$2,304.73	$1,942.50
628778102	1,690.000	N B T BANCORP INC COM	$45,833.35	$65,098.80
G6359F137	283.000	NABORS INDUSTRIES LTD SHS	$39,627.12	$22,948.47
63009R109	616.000	NANOSTRING TECHNOLOGIES INC COM	$18,193.33	$26,013.68
63009R109	145.000	NANOSTRING TECHNOLOGIES INC COM	$4,917.11	$6,123.35
630104107	216.000	NANTHEALTH INC COM	$929.02	$227.88
630104107	473.000	NANTHEALTH INC COM	$1,192.43	$499.02
630402105	214.000	NAPCO SECURITY TECHNOLOGIES INC	$4,002.19	$10,695.72
631103108	1,130.000	NASDAQ, INC	$65,689.62	$237,311.30
631103108	613.000	NASDAQ, INC	$34,447.41	$128,736.13
632307104	990.000	NATERA INC COM	$113,999.49	$92,456.10
632307104	54.000	NATERA INC COM	$6,218.15	$5,043.06
632307104	433.000	NATERA INC COM	$49,748.65	$40,437.87
632307104	24,679.000	NATERA INC COM	$1,689,209.47	$2,304,771.81
632347100	31.000	NATHANS FAMOUS INC NEW COM	$2,202.89	$1,810.09
632347100	30.000	NATHANS FAMOUS INC NEW COM	$2,047.47	$1,751.70
635017106	347.000	NATIONAL BEVERAGE CORP COM	$9,220.06	$15,729.51
633707104	1,183.000	NATIONAL BK HLDGS CORP CL A	$40,350.72	$51,981.02
635309107	73.000	NATIONAL CINEMEDIA INC COM	$365.80	$205.13
635309107	2,155.000	NATIONAL CINEMEDIA INC COM	$26,770.59	$6,055.55
G6375R107	1,192.000	NATIONAL ENERGY SERVICES REUNI SHS	$12,723.59	$11,264.40
636180101	883.000	NATIONAL FUEL GAS CO N J COM	$55,326.70	$56,459.02
636180101	450.000	NATIONAL FUEL GAS CO N J COM	$29,277.65	$28,773.00
63633D104	1,753.000	NATIONAL HEALTH INVS INC COM	$129,921.04	$100,744.91
635906100	503.000	NATIONAL HEALTHCARE CORP COM	$32,285.91	$34,173.82
636518102	1,228.000	NATIONAL INSTRS CORP COM	$48,829.89	$53,626.76
636518102	675.000	NATIONAL INSTRS CORP COM	$23,359.20	$29,477.25
637215104	205.000	NATIONAL PRESTO INDS INC COM	$17,394.29	$16,816.15
637372202	206.000	NATIONAL RESH CORP CL A	$7,320.80	$8,553.12
637417106	1,667.000	NATIONAL RETAIL PPTYS INC COM	$68,097.35	$80,132.69
637417106	900.000	NATIONAL RETAIL PPTYS INC COM	$37,204.65	$43,263.00
637870106	1,211.000	NATIONAL STORAGE AFFILIATES TR COM SHS BEN IN	$40,010.73	$83,801.20
63845R107	1,205.000	NATIONAL VISION HLDGS INC COM	$45,033.43	$57,827.95
638517102	103.000	NATIONAL WESTN LIFE GROUP INC CL A	$24,010.04	$22,087.32
63888U108	369.000	NATURAL GROCERS BY VITAMIN COT COM	$4,115.36	$5,258.25
639027101	474.000	NATURES SUNSHINE PRODUCTS INC COM	$6,199.38	$8,769.00
639050103	1,351.000	NATUS MED INC DEL COM	$31,800.85	$32,059.23
63910B102	116.000	NAUTILUS INC.	$1,904.84	$711.08
63910B102	877.000	NAUTILUS INC.	$7,433.71	$5,376.01
63938C108	6,529.000	NAVIENT CORP COM	$46,369.59	$138,545.38
63947U107	597.000	NCINO INC COM	$41,587.66	$32,751.42
63947U107	250.000	NCINO INC COM	$17,373.09	$13,715.00
62886E108	9,400.000	NCR CORP NEW COM	$269,958.17	$377,880.00
62886E108	516.000	NCR CORP NEW COM	$24,046.12	$20,743.20
62886E108	751.000	NCR CORP NEW COM	$12,181.97	$30,190.20
62886E108	650.000	NCR CORP NEW COM	$18,627.68	$26,130.00
640079109	675.000	NEENAH, INC	$35,610.03	$31,239.00
640268108	1,696.000	NEKTAR THERAPEUTICS COM	$57,407.82	$22,912.96
640268108	900.000	NEKTAR THERAPEUTICS COM	$44,387.20	$12,159.00
64031N108	680.000	NELNET INC CL A	$27,821.11	$66,422.40
L6673X107	189.000	NEOGAMES S A SHS	$6,832.89	$5,250.42
640491106	1,492.000	NEOGEN CORP COM	$39,148.33	$67,751.72
640491106	263.000	NEOGEN CORP COM	$12,085.11	$11,942.83
64049M209	1,636.000	NEOGENOMICS INC COM NEW	$29,647.27	$55,820.32
64049M209	6,179.000	NEOGENOMICS INC COM NEW	$188,403.51	$210,827.48
64049K104	121.000	NEOLEUKIN THERAPEUTICS INC COM	$1,844.04	$583.22
64049K104	1,080.000	NEOLEUKIN THERAPEUTICS INC COM	$11,071.08	$5,205.60

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64051T100	2,019.000	NEOPHOTONICS CORP COM	$19,955.93	$31,032.03
64110D104	1,915.000	NETAPP INC COM	$103,095.90	$176,160.85
64110D104	759.000	NETAPP INC COM	$33,389.17	$69,820.41
64110D104	1,175.000	NETAPP INC COM	$51,313.90	$108,088.25
64110L106	5,611.000	NETFLIX INC COM	$868,176.90	$3,380,290.84
64111Q104	1,207.000	NETGEAR INC COM	$32,425.36	$35,256.47
64115T104	2,810.000	NETSCOUT SYS INC COM	$69,831.79	$92,954.80
64119V303	1,589.000	NETSTREIT CORP COM	$32,728.13	$36,388.10
64125C109	1,214.000	NEUROCRINE BIOSCIENCES INC COM	$73,452.64	$103,396.38
64125C109	487.000	NEUROCRINE BIOSCIENCES INC COM	$24,371.56	$41,477.79
64131A105	330.000	NEURONETICS INC COM	$5,663.13	$1,471.80
64131A105	103.000	NEURONETICS INC COM	$1,767.58	$459.38
641288105	102.000	NEUROPACE INC COM	$2,369.56	$1,028.16
64157F103	500.000	NEVRO CORP COM	$42,265.03	$40,535.00
64157F103	10,194.000	NEVRO CORP COM	$798,123.66	$826,427.58
644393100	259.000	NEW FORTRESS ENERGY INC COM CL A	$10,090.90	$6,252.26
644393100	125.000	NEW FORTRESS ENERGY INC COM CL A	$4,870.13	$3,017.50
646025106	3,895.000	NEW JERSEY RES CORP COM	$137,521.49	$159,928.70
64829B100	706.000	NEW RELIC INC COM	$58,917.09	$77,631.76
64829B100	275.000	NEW RELIC INC COM	$22,737.15	$30,239.00
64828T201	4,179.000	NEW RESIDENTIAL INVT CORP COM NEW	$67,691.15	$44,757.09
64828T201	2,250.000	NEW RESIDENTIAL INVT CORP COM NEW	$35,748.30	$24,097.50
649445103	4,368.000	NEW YORK CMNTY BANCORP INC COM	$70,566.72	$53,333.28
649445103	2,350.000	NEW YORK CMNTY BANCORP INC COM	$37,073.03	$28,693.50
649604501	15,205.000	NEW YORK MTG TR INC COM PAR	$79,969.25	$56,562.60
650111107	1,570.000	NEW YORK TIMES CO CL A	$52,833.86	$75,831.00
650111107	850.000	NEW YORK TIMES CO CL A	$27,950.55	$41,055.00
650194103	1,108.000	NEWAGE INC COM	$4,078.93	$1,141.24
650194103	2,324.000	NEWAGE INC COM	$3,655.38	$2,393.72
651229106	3,649.000	NEWELL BRANDS INC	$186,837.52	$79,694.16
651229106	1,969.000	NEWELL BRANDS INC	$77,460.15	$43,002.96
65158N102	2,202.000	NEWMARK GROUP INC CL A	$27,549.22	$41,177.40
651587107	65.000	NEWMARKET CORP COM	$22,233.93	$22,276.80
651587107	35.000	NEWMARKET CORP COM	$13,912.14	$11,995.20
651639106	7,773.000	NEWMONT CORPORATION	$204,369.09	$482,081.46
651718504	3,572.000	NEWPARK RES INC COM PAR $0.01 NEW	$24,202.89	$10,501.68
65249B109	3,745.000	NEWS CORP NEW CL A	$57,260.06	$83,550.95
65249B109	2,025.000	NEWS CORP NEW CL A	$29,924.80	$45,177.75
65249B208	1,126.000	NEWS CORP NEW CL B	$16,299.69	$25,335.00
65249B208	625.000	NEWS CORP NEW CL B	$9,107.97	$14,062.50
65344D109	66.000	NEXIMMUNE INC COM	$1,287.99	$304.26
65344D109	88.000	NEXIMMUNE INC COM	$1,590.63	$405.68
65341D102	63.000	NEXPOINT RESIDENTIAL TR INC COM	$2,618.63	$5,281.29
65341D102	728.000	NEXPOINT RESIDENTIAL TR INC COM	$24,676.41	$61,028.24
65339F101	19,238.000	NEXTERA ENERGY INC COM	$599,373.80	$1,796,059.68
65343C102	2,248.000	NEXTGEN HEALTHCARE INC COM	$23,427.83	$39,991.92
65290C105	273.000	NEXTIER OILFIELD SOLUTIONS INC COM	$1,458.09	$969.15
65290C105	6,185.000	NEXTIER OILFIELD SOLUTIONS INC COM	$84,161.50	$21,956.75
65336K103	38.000	NEXTSTAR MEDIA GROUP, INC	$3,838.04	$5,737.24
65336K103	364.000	NEXTSTAR MEDIA GROUP, INC	$44,295.60	$54,956.72
65336K103	215.000	NEXTSTAR MEDIA GROUP, INC	$21,715.21	$32,460.70
62921N105	44.000	NGM BIOPHARMACEUTICALS INC COM	$850.11	$779.24
62921N105	1,141.000	NGM BIOPHARMACEUTICALS INC COM	$24,175.47	$20,207.11
65342T106	343.000	NI HLDGS INC COM	$5,892.78	$6,486.13
65406E102	435.000	NICOLET BANKSHARES INC COM	$24,216.18	$37,301.25
6640682	36,900.000	NIDEC CORP	$1,653,513.69	$4,332,467.75
G6518L108	3,418.000	NIELSEN HLDGS PLC SHS EUR	$130,432.67	$70,103.18
G6518L108	1,850.000	NIELSEN HLDGS PLC SHS EUR	$76,638.49	$37,943.50
654106103	16,094.000	NIKE INC CL B	$986,642.26	$2,682,386.98
654110105	3,325.000	NIKOLA CORP COM	$57,215.37	$32,817.75
65473P105	62,921.000	NISOURCE INC COM	$1,442,376.11	$1,737,248.81
65473P105	3,765.000	NISOURCE INC COM	$64,607.75	$103,951.65
65473P105	2,025.000	NISOURCE INC COM	$36,370.73	$55,910.25
65487U108	565.000	NKARTA INC COM	$17,189.74	$8,672.75
629156407	335.000	NL INDS INC COM NEW	$1,426.96	$2,479.00
65487K100	627.000	NLIGHT INC COM	$14,112.20	$15,016.65
629209305	76.000	NMI HLDGS INC CL A	$1,479.69	$1,660.60
629209305	3,154.000	NMI HLDGS INC CL A	$49,621.65	$68,914.90
629337106	1,711.000	NN INC COM	$25,000.39	$7,015.10
65540B105	301.000	NOODLES & CO CL A	$3,367.72	$2,730.07
65558R109	27,397.000	NORDEA BK ABP SPONSORED ADS	$264,941.00	$336,051.60
G65773106	6,046.000	NORDIC AMERICAN TANKERS LIMITED	$44,951.66	$10,217.74
B00ZG06	82,200.000	NORDIC SEMICONDUCT	$1,729,461.45	$2,777,701.82
655663102	135.000	NORDSON CORP COM	$11,892.08	$34,461.45
655663102	468.000	NORDSON CORP COM	$96,396.83	$119,466.36
655663102	303.000	NORDSON CORP COM	$25,379.17	$77,346.81
655664100	1,154.000	NORDSTROM INC COM	$42,029.84	$26,103.48
655664100	75.000	NORDSTROM INC COM	$1,101.82	$1,696.50
655664100	575.000	NORDSTROM INC COM	$41,657.72	$13,006.50
655844108	2,396.000	NORFOLK SOUTHN CORP COM	$252,661.29	$713,313.16
665531307	2,117.000	NORTHERN OIL AND GAS INC MN COM	$43,171.96	$43,567.86

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665859104	1,994.000	NORTHERN TR CORP COM	$157,316.15	$238,502.34
665859104	1,070.000	NORTHERN TR CORP COM	$79,396.21	$127,982.70
66611T108	1,832.000	NORTHFIELD BANCORP INC DEL COM	$26,910.55	$29,605.12
666762109	243.000	NORTHRIM BANCORP INC COM	$6,111.84	$10,560.78
666807102	170.000	NORTHROP GRUMMAN CORP COM	$36,669.10	$65,801.90
666807102	1,340.000	NORTHROP GRUMMAN CORP COM	$491,406.40	$518,673.80
667340103	4,901.000	NORTHWEST BANCSHARES INC MD COM	$66,145.43	$69,398.16
66765N105	1,223.000	NORTHWEST NAT HLDG CO COM	$66,614.54	$59,657.94
667746101	387.000	NORTHWEST PIPE COMPANY COM	$6,603.63	$12,306.60
668074305	2,048.000	NORTHWESTERN CORP COM NEW	$120,254.40	$117,063.68
668771108	1,868.000	NORTONLIFELOCK INC COM	$35,718.03	$48,530.64
668771108	3,889.000	NORTONLIFELOCK INC COM	$104,929.11	$101,036.22
668771108	2,850.000	NORTONLIFELOCK INC COM	$71,273.78	$74,043.00
G66721104	3,537.000	NORWEGIAN CRUISE LINE HLDGS LT SHS	$122,921.20	$73,357.38
G66721104	1,900.000	NORWEGIAN CRUISE LINE HLDGS LT SHS	$70,601.86	$39,406.00
62955J103	3,743.000	NOV INC COM	$218,215.39	$50,717.65
62955J103	2,025.000	NOV INC COM	$92,085.06	$27,438.75
66987E206	3,046.000	NOVAGOLD RES INC COM NEW	$21,026.04	$20,895.56
67000B104	510.000	NOVANTA INC COM	$26,617.46	$89,928.30
67000B104	7,375.000	NOVANTA INC COM	$1,078,553.22	$1,300,433.75
670002401	958.000	NOVAVAX INC COM NEW	$181,819.78	$137,061.06
670002401	385.000	NOVAVAX INC COM NEW	$73,069.54	$55,081.95
G6674U108	1,328.000	NOVOCURE LTD ORD SHS	$80,233.18	$99,706.24
G6674U108	533.000	NOVOCURE LTD ORD SHS	$33,199.09	$40,017.64
67011P100	4,414.000	NOW INC COM	$77,342.37	$37,695.56
629377508	1,433.000	NRG ENERGY INC COM NEW	$47,469.12	$61,733.64
629377508	1,244.000	NRG ENERGY INC COM NEW	$35,404.03	$53,591.52
629377508	1,250.000	NRG ENERGY INC COM NEW	$38,850.93	$53,850.00
67018T105	327.000	NU SKIN ENTERPRISES INC CL A	$19,044.81	$16,595.25
67018T105	1,103.000	NU SKIN ENTERPRISES INC CL A	$64,239.82	$55,977.25
67020Y100	1,405.000	NUANCE COMMUNICATIONS INC COM	$76,602.01	$77,724.60
67020Y100	1,688.000	NUANCE COMMUNICATIONS INC COM	$26,852.67	$93,380.16
67020Y100	1,530.000	NUANCE COMMUNICATIONS INC COM	$23,555.02	$84,639.60
670346105	2,825.000	NUCOR CORP COM	$143,950.54	$322,473.75
670346105	1,538.000	NUCOR CORP COM	$84,342.87	$175,562.70
67080M103	421.000	NURIX THERAPEUTICS INC COM	$13,719.93	$12,187.95
67080M103	111.000	NURIX THERAPEUTICS INC COM	$3,537.66	$3,213.45
67059N108	2,498.000	NUTANIX INC CL A	$105,403.93	$79,586.28
67059N108	1,113.000	NUTANIX INC CL A	$47,362.34	$35,460.18
670703107	36.000	NUVALENT INC COM	$680.53	$685.44
670703107	178.000	NUVALENT INC COM	$3,711.50	$3,389.12
670704105	765.000	NUVASIVE INC COM	$44,198.52	$40,147.20
67080N101	1,947.000	NUVATION BIO INC COM CL A	$17,214.07	$16,549.50
67080N101	224.000	NUVATION BIO INC COM CL A	$2,108.06	$1,904.00
62945V109	46.000	NV5 GLOBAL, INC	$2,598.71	$6,353.52
62945V109	390.000	NV5 GLOBAL, INC	$34,811.26	$53,866.80
629445206	67.000	NVE CORP COM NEW	$4,792.71	$4,576.10
629445206	10.000	NVE CORP COM NEW	$516.12	$683.00
G6700G107	1,585.000	NVENT ELECTRIC PLC SHS	$35,531.77	$60,230.00
G6700G107	850.000	NVENT ELECTRIC PLC SHS	$19,123.75	$32,300.00
67066G104	31,179.000	NVIDIA CORP COM	$1,027,467.71	$9,170,055.69
62944T105	200.000	NVR INC COM	$937,149.19	$1,181,774.00
62944T105	29.000	NVR INC COM	$126,162.82	$171,357.23
62944T105	11.000	NVR INC COM	$34,844.05	$64,997.57
62944T105	17.000	NVR INC COM	$30,532.57	$100,450.79
N6596X109	1,099.000	NXP SEMICONDUCTORS N V COM	$224,383.93	$250,330.22
N6596X109	1,785.000	NXP SEMICONDUCTORS N V COM	$364,445.24	$406,587.30
67098H104	2,072.000	O I GLASS INC COM	$18,970.44	$24,926.16
67103H107	3,900.000	O REILLY AUTOMOTIVE INC NEW COM	$519,165.26	$2,754,297.00
67103H107	1,100.000	O REILLY AUTOMOTIVE INC NEW COM	$530,236.34	$776,853.00
67103H107	273.000	O REILLY AUTOMOTIVE INC NEW COM	$58,344.45	$192,800.79
67103H107	461.000	O REILLY AUTOMOTIVE INC NEW COM	$256,851.22	$325,572.03
67103H107	357.000	O REILLY AUTOMOTIVE INC NEW COM	$69,747.86	$252,124.11
67181A107	1,212.000	OAK STR HEALTH INC COM	$69,913.73	$40,165.68
67181A107	100.000	OAK STR HEALTH INC COM	$5,195.25	$3,314.00
67181A107	550.000	OAK STR HEALTH INC COM	$29,147.66	$18,227.00
674215207	254.000	OASIS PETROLEUM INC COM	$25,369.77	$32,001.46
674215207	121.000	OASIS PETROLEUM INC COM	$12,085.60	$15,244.79
674599105	1,342.000	OCCIDENTAL PETE CORP COM	$44,166.56	$38,904.58
674599105	7,070.000	OCCIDENTAL PETE CORP COM	$499,408.71	$204,959.30
674599105	4,400.000	OCCIDENTAL PETE CORP COM	$76,558.12	$127,556.00
675232102	3,988.000	OCEANEERING INTL INC COM	$95,398.96	$45,104.28
675234108	2,368.000	OCEANFIRST FINL CORP COM	$51,630.19	$52,569.60
67577C105	2,170.000	OCUGEN INC COM	$18,121.67	$9,873.50
67576A100	680.000	OCULAR THERAPEUTIX INC COM	$7,230.29	$4,739.60
675746606	327.000	OCWEN FINL CORP COM NEW	$10,075.20	$13,070.19
67623C109	1,917.000	OFFICE PPTYS INCOME TR COM SHS BEN INT	$132,613.49	$47,618.28
67103X102	2,035.000	OFG BANCORP COM	$23,704.32	$54,049.60
670837103	45,600.000	OGE ENERGY CORP COM	$1,418,432.63	$1,750,128.00
670837103	1,920.000	OGE ENERGY CORP COM	$63,439.13	$73,689.60
670837103	1,025.000	OGE ENERGY CORP COM	$36,930.34	$39,339.50

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
677864100	209.000	OIL DRI CORP AMER COM	$7,257.23	$6,840.57
678026105	2,426.000	OIL STATES INTERNATIONAL INC COM	$68,097.86	$12,057.22
679295105	1,612.000	OKTA INC CL A	$164,852.58	$361,362.04
679295105	656.000	OKTA INC CL A	$58,743.51	$147,055.52
679369108	202.000	OLAPLEX HLDGS INC COM	$4,838.91	$5,884.26
679369108	638.000	OLAPLEX HLDGS INC COM	$15,283.29	$18,584.94
679369108	426.000	OLAPLEX HLDGS INC COM	$10,204.83	$12,409.38
679580100	1,222.000	OLD DOMINION FGHT LINES INC COM	$167,197.68	$437,940.36
679580100	79.000	OLD DOMINION FGHT LINES INC COM	$7,861.08	$28,312.02
679580100	533.000	OLD DOMINION FGHT LINES INC COM	$33,410.82	$191,016.54
680033107	6,618.000	OLD NATL BANCORP IND COM	$98,165.68	$119,918.16
680223104	32,900.000	OLD REPUBLIC INTL CORP COM	$800,487.17	$808,682.00
680223104	2,633.000	OLD REPUBLIC INTL CORP COM	$43,476.47	$64,719.14
680223104	1,450.000	OLD REPUBLIC INTL CORP COM	$23,426.26	$35,641.00
680277100	1,111.000	OLD SECOND BANCORP INC	$7,880.69	$13,987.49
68062P106	83.000	OLEMA PHARMACEUTICALS INC COM	$3,677.32	$776.88
68062P106	543.000	OLEMA PHARMACEUTICALS INC COM	$16,874.13	$5,082.48
680665205	148.000	OLIN CORP COM PAR $1	$6,905.83	$8,512.96
680665205	1,244.000	OLIN CORP COM PAR $1	$35,170.16	$71,554.88
680665205	750.000	OLIN CORP COM PAR $1	$21,077.36	$43,140.00
681116109	660.000	OLLIES BARGAIN OUTLT HLDGS INC COM	$59,615.86	$33,785.40
681116109	350.000	OLLIES BARGAIN OUTLT HLDGS INC COM	$30,409.96	$17,916.50
681116109	15,068.000	OLLIES BARGAIN OUTLT HLDGS INC COM	$1,241,972.01	$771,330.92
68162K106	375.000	OLYMPIC STL INC COM	$6,467.59	$8,812.50
682095104	46.000	OMEGA FLEX INC COM	$2,041.43	$5,839.70
681936100	2,279.000	OMEGA HEALTHCARE INVS INC COM	$80,663.94	$67,435.61
681936100	1,225.000	OMEGA HEALTHCARE INVS INC COM	$45,370.00	$36,247.75
68217N105	175.000	OMEGA THERAPEUTICS INC COMMON STOCK	$3,052.01	$1,982.75
68217N105	150.000	OMEGA THERAPEUTICS INC COMMON STOCK	$2,881.76	$1,699.50
682143102	478.000	OMEROS CORP COM	$8,213.83	$3,073.54
68213N109	621.000	OMNICELL INC COM	$32,535.13	$112,053.24
681919106	2,098.000	OMNICOM GROUP INC COM	$138,924.86	$153,720.46
681919106	1,125.000	OMNICOM GROUP INC COM	$84,758.91	$82,428.75
682189105	2,972.000	ON SEMICONDUCTOR CORP COM	$111,482.69	$201,858.24
682189105	1,867.000	ON SEMICONDUCTOR CORP COM	$37,733.94	$126,806.64
682189105	2,200.000	ON SEMICONDUCTOR CORP COM	$23,112.52	$149,424.00
68339B104	262.000	ON24 INC COM	$7,737.85	$4,545.70
68339B104	379.000	ON24 INC COM	$10,583.38	$6,575.65
68235C107	775.000	ONCOCYTE CORPORATION COM	$1,933.93	$1,681.75
68235C107	732.000	ONCOCYTE CORPORATION COM	$4,253.65	$1,588.44
68236R103	817.000	ONCORUS INC COM	$13,612.12	$4,305.59
68236P107	1,772.000	ONCTERNAL THERAPEUTICS INC COM	$9,127.57	$4,022.44
68235P108	2,087.000	ONE GAS INC COM	$127,380.96	$161,930.33
682406103	645.000	ONE LIBERTY PPTYS INC COM	$14,301.54	$22,755.60
68268W103	996.000	ONEMAIN HLDGS INC COM	$46,686.35	$49,839.84
68268W103	551.000	ONEMAIN HLDGS INC COM	$25,529.81	$27,572.04
682680103	4,346.000	ONEOK INC NEW COM	$258,024.25	$255,370.96
682680103	2,350.000	ONEOK INC NEW COM	$130,646.21	$138,086.00
68287N100	519.000	ONESPAN INC COM	$11,922.37	$8,786.67
P73684113	68.000	ONESPAWORLD HOLDINGS LIMITED COM	$701.15	$681.36
P73684113	1,068.000	ONESPAWORLD HOLDINGS LIMITED COM	$16,563.34	$10,701.36
68280L101	151.000	ONEWATER MARINE INC CL A COM	$4,427.99	$9,206.47
683344105	226.000	ONTO INNOVATION INC COM	$8,051.52	$22,877.98
683344105	1,361.000	ONTO INNOVATION INC COM	$47,916.51	$137,774.03
683373104	127.000	ONTRAK INC COM	$2,512.48	$798.83
683416101	186.000	OOMA INC COM	$1,917.28	$3,801.84
683416101	365.000	OOMA INC COM	$7,665.37	$7,460.60
68373J104	1,539.000	OPEN LENDING CORP COM CL A	$65,316.70	$34,596.72
683712103	789.000	OPENDOOR TECHNOLOGIES INC COM	$13,500.58	$11,527.29
683712103	3,429.000	OPENDOOR TECHNOLOGIES INC COM	$59,438.62	$50,097.69
683712103	2,200.000	OPENDOOR TECHNOLOGIES INC COM	$38,133.80	$32,142.00
68375N103	15,741.000	OPKO HEALTH INC COM	$63,204.68	$75,714.21
68376D104	835.000	OPORTUN FINL CORP COM	$12,728.72	$16,908.75
683797104	370.000	OPPENHEIMER HLDGS INC CL A NON VTG SHS	$6,572.77	$17,156.90
68401U204	249.000	OPTIMIZERX CORP COM NEW	$5,232.02	$15,465.39
68404L201	6,401.000	OPTION CARE HEALTH INC COM NEW	$147,694.65	$182,044.44
68389X105	20,045.000	ORACLE CORP COM	$1,111,605.30	$1,748,124.45
68389X105	1,099.000	ORACLE CORP COM	$59,544.92	$95,843.79
68403P203	394.000	ORAMED PHARMACEUTICALS INC COM NEW	$5,307.57	$5,626.32
68554V108	2,865.000	ORASURE TECHNOLOGIES INC COM	$27,838.63	$24,896.85
68571X103	4,998.000	ORCHID IS CAP INC COM	$35,338.70	$22,491.00
68621F102	232.000	ORGANOGENESIS HLDGS INC COM	$2,505.34	$2,143.68
68622V106	40,900.000	ORGANON & CO COMMON STOCK	$1,304,734.86	$1,245,405.00
68622V106	2,467.000	ORGANON & CO COMMON STOCK	$74,650.72	$75,120.15
68622V106	1,300.000	ORGANON & CO COMMON STOCK	$39,248.30	$39,585.00
68622P109	60.000	ORIC PHARMACEUTICALS INC COM	$2,200.07	$882.00
68622P109	1,016.000	ORIC PHARMACEUTICALS INC COM	$19,404.97	$14,935.20
68621T102	55.000	ORIGIN BANCORP INC COM	$2,388.16	$2,360.60
68621T102	736.000	ORIGIN BANCORP INC COM	$27,345.92	$31,589.12
L72967109	894.000	ORION ENGINEERED CARBONS S A COM	$18,267.67	$16,413.84
68629Y103	533.000	ORION OFFICE REIT INC COM	$11,895.23	$9,951.11

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
68629Y103	289.000	ORION OFFICE REIT INC COM	$6,449.76	$5,395.63
686688102	1,827.000	ORMAT TECHNOLOGIES INC COM	$126,014.27	$144,881.10
687380105	436.000	ORRSTOWN FINL SVCS INC COM	$8,474.18	$10,987.20
G6829J107	1,781.000	ORTHO CLINICAL DIAGNOSTICS HLDGS PLC ORD SHS	$34,518.06	$38,095.59
68752M108	758.000	ORTHOFIX MED INC COM	$26,628.69	$23,566.22
68752L100	204.000	ORTHOPEDIATRICS CORP COM	$7,047.47	$12,211.44
688239201	688.000	OSHKOSH TRUCK CORP COM	$32,321.07	$77,544.48
688239201	373.000	OSHKOSH TRUCK CORP COM	$19,021.04	$42,040.83
671044105	26.000	OSI SYSTEMS INC COM	$2,433.29	$2,423.20
671044105	609.000	OSI SYSTEMS INC COM	$61,168.57	$56,758.80
68902V107	4,152.000	OTIS WORLDWIDE CORP COM	$241,127.36	$361,514.64
68902V107	2,285.000	OTIS WORLDWIDE CORP COM	$130,463.54	$198,954.95
689648103	1,648.000	OTTER TAIL CORP COM	$63,521.27	$117,700.16
68989M103	2,279.000	OUSTER INC COM	$15,702.61	$11,850.80
69002R103	200.000	OUTBRAIN INC COM	$3,176.46	$2,800.00
69002R103	200.000	OUTBRAIN INC COM	$3,244.80	$2,800.00
69007J106	427.000	OUTFRONT MEDIA INC COM	$10,496.09	$11,452.14
69007J106	4,668.000	OUTFRONT MEDIA INC COM	$114,744.11	$125,195.76
69012T206	1,292.000	OUTLOOK THERAPEUTICS INC COM NEW	$3,127.93	$1,757.12
690145107	675.000	OUTSET MED INC COM	$34,711.93	$31,110.75
690370101	635.000	OVERSTOCK.COM INC COM	$24,332.43	$37,471.35
69047Q102	216.000	OVINTIV INC COM	$7,100.14	$7,279.20
69047Q102	10,008.000	OVINTIV INC COM	$95,852.40	$337,269.60
690732102	884.000	OWENS & MINOR INC NEW COM	$36,395.16	$38,454.00
690732102	505.000	OWENS & MINOR INC NEW COM	$15,485.41	$21,967.50
690742101	1,054.000	OWENS CORNING NEW COM	$47,839.88	$95,387.00
690742101	550.000	OWENS CORNING NEW COM	$22,169.15	$49,775.00
691497309	18.000	OXFORD INDS INC COM	$1,762.76	$1,827.36
691497309	594.000	OXFORD INDS INC COM	$38,231.68	$60,302.88
69242L106	9.000	OYSTER POINT PHARMA INC COM	$198.35	$164.34
69242L106	420.000	OYSTER POINT PHARMA INC COM	$8,148.42	$7,669.20
693149106	8.000	P A M TRANSN SERVICES INC	$188.06	$568.08
693149106	122.000	P A M TRANSN SERVICES INC	$2,166.99	$8,663.22
693718108	3,286.000	PACCAR INC COM	$185,592.72	$290,022.36
693718108	1,810.000	PACCAR INC COM	$120,863.56	$159,750.60
69404D108	1,311.000	PACIFIC BIOSCIENCES CALIF INC COM	$9,567.72	$26,823.06
69404D108	4,256.000	PACIFIC BIOSCIENCES CALIF INC COM	$121,026.92	$87,077.76
69478X105	210.000	PACIFIC PREMIER BANCORP COM	$9,030.21	$8,406.30
69478X105	3,184.000	PACIFIC PREMIER BANCORP COM	$94,146.39	$127,455.52
695127100	644.000	PACIRA PHARMACEUTICALS INC COM	$36,880.47	$38,749.48
695156109	911.000	PACKAGING CORP OF AMERICA COM	$86,837.43	$124,032.65
695156109	489.000	PACKAGING CORP OF AMERICA COM	$36,616.14	$66,577.35
69526K105	1,722.000	PACTIV EVERGREEN INC COM	$28,457.50	$21,834.96
695263103	1,092.000	PACWEST BANCORP DEL COM	$49,113.66	$49,325.64
695263103	600.000	PACWEST BANCORP DEL COM	$26,827.53	$27,102.00
69290Y109	721.000	PAE INC COM CL A	$6,651.42	$7,159.53
69553P100	1,191.000	PAGERDUTY INC COM	$53,727.20	$41,387.25
69608A108	21,081.000	PALANTIR TECHNOLOGIES INC CL A	$564,570.26	$383,885.01
69608A108	8,777.000	PALANTIR TECHNOLOGIES INC CL A	$233,228.26	$159,829.17
697435105	1,237.000	PALO ALTO NETWORKS INC COM	$184,542.75	$688,712.12
697435105	503.000	PALO ALTO NETWORKS INC COM	$74,289.53	$280,050.28
69753M105	363.000	PALOMAR HLDGS INC COM	$19,376.48	$23,511.51
698813102	488.000	PAPA JOHNS INTL INC COM	$33,922.60	$65,133.36
69888T207	562.000	PAR PACIFIC HOLDINGS, INC.	$9,414.06	$9,267.38
69888T207	265.000	PAR PACIFIC HOLDINGS, INC.	$4,563.09	$4,369.85
698884103	407.000	PAR TECHNOLOGY CORP COM	$16,105.81	$21,477.39
69913P105	188.000	PARAGON 28 INC COM	$2,614.14	$3,325.72
69913P105	188.000	PARAGON 28 INC COM	$2,614.14	$3,325.72
69924R108	7,476.000	PARAMOUNT GROUP INC COM	$76,786.00	$62,349.84
699374302	675.000	PARATEK PHARMACEUTICALS INC COM	$7,752.29	$3,030.75
70014A104	782.000	PARK AEROSPACE CORP COM	$13,372.65	$10,322.40
700517105	2,276.000	PARK HOTELS RESORTS INC COM	$61,514.37	$42,970.88
700517105	1,213.000	PARK HOTELS RESORTS INC COM	$33,614.49	$22,901.44
700658107	577.000	PARK NATIONAL CORP COM	$50,596.97	$79,227.87
700666100	340.000	PARK OHIO HLDGS CORP COM	$10,240.36	$7,197.80
701094104	278.000	PARKER HANNIFIN CORP COM	$83,884.00	$88,437.36
701094104	1,043.000	PARKER HANNIFIN CORP COM	$162,188.51	$331,799.16
701094104	679.000	PARKER HANNIFIN CORP COM	$91,599.99	$216,003.48
70202L102	1,054.000	PARSONS CORPORATION COM	$40,910.09	$35,467.10
702149105	1,096.000	PARTY CITY HOLDCO INC COM	$11,114.54	$6,104.72
702712100	1,485.000	PASSAGE BIO INC COM	$25,777.04	$9,429.75
703343103	335.000	PATRICK INDS INC COM	$15,990.52	$27,031.15
703395103	321.000	PATTERSON COS INC CO	$9,752.30	$9,421.35
703395103	2,560.000	PATTERSON COS INC CO	$62,236.69	$75,136.00
703481101	7,470.000	PATTERSON-UTI ENERGY INC COM	$28,444.21	$63,121.50
70387R106	92.000	PAVMED INC COM	$316.47	$226.32
70434P103	1,213.000	PAYA HOLDINGS INC COM CL A	$12,628.54	$7,690.42
704326107	3,645.000	PAYCHEX INC COM	$201,504.30	$497,542.50
704326107	401.000	PAYCHEX INC COM	$28,788.19	$54,736.50
704326107	1,695.000	PAYCHEX INC COM	$87,638.59	$231,367.50
70432V102	658.000	PAYCOM SOFTWARE INC COM	$90,370.73	$273,195.02

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
70432V102	265.000	PAYCOM SOFTWARE INC COM	$30,855.59	$110,025.35
70435P102	300.000	PAYCOR HCM INC COM	$9,834.51	$8,643.00
70435P102	97.000	PAYCOR HCM INC COM	$2,975.48	$2,794.57
70435P102	170.000	PAYCOR HCM INC COM	$5,562.84	$4,897.70
70438V106	487.000	PAYLOCITY HLDG CORP COM	$50,083.51	$115,009.92
70438V106	196.000	PAYLOCITY HLDG CORP COM	$20,198.10	$46,287.36
70450Y103	15,265.000	PAYPAL HLDGS INC COM	$936,095.22	$2,878,673.70
G6964L107	6,826.000	PAYSAFE LIMITED ORD	$55,890.73	$26,689.66
G6964L107	3,683.000	PAYSAFE LIMITED ORD	$27,650.89	$14,400.53
69318G106	3,857.000	PBF ENERGY INC CL A	$37,487.71	$50,025.29
69318J100	444.000	PC CONNECTION INC COM	$12,139.80	$19,149.72
69324R104	544.000	PCSB FINL CORP COM	$9,353.71	$10,357.76
69327R101	3,926.000	PDC ENERGY INC COM	$165,546.13	$191,510.28
693282105	1,188.000	PDF SOLUTIONS INC COM	$21,458.60	$37,766.52
704551100	3,256.000	PEABODY ENERGY CORP NEW COM	$77,856.83	$32,787.92
704699107	734.000	PEAPACK GLADSTONE FINL CORP COM	$15,714.31	$25,983.60
70509V100	5,206.000	PEBBLEBROOK HOTEL TR COM	$150,831.02	$116,458.22
705573103	500.000	PEGASYSTEMS INC COM	$33,939.51	$55,910.00
705573103	22.000	PEGASYSTEMS INC COM	$2,155.36	$2,460.04
705573103	213.000	PEGASYSTEMS INC COM	$13,322.50	$23,817.66
70614W100	3,426.000	PELOTON INTERACTIVE INC CL A COM	$405,676.21	$122,513.76
70614W100	1,520.000	PELOTON INTERACTIVE INC CL A COM	$156,808.59	$54,355.20
707569109	133.000	PENN NATL GAMING INC COM	$10,120.10	$6,896.05
707569109	1,480.000	PENN NATL GAMING INC COM	$112,614.68	$76,738.00
707569109	825.000	PENN NATL GAMING INC COM	$62,775.08	$42,776.25
70805E109	378.000	PENNANT GROUP INC COM	$4,420.72	$8,724.24
70932M107	1,315.000	PENNYMAC FINL SVCS INC COM	$37,216.21	$91,760.70
70931T103	284.000	PENNYMAC MTG INVT TR COM	$6,035.28	$4,921.72
70931T103	3,151.000	PENNYMAC MTG INVT TR COM	$51,439.85	$54,606.83
70959W103	367.000	PENSKE AUTOMOTIVE GROUP INC COM	$17,881.48	$39,349.74
70959W103	165.000	PENSKE AUTOMOTIVE GROUP INC COM	$7,872.50	$17,691.30
G7S00T104	1,612.000	PENTAIR PLC SHS	$70,353.01	$117,724.36
G7S00T104	895.000	PENTAIR PLC SHS	$40,488.72	$65,361.85
70975L107	438.000	PENUMBRA INC COM	$66,868.13	$125,846.16
70975L107	176.000	PENUMBRA INC COM	$26,883.86	$50,568.32
709789101	1,015.000	PEOPLES BANCORP INC COM	$22,185.38	$32,287.15
711040105	281.000	PEOPLES FINL SVCS CORP COM	$11,196.39	$14,805.89
712704105	4,103.000	PEOPLES UTD FINL INC COM	$63,790.12	$73,115.46
712704105	2,200.000	PEOPLES UTD FINL INC COM	$34,472.47	$39,204.00
713448108	14,897.000	PEPSICO INC COM	$1,577,621.39	$2,587,757.87
713448108	2,284.000	PEPSICO INC COM	$267,174.44	$396,753.64
71363P106	2,817.000	PERDOCEO ED CORP COM	$36,060.42	$33,127.92
71375U101	480.000	PERFICIENT INC COM	$15,497.80	$62,059.20
71377A103	2,059.000	PERFORMANCE FOOD GROUP CO COM	$100,301.24	$94,487.51
71377A103	1,070.000	PERFORMANCE FOOD GROUP CO COM	$53,574.94	$49,102.30
714046109	1,236.000	PERKINELMER INC COM	$113,358.03	$248,510.16
714046109	667.000	PERKINELMER INC COM	$45,702.97	$134,107.02
714264306	7,919.000	PERNOD RICARD SA SPONSORED ADR	$235,683.08	$380,935.58
714266103	395.000	PERPETUA RESOURCES CORP COM	$3,385.55	$1,876.25
G97822103	14,500.000	PERRIGO CO PLC SHS	$598,747.99	$564,050.00
G97822103	1,251.000	PERRIGO CO PLC SHS	$181,778.49	$48,663.90
G97822103	687.000	PERRIGO CO PLC SHS	$93,930.60	$26,724.30
71535D106	40.000	PERSONALIS INC COM	$646.59	$570.80
71535D106	1,316.000	PERSONALIS INC COM	$34,993.76	$18,779.32
71601V105	63.000	PETCO HEALTH & WELLNESS CO INC COM	$1,463.17	$1,246.77
71601V105	407.000	PETCO HEALTH & WELLNESS CO INC COM	$9,258.78	$8,054.53
71601V105	375.000	PETCO HEALTH & WELLNESS CO INC COM	$8,642.98	$7,421.25
71639T106	389.000	PETIQ INC COM CL A	$11,523.80	$8,834.19
71639T106	9,353.000	PETIQ INC COM CL A	$284,794.96	$212,406.63
716382106	250.000	PETMED EXPRESS INC COM	$8,260.54	$6,315.00
716382106	110.000	PETMED EXPRESS INC COM	$3,879.81	$2,778.60
717081103	54,644.000	PFIZER INC COM	$1,679,317.80	$3,226,728.20
69331C108	14,590.000	PG&E CORP COM	$378,253.99	$177,122.60
69331C108	7,850.000	PG&E CORP COM	$164,972.92	$95,299.00
69336V101	409.000	PGT INNOVATIONS, INC.	$5,741.04	$9,198.41
69336V101	1,232.000	PGT INNOVATIONS, INC.	$20,026.78	$27,707.68
71722W107	299.000	PHATHOM PHARMACEUTICALS INC COM	$9,383.55	$5,881.33
71742Q106	301.000	PHIBRO ANIMAL HEALTH CORP CL A COM	$9,090.08	$6,146.42
718172109	15,356.000	PHILIP MORRIS INTL INC COM	$1,385,754.84	$1,458,820.00
718546104	4,318.000	PHILLIPS 66 COM	$349,766.79	$312,882.28
718546104	2,325.000	PHILLIPS 66 COM	$209,159.43	$168,469.50
71844V201	4.000	PHILLIPS EDISON & CO INC COMMON STOCK	$128.52	$132.16
71844V201	650.000	PHILLIPS EDISON & CO INC COMMON STOCK	$18,924.75	$21,476.00
719405102	2,467.000	PHOTOTRONICS INC COM	$25,982.61	$46,502.95
71944F106	713.000	PHREESIA INC COM	$26,621.67	$29,703.58
71943U104	8,693.000	PHYSICIANS RLTY TR COM	$149,096.36	$163,689.19
720190206	4,966.000	PIEDMONT OFFICE RLTY TR INC COM CL A	$98,537.96	$91,275.08
72147K108	156.000	PILGRIMS PRIDE CORP NEW COM	$3,875.52	$4,399.20
72147K108	184.000	PILGRIMS PRIDE CORP NEW COM	$3,744.67	$5,188.80
72147K108	225.000	PILGRIMS PRIDE CORP NEW COM	$6,937.21	$6,345.00
72341T103	2,413.000	PING IDENTITY HLDG CORP COM	$57,301.07	$55,209.44

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72346Q104	752.000	PINNACLE FINANCIAL PARTNERS COM	$45,110.63	$71,816.00
72346Q104	400.000	PINNACLE FINANCIAL PARTNERS COM	$24,464.15	$38,200.00
723484101	1,140.000	PINNACLE WEST CAP CORP COM	$76,235.29	$80,472.60
723484101	600.000	PINNACLE WEST CAP CORP COM	$39,974.75	$42,354.00
72352L106	7,094.000	PINTEREST INC CL A	$302,443.10	$257,866.90
72352L106	2,892.000	PINTEREST INC CL A	$104,889.15	$105,124.20
723561106	465.000	PIONEER BANCORP INC COM	$5,927.73	$5,263.80
723787107	1,250.000	PIONEER NAT RES CO COM	$206,463.75	$227,350.00
723787107	1,162.000	PIONEER NAT RES CO COM	$147,060.82	$211,344.56
723787107	1,139.000	PIONEER NAT RES CO COM	$186,081.42	$207,161.32
724078100	710.000	PIPER SANDLER COMPANIES	$36,749.16	$126,742.10
724479100	2,129.000	PITNEY BOWES INC COM	$19,207.56	$14,115.27
69343T107	299.000	PJT PARTNERS INC COM CL A	$16,097.15	$22,152.91
69343T107	152.000	PJT PARTNERS INC COM CL A	$11,149.35	$11,261.68
72703H101	738.000	PLANET FITNESS INC CL A	$54,269.66	$66,848.04
72703H101	263.000	PLANET FITNESS INC CL A	$16,206.32	$23,822.54
72703H101	466.000	PLANET FITNESS INC CL A	$34,071.22	$42,210.28
72703H101	9,096.000	PLANET FITNESS INC CL A	$652,982.41	$823,915.68
727493108	311.000	PLANTRONICS INC NEW COM	$13,497.14	$9,124.74
727493108	995.000	PLANTRONICS INC NEW COM	$16,698.05	$29,193.30
72814N104	405.000	PLAYAGS INC COM	$5,322.96	$2,749.95
72815L107	921.000	PLAYTIKA HLDG CORP COM	$23,094.75	$15,924.09
72815L107	558.000	PLAYTIKA HLDG CORP COM	$12,825.30	$9,647.82
72814P109	444.000	PLBY GROUP INC COM	$14,935.34	$11,828.16
729132100	370.000	PLEXUS CORP COM	$24,973.90	$35,479.30
729132100	131.000	PLEXUS CORP COM	$6,072.39	$12,561.59
729139105	325.000	PLIANT THERAPEUTICS INC COM	$11,061.93	$4,387.50
729139105	80.000	PLIANT THERAPEUTICS INC COM	$2,792.32	$1,080.00
72919P202	6,493.000	PLUG POWER INC COM NEW	$206,808.54	$183,297.39
72919P202	2,696.000	PLUG POWER INC COM NEW	$86,568.60	$76,108.08
729640102	1,172.000	PLYMOUTH INDL REIT INC COM	$23,675.57	$37,504.00
69353Y103	387.000	PMV PHARMACEUTICALS INC COM	$14,969.00	$8,939.70
693475105	4,125.000	PNC FINL SVCS GROUP INC COM	$385,110.38	$827,145.00
69349H107	3,452.000	PNM RES INC COM	$120,437.53	$157,445.72
731068102	518.000	POLARIS INC	$69,002.46	$56,933.38
731068102	191.000	POLARIS INC	$21,484.02	$20,992.81
731068102	318.000	POLARIS INC	$40,792.04	$34,951.38
731916409	143.000	POLYMET MNG CORP COM NEW	$550.69	$357.50
731916409	765.000	POLYMET MNG CORP COM NEW	$2,946.02	$1,912.50
73278L105	6,387.000	POOL CORPORATION COM	$939,064.39	$3,615,042.00
73278L105	506.000	POOL CORPORATION COM	$58,779.85	$286,396.00
73278L105	203.000	POOL CORPORATION COM	$19,590.76	$114,898.00
733174700	738.000	POPULAR INC COM NEW	$22,815.60	$60,545.52
733174700	425.000	POPULAR INC COM NEW	$13,632.64	$34,867.00
733245104	1,109.000	PORCH GROUP INC COM	$21,223.85	$17,289.31
G7185A128	8.000	PORTAGE BIOTECH INC COM	$202.01	$85.84
G7185A128	122.000	PORTAGE BIOTECH INC COM	$3,080.62	$1,309.06
73642K106	239.000	PORTILLOS INC COM CL A	$7,584.67	$8,972.06
73642K106	285.000	PORTILLOS INC COM CL A	$9,044.48	$10,698.90
736508847	3,629.000	PORTLAND GEN ELEC CO COM NEW	$122,507.89	$192,046.68
73730P108	1,151.000	POSEIDA THERAPEUTICS INC COM	$11,492.65	$7,838.31
737446104	19,900.000	POST HLDGS INC COM	$1,878,611.82	$2,243,327.00
737446104	573.000	POST HLDGS INC COM	$48,670.99	$64,594.29
737446104	307.000	POST HLDGS INC COM	$24,187.37	$34,608.11
73757R102	482.000	POSTAL REALTY TRUST INC CL A	$8,917.48	$9,543.60
737630103	2,662.000	POTLATCHDELTIC CORPORATION	$124,726.64	$160,305.64
739128106	365.000	POWELL INDS INC COM	$11,947.26	$10,763.85
739276103	906.000	POWER INTEGRATIONS INC COM	$33,696.95	$84,158.34
73939C106	150.000	POWERSCHOOL HOLDINGS INC COM CL A	$3,616.76	$2,470.50
73939C106	1,400.000	POWERSCHOOL HOLDINGS INC COM CL A	$42,959.00	$23,058.00
693506107	1,297.000	PPG INDS INC COM	$216,872.67	$223,654.68
693506107	1,329.000	PPG INDS INC COM	$139,466.01	$229,172.76
693506107	1,246.000	PPG INDS INC COM	$127,990.61	$214,860.24
69351T106	7,403.000	PPL CORP COM	$229,655.63	$222,534.18
69351T106	4,000.000	PPL CORP COM	$128,794.86	$120,240.00
69354N106	1,819.000	PRA GROUP INC COM	$60,845.06	$91,331.99
74006W108	29.000	PRAXIS PRECISION MEDICINES INC COM	$1,290.65	$571.30
74006W108	1,203.000	PRAXIS PRECISION MEDICINES INC COM	$26,198.44	$23,699.10
74017N105	424.000	PRECIGEN INC COM	$3,243.12	$1,573.04
74017N105	486.000	PRECIGEN INC COM	$3,723.25	$1,803.06
74019P108	701.000	PRECISION BIOSCIENCES INC COM	$8,617.72	$5,187.40
74039L103	2,006.000	PREFERRED APT CMNTYS INC COM	$27,489.74	$36,228.36
740367404	552.000	PREFERRED BK LOS ANGELES CA COM NEW	$25,093.68	$39,628.08
740444104	118.000	PREFORMED LINE PRODS CO COM	$5,219.55	$7,634.60
74065P101	159.000	PRELUDE THERAPEUTICS INC COM	$10,597.76	$1,979.55
74052F108	1,481.000	PREMIER FINANCIAL CORP COM	$28,181.93	$45,777.71
74051N102	1,131.000	PREMIER INC CL A	$38,973.97	$46,563.27
74051N102	625.000	PREMIER INC CL A	$21,330.34	$25,731.25
74112D101	2,006.000	PRESTIGE CONSUMER HEALTHCARE INC	$86,894.50	$121,663.90
74144T108	968.000	PRICE T ROWE GROUP INC COM	$129,207.53	$190,347.52
74144T108	1,465.000	PRICE T ROWE GROUP INC COM	$155,240.83	$288,077.60

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	74144T108	1,186.000	PRICE T ROWE GROUP INC COM	$101,046.79	$233,215.04
	741511109	25.000	PRICESMART INC COM	$2,286.52	$1,829.25
	741511109	872.000	PRICESMART INC COM	$45,807.37	$63,804.24
	74164M108	381.000	PRIMERICA INC COM	$53,926.36	$58,395.87
	74164M108	204.000	PRIMERICA INC COM	$24,470.00	$31,267.08
	74167B109	966.000	PRIMIS FINANCIAL CORP COM	$14,333.03	$14,528.64
	74167P108	6,298.000	PRIMO WATER CORPORATION COM	$86,530.90	$111,033.74
	74164F103	2,142.000	PRIMORIS SVCS CORP COM	$60,329.18	$51,365.16
	74251V102	2,620.000	PRINCIPAL FINANCIAL GROUP INC COM	$133,761.21	$189,504.60
	74251V102	1,400.000	PRINCIPAL FINANCIAL GROUP INC COM	$76,905.89	$101,262.00
	74275G107	147.000	PRIORITY TECHNOLOGY HLDGS INC COM	$997.60	$1,040.76
	74276R102	289.000	PRIVIA HEALTH GROUP INC COM	$13,305.85	$7,476.43
	74267C106	2,152.000	PROASSURANCE CORP COM	$78,091.20	$54,445.60
	74276L105	103.000	PROCEPT BIOROBOTICS CORP COM	$2,622.90	$2,576.03
	74276L105	103.000	PROCEPT BIOROBOTICS CORP COM	$2,622.90	$2,576.03
	74275K108	558.000	PROCORE TECHNOLOGIES INC COM	$45,130.67	$44,623.26
	74275K108	163.000	PROCORE TECHNOLOGIES INC COM	$13,107.24	$13,035.11
	74275K108	315.000	PROCORE TECHNOLOGIES INC COM	$25,477.60	$25,190.55
	742718109	23,673.000	PROCTER & GAMBLE CO COM	$2,571,380.65	$3,872,429.34
	74319R101	156.000	PROG HOLDINGS INC COM	$7,921.83	$7,037.16
	74319R101	2,264.000	PROG HOLDINGS INC COM	$79,345.47	$102,129.04
	743312100	649.000	PROGRESS SOFTWARE CORP COM	$21,459.82	$31,327.23
	743315103	5,719.000	PROGRESSIVE CORP OH COM	$485,517.58	$587,055.35
	74340E103	931.000	PROGYNY INC COM	$40,349.96	$46,875.85
	74340E103	45,907.000	PROGYNY INC COM	$1,329,146.80	$2,311,417.45
	74340W103	7,231.000	PROLOGIS INC COM	$358,493.14	$1,217,411.16
	74349U108	109.000	PROMETHEUS BIOSCIENCES INC COM	$3,077.97	$4,309.86
	74349U108	1,051.000	PROMETHEUS BIOSCIENCES INC COM	$28,111.07	$41,556.54
	74347M108	3,419.000	PROPETRO HLDG CORP COM	$41,225.61	$27,693.90
	74346Y103	590.000	PROS HOLDINGS INC COM	$21,370.16	$20,349.10
	743606105	903.000	PROSPERITY BANCSHARES INC COM	$58,776.86	$65,286.90
	743606105	475.000	PROSPERITY BANCSHARES INC COM	$31,086.57	$34,342.50
	BJDS7L3	29,430.000	PROSUS	$2,694,969.08	$2,458,797.75
	74366E102	709.000	PROTAGONIST THERAPEUTICS INC COM	$16,155.28	$24,247.80
	G72800108	387.000	PROTHENA CORP PLC SHS	$18,135.21	$19,117.80
	G72800108	315.000	PROTHENA CORP PLC SHS	$7,561.39	$15,561.00
	743713109	66.000	PROTO LABS INC COM	$5,412.98	$3,389.10
	743713109	935.000	PROTO LABS INC COM	$90,565.04	$48,012.25
	74374N102	2,220.000	PROVENTION BIO INC COM	$20,248.62	$12,476.40
	74383L105	631.000	PROVIDENT BANCORP INC COM NEW	$6,438.16	$11,736.60
	74386T105	3,039.000	PROVIDENT FINL SVCS INC COM	$59,664.13	$73,604.58
	744320102	3,793.000	PRUDENTIAL FINL INC COM	$322,936.68	$410,554.32
	744320102	2,023.000	PRUDENTIAL FINL INC COM	$118,780.99	$218,969.52
	B1W4V69	115,200.000	PRYSMIAN SPA	$3,102,611.82	$4,318,695.59
	69360J107	252.000	PS BUSINESS PKS INC CALIF COM	$32,826.34	$46,410.84
	69360J107	122.000	PS BUSINESS PKS INC CALIF COM	$18,375.76	$22,468.74
	69370C100	1,368.000	PTC INC COM	$82,004.24	$165,733.20
	69370C100	549.000	PTC INC COM	$25,420.16	$66,511.35
	69366J200	1,025.000	PTC THERAPEUTICS INC COM	$36,577.30	$40,825.75
	74460D109	1,495.000	PUBLIC STORAGE COM	$318,955.41	$559,967.20
	74460D109	346.000	PUBLIC STORAGE COM	$78,888.39	$129,597.76
	744573106	4,855.000	PUBLIC SVC ENTERPRISE GROUP INC COM	$203,022.05	$323,974.15
	744573106	2,625.000	PUBLIC SVC ENTERPRISE GROUP INC COM	$112,280.20	$175,166.25
	745848101	375.000	PULMONX CORP COM	$18,051.98	$12,026.25
	74587B101	205.000	PULSE BIOSCIENCES INC COM	$4,397.01	$3,036.05
	745867101	978.000	PULTE GROUP INC COM	$52,431.56	$55,902.48
	745867101	1,780.000	PULTE GROUP INC COM	$43,280.48	$101,744.80
	745867101	1,375.000	PULTE GROUP INC COM	$32,034.08	$78,595.00
	74587V107	471.000	PUMA BIOTECHNOLOGY INC COM	$15,464.66	$1,431.84
	5064722	41,070.000	PUMA SE NPV	$3,626,100.28	$5,003,546.19
	74624M102	3,236.000	PURE STORAGE INC CL A	$67,848.44	$105,331.80
	74624M102	72.000	PURE STORAGE INC CL A	$1,239.19	$2,343.60
	74624M102	1,375.000	PURE STORAGE INC CL A	$28,504.63	$44,756.25
	746228303	252.000	PURECYCLE CORP COM NEW	$2,273.33	$3,679.20
	746228303	85.000	PURECYCLE CORP COM NEW	$1,194.34	$1,241.00
	74623V103	486.000	PURECYCLE TECHNOLOGIES INC COM	$11,751.97	$4,651.02
	74640Y106	741.000	PURPLE INNOVATION INC COM	$19,681.92	$9,833.07
	693656100	690.000	PVH CORP COM	$69,705.84	$73,588.50
	693656100	370.000	PVH CORP COM	$42,822.87	$39,460.50
	747324101	344.000	PYXIS ONCOLOGY INC COMMON STOCK	$2,925.72	$3,773.68
	747324101	344.000	PYXIS ONCOLOGY INC COMMON STOCK	$2,925.72	$3,773.68
	74731Q103	249.000	PZENA INVESTMENT MGMT INC CLASS A	$2,297.56	$2,358.03
	74736L109	827.000	Q2 HLDGS INC COM	$48,205.19	$65,696.88
	74727A104	616.000	QCR HOLDINGS INC COM	$17,480.58	$34,496.00
	N72482123	2,197.000	QIAGEN NV SHS NEW	$62,584.94	$122,109.26
	N72482123	1,184.000	QIAGEN NV SHS NEW	$31,206.78	$65,806.72
	74736K101	1,077.000	QORVO INC COM	$73,564.91	$168,432.03
	74736K101	589.000	QORVO INC COM	$46,980.38	$92,113.71
	747316107	199.000	QUAKER CHEMICAL CORP COM	$27,791.77	$45,925.22
	747525103	14,654.000	QUALCOMM INC COM	$1,140,902.82	$2,679,776.98
	74758T303	503.000	QUALYS INC COM	$27,290.03	$69,021.66

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
747619104	1,341.000	QUANEX BLDG PRODS CORP COM	$23,817.82	$33,229.98
74762E102	1,344.000	QUANTA SVCS INC COM	$61,251.41	$154,103.04
74762E102	725.000	QUANTA SVCS INC COM	$25,813.66	$83,128.50
74766Q101	455.000	QUANTERIX CORP COM	$16,315.87	$19,292.00
747906501	2,236.000	QUANTUM CORP COM NEW	$13,405.86	$12,342.72
74767V109	1,905.000	QUANTUMSCAPE CORP COM CL A	$54,798.52	$42,271.95
74767V109	499.000	QUANTUMSCAPE CORP COM CL A	$12,883.71	$11,072.81
74767V109	1,300.000	QUANTUMSCAPE CORP COM CL A	$33,085.61	$28,847.00
74834L100	1,184.000	QUEST DIAGNOSTICS INC COM	$86,195.74	$204,843.84
74834L100	639.000	QUEST DIAGNOSTICS INC COM	$44,749.41	$110,553.39
74838J101	357.000	QUIDEL CORP COM	$42,515.49	$48,191.43
74838J101	196.000	QUIDEL CORP COM	$43,316.20	$26,458.04
74874Q100	732.000	QUINSTREET INC COM	$12,517.24	$13,315.08
G73268107	1,157.000	QUOTIENT LTD SHS	$8,592.66	$2,996.63
749119103	884.000	QUOTIENT TECHNOLOGY INC COM	$8,083.81	$6,559.28
74915M100	3,561.000	QURATE RETAIL, INC. SERIES A	$57,064.61	$27,063.60
74915M100	1,925.000	QURATE RETAIL, INC. SERIES A	$35,655.52	$14,630.00
749397105	1,692.000	R1 RCM INC COM	$15,380.81	$43,129.08
750102105	572.000	RACKSPACE TECHNOLOGY INC COM	$10,617.13	$7,704.84
750102105	600.000	RACKSPACE TECHNOLOGY INC COM	$11,561.08	$8,082.00
750236101	7,375.000	RADIAN GROUP INC COM	$100,476.73	$155,833.75
75025X100	1,571.000	RADIANT LOGISTICS INC COM	$5,997.04	$11,452.59
750481103	2,336.000	RADIUS GLOBAL INFRASTRCTRE INC COM CL A	$35,059.70	$37,609.60
750469207	245.000	RADIUS HEALTH INC COM NEW	$9,828.73	$1,695.40
750491102	660.000	RADNET INC COM	$6,229.01	$19,872.60
75062E106	144.000	RAFAEL HLDGS INC COM CL B	$7,149.74	$734.40
75082Q105	73.000	RAIN THERAPEUTICS INC COM	$1,258.59	$940.24
75082Q105	97.000	RAIN THERAPEUTICS INC COM	$1,672.38	$1,249.36
75120L100	175.000	RALLYBIO CORP COM	$3,339.13	$1,669.50
75120L100	191.000	RALLYBIO CORP COM	$3,026.80	$1,822.14
751212101	460.000	RALPH LAUREN CORP CL A	$59,477.97	$54,675.60
751212101	247.000	RALPH LAUREN CORP CL A	$42,347.78	$29,358.42
750917106	4,288.000	RAMBUS INC DEL COM	$52,709.71	$126,024.32
75281A109	9,670.000	RANGE RESOURCES CORP COM	$67,388.20	$172,416.10
70788V102	617.000	RANGER OIL CORP	$18,427.86	$16,609.64
75321W103	87.000	RANPAK HLDGS CORP COM CL A	$2,130.72	$3,269.46
75321W103	1,263.000	RANPAK HLDGS CORP COM CL A	$12,686.54	$47,463.54
75321W103	26,528.000	RANPAK HLDGS CORP COM CL A	$858,033.84	$996,922.24
75340L104	200.000	RAPID MICRO BIOSYSTEMS INC CLASS A COM	$3,616.20	$2,128.00
75340L104	165.000	RAPID MICRO BIOSYSTEMS INC CLASS A COM	$2,995.38	$1,755.60
753422104	802.000	RAPID7 INC COM	$29,452.22	$94,387.38
753422104	3,517.000	RAPID7 INC COM	$239,966.53	$413,915.73
75382E109	360.000	RAPT THERAPEUTICS INC COM	$11,006.92	$13,222.80
754730109	13,503.000	RAYMOND JAMES FINL INC COM	$542,366.13	$1,355,701.20
754730109	127.000	RAYMOND JAMES FINL INC COM	$11,181.17	$12,750.80
754730109	1,703.000	RAYMOND JAMES FINL INC COM	$70,412.66	$170,981.20
754730109	963.000	RAYMOND JAMES FINL INC COM	$39,276.43	$96,685.20
75508B104	2,474.000	RAYONIER ADVANCED MATLS INC COM	$30,830.64	$14,126.54
754907103	1,297.000	RAYONIER INC COM	$35,311.89	$52,346.92
754907103	700.000	RAYONIER INC COM	$18,939.89	$28,252.00
75513E101	14,767.000	RAYTHEON TECHNOLOGIES CORP COM	$987,475.16	$1,270,848.02
74930B105	23.000	RBB BANCORP COM	$580.77	$602.60
74930B105	507.000	RBB BANCORP COM	$13,587.10	$13,283.40
75524B104	52.000	RBC BEARINGS INC COM	$5,126.11	$10,502.44
75524B104	955.000	RBC BEARINGS INC COM	$194,512.03	$192,881.35
74934Q108	123.000	RCI HOSPITALITY HLDGS INC COM	$8,294.01	$9,579.24
75524W108	741.000	RE MAX HLDGS INC CL A	$26,981.52	$22,593.09
75574U101	2,316.000	READY CAP CORP COM	$39,841.06	$36,199.08
75605Y106	4,613.000	REALOGY HLDGS CORP COM	$34,896.97	$77,544.53
756109104	5,544.000	REALTY INCOME CORP COM	$317,828.88	$396,894.96
756109104	2,991.000	REALTY INCOME CORP COM	$172,935.79	$214,125.69
75615P103	352.000	REATA PHARMACEUTICALS INC CL A	$52,782.75	$9,282.24
75615P103	144.000	REATA PHARMACEUTICALS INC CL A	$21,592.94	$3,797.28
756255204	25,017.000	RECKITT BENCKISER PLC SPONSORED ADR	$423,715.88	$429,792.06
75629V104	1,125.000	RECURSION PHARMACEUTICALS INC CL A	$23,697.28	$19,271.25
75629V104	1,527.000	RECURSION PHARMACEUTICALS INC CL A	$32,076.43	$26,157.51
75686R202	182.000	RED RIVER BANCSHARES INC COM	$9,623.73	$9,737.00
75689M101	230.000	RED ROBIN GOURMET BURGERS COM	$7,650.03	$3,801.90
75700L108	910.000	RED ROCK RESORTS INC CL A	$24,779.19	$50,059.10
75737F108	1,538.000	REDFIN CORP COM	$44,022.79	$59,043.82
758075402	4,526.000	REDWOOD TR INC COM	$71,543.77	$59,697.94
758750103	184.000	REGAL REXNORD CORPORATION	$29,409.68	$31,313.12
758750103	519.000	REGAL REXNORD CORPORATION	$48,721.88	$88,323.42
758750103	355.000	REGAL REXNORD CORPORATION	$36,999.58	$60,413.90
758849103	1,609.000	REGENCY CTRS CORP COM	$102,833.14	$121,238.15
758849103	877.000	REGENCY CTRS CORP COM	$56,365.32	$66,081.95
75886F107	140.000	REGENERON PHARMACEUTICALS COM	$81,247.02	$88,412.80
75886F107	871.000	REGENERON PHARMACEUTICALS COM	$480,109.96	$550,053.92
75901B107	304.000	REGENXBIO INC COM	$16,254.29	$9,940.80
75901B107	755.000	REGENXBIO INC COM	$30,563.16	$24,688.50
75902K106	47.000	REGIONAL MGMT CORP COM	$2,356.63	$2,700.62

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75902K106	201.000	REGIONAL MGMT CORP COM	$2,844.24	$11,549.46
7591EP100	9,333.000	REGIONS FINL CORP NEW COM	$93,463.82	$203,459.40
7591EP100	5,000.000	REGIONS FINL CORP NEW COM	$50,406.31	$109,000.00
758932107	311.000	REGIS CORP COM	$2,973.47	$541.14
758932107	102.000	REGIS CORP COM	$1,495.93	$177.48
759351604	659.000	REINSURANCE GROUP AMER INC COM NEW	$60,162.60	$72,153.91
759351604	354.000	REINSURANCE GROUP AMER INC COM NEW	$31,048.64	$38,759.46
759419104	301.000	REKOR SYSTEMS INC COM	$3,157.79	$1,971.55
759419104	437.000	REKOR SYSTEMS INC COM	$4,584.57	$2,862.35
75943R102	907.000	RELAY THERAPEUTICS INC COM	$35,503.89	$27,853.97
75943R102	255.000	RELAY THERAPEUTICS INC COM	$10,701.01	$7,831.05
759509102	615.000	RELIANCE STL & ALUM CO COM	$40,642.83	$99,765.30
759509102	330.000	RELIANCE STL & ALUM CO COM	$22,129.22	$53,532.60
75956B101	610.000	RELIANT BANCORP INC COM	$13,776.99	$21,655.00
75955J402	221.000	RELMADA THERAPEUTICS INC COM	$9,555.03	$4,979.13
75960P104	152.000	REMITLY GLOBAL INC COM	$2,922.20	$3,134.24
75960P104	152.000	REMITLY GLOBAL INC COM	$2,922.20	$3,134.24
G7496G103	294.000	RENAISSANCERE HOLDINGS LTD	$49,117.68	$49,783.02
G7496G103	253.000	RENAISSANCERE HOLDINGS LTD	$26,694.03	$42,840.49
G7496G103	256.000	RENAISSANCERE HOLDINGS LTD	$31,614.44	$43,348.48
75970E107	2,213.000	RENASANT CORP COM	$73,553.02	$83,983.35
75974E103	62.000	RENEO PHARMACEUTICALS INC COM	$602.08	$530.10
75974E103	83.000	RENEO PHARMACEUTICALS INC COM	$806.01	$709.65
75972A301	1,793.000	RENEWABLE ENERGY GROUP INC COM NEW	$36,241.55	$76,094.92
76009N100	909.000	RENT A CTR INC NEW COM	$30,497.01	$43,668.36
76009N100	174.000	RENT A CTR INC NEW COM	$4,525.92	$8,358.96
76010Y103	303.000	RENT THE RUNWAY INC COM CL A	$2,619.44	$2,469.45
76010Y103	303.000	RENT THE RUNWAY INC COM CL A	$2,619.44	$2,469.45
76029L100	499.000	REPAY HLDGS CORP COM CL A	$12,533.14	$9,116.73
76029L100	1,962.000	REPAY HLDGS CORP COM CL A	$45,741.13	$35,845.74
759916109	6,606.000	REPLIGEN CORP COM	$814,792.52	$1,749,533.04
759916109	669.000	REPLIGEN CORP COM	$77,939.17	$177,177.96
759916109	31.000	REPLIGEN CORP COM	$5,940.25	$8,210.04
759916109	285.000	REPLIGEN CORP COM	$34,145.38	$75,479.40
76029N106	276.000	REPLIMUNE GROUP INC COM	$6,386.96	$7,479.60
76029N106	323.000	REPLIMUNE GROUP INC COM	$12,568.25	$8,753.30
760281204	385.000	REPUBLIC BANCORP INC KY CDT CL A	$11,132.41	$19,573.40
760416107	1,790.000	REPUBLIC FIRST BANCORP INC COM	$9,598.31	$6,658.80
760759100	2,041.000	REPUBLIC SVCS INC COM	$89,074.39	$284,617.45
760759100	1,095.000	REPUBLIC SVCS INC COM	$47,738.47	$152,697.75
76118Y104	249.000	RESIDEO TECHNOLOGIES INC COM	$7,358.20	$6,481.47
76118Y104	5,147.000	RESIDEO TECHNOLOGIES INC COM	$63,474.97	$133,976.41
761152107	1,681.000	RESMED INC COM	$131,573.17	$437,866.88
761152107	140.000	RESMED INC COM	$34,230.14	$36,467.20
761152107	758.000	RESMED INC COM	$49,056.59	$197,443.84
76122Q105	1,263.000	RESOURCES CONNECTION INC COM	$17,815.76	$22,531.92
76131N101	4,657.000	RETAIL OPPORTUNITY INVTS CORP COM	$85,349.65	$91,277.20
76133Q102	698.000	RETAIL VALUE INC COM	$23,150.86	$4,481.16
76129W105	255.000	RETRACTABLE TECHNOLOGIES INC COM	$1,927.96	$1,767.15
749527107	61.000	REV GROUP INC COM	$1,480.24	$863.15
749527107	972.000	REV GROUP INC COM	$15,521.77	$13,753.80
761330109	1,035.000	REVANCE THERAPEUTICS INC COM	$25,896.04	$16,891.20
761525609	5.000	REVLON INC CL A NEW	$122.00	$56.70
761525609	267.000	REVLON INC CL A NEW	$3,172.87	$3,027.78
76155X100	123.000	REVOLUTION MEDICINES INC COM	$3,812.49	$3,095.91
76155X100	2,043.000	REVOLUTION MEDICINES INC COM	$68,115.66	$51,422.31
76156B107	333.000	REVOLVE GROUP INC CL A	$23,277.03	$18,661.32
76156B107	534.000	REVOLVE GROUP INC CL A	$37,327.13	$29,925.36
761624105	213.000	REX STORE CORP COM	$13,136.33	$20,448.00
76169C100	1,486.000	REXFORD INDL RLTY INC COM	$71,337.71	$120,529.46
76169C100	802.000	REXFORD INDL RLTY INC COM	$37,352.85	$65,050.22
76171L106	449.000	REYNOLDS CONSUMER PRODS INC COM	$12,972.16	$14,098.60
76171L106	275.000	REYNOLDS CONSUMER PRODS INC COM	$7,748.03	$8,635.00
74967X103	223.000	RH COM	$154,030.78	$119,514.62
74967X103	90.000	RH COM	$62,164.89	$48,234.60
76243J105	1,763.000	RHYTHM PHARMACEUTICALS INC COM	$36,548.75	$17,594.74
762544104	2,816.000	RIBBON COMMUNICATIONS INC COM	$17,183.43	$17,036.80
766559603	1,316.000	RIGEL PHARMACEUTICALS INC COM NEW	$3,610.09	$3,487.40
76665T102	16.000	RILEY EXPLORATION PERMIAN INC COM	$654.26	$309.12
76665T102	81.000	RILEY EXPLORATION PERMIAN INC COM	$3,312.17	$1,564.92
76674Q107	647.000	RIMINI STR INC DEL COM	$3,936.13	$3,862.59
76680R206	1,043.000	RINGCENTRAL INC CL A	$124,162.89	$195,406.05
76680R206	419.000	RINGCENTRAL INC CL A	$40,511.29	$78,499.65
767292105	1,244.000	RIOT BLOCKCHAIN INC COM	$41,015.92	$27,778.52
767754872	2,201.000	RITE AID CORP COM	$80,779.82	$32,332.69
76954A103	463.000	RIVIAN AUTOMOTIVE INC COM CL A	$45,237.42	$48,008.47
76954A103	1,050.000	RIVIAN AUTOMOTIVE INC COM CL A	$102,590.25	$108,874.50
749607107	547.000	RLI CORP COM	$37,990.47	$61,318.70
749607107	120.000	RLI CORP COM	$9,459.72	$13,452.00
74965L101	6,556.000	RLJ LODGING TR COM	$137,523.02	$91,325.08
74967R106	23.000	RMR GROUP INC CL A	$1,059.48	$797.64

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74967R106	549.000	RMR GROUP INC CL A	$21,341.64	$19,039.32
770323103	1,250.000	ROBERT HALF INTL INC COM	$112,113.75	$139,400.00
770323103	131.000	ROBERT HALF INTL INC COM	$6,953.22	$14,609.12
770323103	575.000	ROBERT HALF INTL INC COM	$32,607.97	$64,124.00
771195104	8,003.000	ROCHE HLDG LTD SPONSORED ADR	$275,724.75	$416,228.03
77311W101	1,661.000	ROCKET COS INC COM CL A	$34,324.43	$23,254.00
77311W101	700.000	ROCKET COS INC COM CL A	$14,098.70	$9,800.00
77313F106	586.000	ROCKET PHARMACEUTICALS INC COM	$12,191.73	$12,792.38
773903109	915.000	ROCKWELL AUTOMATION INC COM	$143,172.74	$319,197.75
773903109	444.000	ROCKWELL AUTOMATION INC COM	$91,140.32	$154,889.40
773903109	611.000	ROCKWELL AUTOMATION INC COM	$72,013.50	$213,147.35
774515100	5.000	ROCKY BRANDS INC COM	$277.21	$199.00
774515100	260.000	ROCKY BRANDS INC COM	$7,395.75	$10,348.00
775133101	243.000	ROGERS CORP COM	$43,715.16	$66,339.00
775133101	91.000	ROGERS CORP COM	$10,806.28	$24,843.00
77543R102	1,496.000	ROKU INC COM CL A	$182,683.58	$341,387.20
77543R102	623.000	ROKU INC COM CL A	$74,372.03	$142,168.60
775711104	2,731.000	ROLLINS INC COM	$37,489.09	$93,427.51
775711104	162.000	ROLLINS INC COM	$4,459.43	$5,542.02
775711104	1,175.000	ROLLINS INC COM	$14,609.11	$40,196.75
776153108	1,483.000	ROMEO POWER INC COM	$8,241.37	$5,412.95
776153108	354.000	ROMEO POWER INC COM	$3,087.23	$1,292.10
776696106	3,390.000	ROPER TECHNOLOGIES, INC.	$458,895.30	$1,667,405.40
776696106	1,019.000	ROPER TECHNOLOGIES, INC.	$311,619.68	$501,205.34
778296103	5,800.000	ROSS STORES INC COM	$605,171.89	$662,824.00
778296103	4,546.000	ROSS STORES INC COM	$282,212.93	$519,516.88
V7780T103	2,155.000	ROYAL CARIBBEAN CRUISES LTD	$172,009.89	$165,719.50
V7780T103	1,172.000	ROYAL CARIBBEAN CRUISES LTD	$91,608.35	$90,126.80
780287108	636.000	ROYAL GOLD INC COM	$64,167.51	$66,913.56
780287108	341.000	ROYAL GOLD INC COM	$24,671.65	$35,876.61
G7709Q104	2,498.000	ROYALTY PHARMA PLC SHS CL A	$111,258.84	$99,545.30
G7709Q104	1,243.000	ROYALTY PHARMA PLC SHS CL A	$56,436.45	$49,533.55
G7709Q104	1,700.000	ROYALTY PHARMA PLC SHS CL A	$76,368.22	$67,745.00
749660106	2,705.000	RPC INC COM	$18,651.36	$12,280.70
749685103	967.000	RPM INTL INC COM	$65,473.16	$97,667.00
749685103	537.000	RPM INTL INC COM	$41,013.18	$54,237.00
749685103	675.000	RPM INTL INC COM	$34,029.49	$68,175.00
74971D101	3,229.000	RPT REALTY COM SH BEN INT	$53,333.55	$43,204.02
78116T103	665.000	RUBIUS THERAPEUTICS INC COM	$15,751.92	$6,437.20
781846209	1,691.000	RUSH ENTERPISES INC CL A	$36,514.48	$94,087.24
781846308	263.000	RUSH ENTERPRISES INC CL B	$5,050.23	$14,194.11
782011100	772.000	RUSH STREET INTERACTIVE INC COM	$9,951.85	$12,738.00
783332109	496.000	RUTH'S HOSPITATLITY GROUP INC.	$7,806.19	$9,870.40
78349D107	250.000	RXSIGHT INC COM	$3,259.28	$2,812.50
78349D107	223.000	RXSIGHT INC COM	$2,800.42	$2,508.75
783549108	528.000	RYDER SYS INC COM	$46,545.99	$43,523.04
783549108	275.000	RYDER SYS INC COM	$24,339.17	$22,668.25
783754104	153.000	RYERSON HLDG CORP COM	$2,272.20	$3,985.65
783754104	241.000	RYERSON HLDG CORP COM	$1,608.28	$6,278.05
78377T107	730.000	RYMAN HOSPITALITY PPTYS INC COM	$45,629.65	$67,130.80
78377T107	175.000	RYMAN HOSPITALITY PPTYS INC COM	$5,566.93	$16,093.00
783859101	1,552.000	S & T BANCORP INC COM	$45,057.54	$48,919.04
78409V104	2,214.000	S&P GLOBAL INC COM	$336,433.24	$1,044,853.02
78409V104	684.000	S&P GLOBAL INC COM	$220,721.54	$322,800.12
78573L106	8,693.000	SABRA HEALTH CARE REIT INC COM	$184,660.84	$117,703.22
78573M104	4,033.000	SABRE CORP COM	$53,078.31	$34,643.47
78573M104	1,650.000	SABRE CORP COM	$36,031.63	$14,173.50
Y7388L103	2,198.000	SAFE BULKERS INC COM	$5,574.12	$8,286.46
78645L100	218.000	SAFEHOLD INC COM	$13,357.47	$17,407.30
78645L100	237.000	SAFEHOLD INC COM	$7,694.18	$18,924.45
78648T100	580.000	SAFETY INSURANCE GROUP INC COM	$36,769.42	$49,317.40
B058TZ6	36,330.000	SAFRAN	$4,353,571.95	$4,444,139.91
78667J108	520.000	SAGE THERAPEUTICS INC COM	$22,082.32	$22,120.80
78667J108	265.000	SAGE THERAPEUTICS INC COM	$34,933.43	$11,273.10
78709Y105	383.000	SAIA INC COM	$35,445.83	$129,082.49
78781P105	1,347.000	SAILPOINT TECHNLGIES HLDGS INC COM	$34,515.95	$65,113.98
79466L302	2,306.000	SALESFORCE COM INC COM	$283,791.81	$586,023.78
79466L302	7,413.000	SALESFORCE COM INC COM	$1,759,539.67	$1,883,865.69
79546E104	1,663.000	SALLY BEAUTY HLDGS INC COM	$37,535.57	$30,698.98
799566104	1,174.000	SANA BIOTECHNOLOGY INC COM	$27,146.73	$18,173.52
799566104	58.000	SANA BIOTECHNOLOGY INC COM	$1,110.18	$897.84
800013104	257.000	SANDERSON FARMS INC COM	$35,178.39	$49,107.56
800013104	117.000	SANDERSON FARMS INC COM	$10,754.11	$22,356.36
800363103	1,858.000	SANDY SPRING BANCORP INC CMT COM	$50,560.81	$89,332.64
800422107	87.000	SANFILIPPO JOHN B & SON COM	$5,666.68	$7,843.92
800422107	120.000	SANFILIPPO JOHN B & SON COM	$10,578.12	$10,819.20
800677106	1,166.000	SANGAMO THERAPEUTICS, INC.	$11,094.77	$8,745.00
800677106	489.000	SANGAMO THERAPEUTICS, INC.	$5,878.27	$3,667.50
801056102	2,572.000	SANMINA CORPORATION COM	$61,127.26	$106,635.12
80283M101	609.000	SANTANDER CONSUMER USA HDG INC COM	$9,496.88	$25,590.18
80283M101	300.000	SANTANDER CONSUMER USA HDG INC COM	$4,433.69	$12,606.00

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
803054204	3,401.000	SAP SE ADR	$401,444.95	$476,514.11
G7T16G103	456.000	SAPIENS INTL CORP N V SHS	$12,522.88	$15,709.20
803607100	990.000	SAREPTA THERAPEUTICS INC COM	$142,475.84	$89,149.50
803607100	441.000	SAREPTA THERAPEUTICS INC COM	$57,969.64	$39,712.05
804395101	161.000	SAUL CENTERS INC COM	$8,701.69	$8,536.22
804395101	37.000	SAUL CENTERS INC COM	$1,611.21	$1,961.74
78410G104	235.000	SBA COMMUNICATIONS CORP NEW CL A	$36,165.75	$91,419.70
78410G104	877.000	SBA COMMUNICATIONS CORP NEW CL A	$258,005.51	$341,170.54
78410G104	571.000	SBA COMMUNICATIONS CORP NEW CL A	$182,443.76	$222,130.42
806037107	1,007.000	SCANSOURCE INC COM	$33,737.43	$35,325.56
806407102	1,425.000	SCHEIN HENRY INC COM	$84,274.30	$110,480.25
806407102	736.000	SCHEIN HENRY INC COM	$39,486.06	$57,062.08
806857108	13,576.000	SCHLUMBERGER LTD COM	$1,048,734.42	$406,601.20
80689H102	424.000	SCHNEIDER NATIONAL INC CL B	$12,092.90	$11,409.84
80689H102	250.000	SCHNEIDER NATIONAL INC CL B	$6,601.72	$6,727.50
806882106	32.000	SCHNITZER STEEL INDS INC CL A	$1,554.27	$1,661.44
806882106	952.000	SCHNITZER STEEL INDS INC CL A	$16,248.59	$49,427.84
80706P103	344.000	SCHOLAR ROCK HLDG CORP COM	$7,668.31	$8,544.96
80706P103	173.000	SCHOLAR ROCK HLDG CORP COM	$5,228.23	$4,297.32
807066105	1,039.000	SCHOLASTIC CORP COM	$37,415.60	$41,518.44
80810D103	669.000	SCHRODINGER INC COM	$40,112.04	$23,301.27
808513105	14,755.000	SCHWAB CHARLES CORP NEW COM	$598,003.83	$1,240,895.50
808541106	1,254.000	SCHWEITZER-MAUDUIT INTL INC COM	$48,927.72	$37,494.60
808625107	585.000	SCIENCE APPLICATNS INTL CP NEW COM	$45,377.84	$48,900.15
808625107	300.000	SCIENCE APPLICATNS INTL CP NEW COM	$22,542.30	$25,077.00
80874P109	1,406.000	SCIENTIFIC GAMES CORPORATION	$70,288.28	$93,962.98
Y7542C130	1,953.000	SCORPIO TANKERS INC SHS NEW	$66,845.58	$25,017.93
811054402	2,294.000	SCRIPPS E W CO OHIO CL A NEW	$38,026.86	$44,388.90
811246107	863.000	SCULPTOR CAP MGMT COM CL A	$15,844.67	$18,425.05
81141R100	10,822.000	SEA LTD ADR	$3,019,738.35	$2,420,989.62
811543107	3.000	SEABOARD CORP DEL COM	$11,434.78	$11,805.03
811543107	2.000	SEABOARD CORP DEL COM	$7,623.18	$7,870.02
811707801	2,186.000	SEACOAST BKG CORP FLA COM NEW	$44,098.86	$77,362.54
811707801	12,222.000	SEACOAST BKG CORP FLA COM NEW	$439,668.74	$432,536.58
81181C104	1,546.000	SEAGEN INC COM	$113,821.97	$239,011.60
81181C104	139.000	SEAGEN INC COM	$21,848.16	$21,489.40
81181C104	695.000	SEAGEN INC COM	$41,023.35	$107,447.00
81211K100	15,800.000	SEALED AIR CORP NEW COM	$653,862.88	$1,066,026.00
81211K100	1,067.000	SEALED AIR CORP NEW COM	$62,463.25	$71,990.49
81211K100	703.000	SEALED AIR CORP NEW COM	$30,868.33	$47,431.41
81211K100	800.000	SEALED AIR CORP NEW COM	$31,499.66	$53,976.00
81255T108	237.000	SEASPINE HLDGS CORP COM	$4,963.02	$3,227.94
81255T108	628.000	SEASPINE HLDGS CORP COM	$6,982.28	$8,553.36
81282V100	420.000	SEAWORLD ENTMT INC COM	$10,582.88	$27,241.20
81282V100	924.000	SEAWORLD ENTMT INC COM	$12,904.48	$59,930.64
81374A105	384.000	SECUREWORKS CORP CL A	$5,126.31	$6,132.48
814785309	1.000	SECURITY NATL FINL CORP CL A NEW	$6.50	$9.20
81577F109	1,118.000	SEELOS THERAPEUTICS INC COM	$3,243.32	$1,822.34
81578P106	236.000	SEER INC COM CL A	$10,111.00	$5,383.16
81578P106	1,023.000	SEER INC COM CL A	$39,099.05	$23,334.63
784117103	1,008.000	SEI INVTS CO COM	$55,474.61	$61,427.52
784117103	575.000	SEI INVTS CO COM	$23,769.47	$35,040.50
81617J301	2,365.000	SELECT ENERGY SVCS INC CL A COM	$30,706.35	$14,733.95
81619Q105	1,593.000	SELECT MED HLDGS CORP COM	$25,226.51	$46,834.20
816212104	133.000	SELECTA BIOSCIENCES INC COM	$381.84	$433.58
816212104	3,215.000	SELECTA BIOSCIENCES INC COM	$12,406.52	$10,480.90
816300107	2,404.000	SELECTIVE INS GROUP INC COM	$107,102.85	$196,983.76
816307300	1,634.000	SELECTQUOTE INC COM	$36,561.32	$14,804.04
816851109	3,108.000	SEMPRA	$344,479.16	$411,126.24
81686C104	9,155.000	SEMRUSH HLDGS INC CL A COM	$145,851.01	$190,881.75
816850101	964.000	SEMTECH CORP COM	$36,855.26	$85,728.52
817070501	259.000	SENECA FOODS CORP NEW CL A	$7,526.22	$12,419.05
G8060N102	1,474.000	SENSATA TECHNOLOGIES HLDNG PLC SHS	$60,002.19	$90,931.06
G8060N102	800.000	SENSATA TECHNOLOGIES HLDNG PLC SHS	$33,806.41	$49,352.00
81728A108	845.000	SENSEI BIOTHERAPEUTICS INC COM	$7,038.01	$4,901.00
81727U105	6,129.000	SENSEONICS HLDGS INC COM	$23,480.20	$16,364.43
81725T100	323.000	SENSIENT TECHNOLOGIES CORP COM	$24,324.91	$32,319.38
81725T100	818.000	SENSIENT TECHNOLOGIES CORP COM	$56,487.41	$81,849.08
81749D107	275.000	SERA PROGNOSTICS INC CLASS A COM	$2,912.26	$1,889.25
81749D107	275.000	SERA PROGNOSTICS INC CLASS A COM	$2,946.22	$1,889.25
81750R102	682.000	SERES THERAPEUTICS INC COM	$9,113.00	$5,681.06
81752R100	1,465.000	SERITAGE GROWTH PPTYS CL A	$63,187.80	$19,440.55
817565104	1,555.000	SERVICE CORP INTL COM	$58,928.93	$110,389.45
817565104	896.000	SERVICE CORP INTL COM	$23,127.37	$63,607.04
81761L102	6,573.000	SERVICE PPTYS TR COM SH BEN INT	$44,403.90	$57,776.67
81762P102	2,560.000	SERVICENOW INC COM	$385,214.83	$1,661,721.60
81768T108	614.000	SERVISFIRST BANCSHARES INC COM	$21,372.67	$52,153.16
81768T108	334.000	SERVISFIRST BANCSHARES INC COM	$11,297.62	$28,369.96
817763105	2,522.000	SESEN BIO INC COM	$10,519.26	$2,055.43
G7738W106	4,186.000	SFL CORPORATION LTD SHS	$55,499.79	$34,115.90
819047101	553.000	SHAKE SHACK INC CL A	$28,488.58	$39,904.48

(a)	(b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
	820017101	212.000	SHARPS COMPLIANCE CORP COM	$1,558.42	$1,511.56
	82024L103	321.000	SHATTUCK LABS INC COM	$11,216.49	$2,731.71
	82024L103	191.000	SHATTUCK LABS INC COM	$6,621.50	$1,625.41
	82312B106	242.000	SHENANDOAH TELECOMMUNICATIONS CO CDT-COM	$6,985.95	$6,171.00
	82312B106	1,279.000	SHENANDOAH TELECOMMUNICATIONS CO CDT-COM	$64,015.23	$32,614.50
	824348106	3,168.000	SHERWIN WILLIAMS CO COM	$321,749.25	$1,115,642.88
	82452T107	182.000	SHIFT TECHNOLOGIES INC CL A	$1,567.20	$620.62
	82452T107	1,990.000	SHIFT TECHNOLOGIES INC CL A	$17,135.89	$6,785.90
	82452J109	547.000	SHIFT4 PMTS INC CL A	$53,874.57	$31,687.71
	82452J109	225.000	SHIFT4 PMTS INC CL A	$22,160.48	$13,034.25
	82489W107	941.000	SHOALS TECHNOLOGIES GROUP INC CL A	$29,627.25	$22,866.30
	82489W107	525.000	SHOALS TECHNOLOGIES GROUP INC CL A	$16,387.63	$12,757.50
	82489T104	487.000	SHOCKWAVE MED INC COM	$31,340.16	$86,846.71
	824889109	238.000	SHOE CARNIVAL INC COM	$8,921.55	$9,301.04
	824889109	62.000	SHOE CARNIVAL INC COM	$689.40	$2,422.96
	82536T107	125.000	SHOTSPOTTER INC COM	$5,067.13	$3,690.00
	825690100	346.000	SHUTTERSTOCK INC COM	$18,108.22	$38,364.48
	825698103	511.000	SHYFT GROUP INC COM	$6,835.01	$25,105.43
	825704109	474.000	SI BONE INC COM	$9,227.05	$10,527.54
	826197501	4,503.000	SIEMENS A G SPONSORED ADR	$311,731.22	$390,923.44
	82621J105	741.000	SIENTRA INC COM	$8,009.71	$2,719.47
	82621J105	289.000	SIENTRA INC COM	$1,351.37	$1,060.63
	82620P102	562.000	SIERRA BANCORP COM	$11,011.48	$15,258.30
	826917106	330.000	SIGA TECHNOLOGIES INC COM	$2,198.13	$2,481.60
	82657M105	150.000	SIGHT SCIENCES INC COM	$3,568.65	$2,635.50
	82657M105	135.000	SIGHT SCIENCES INC COM	$3,081.64	$2,371.95
	82657L107	8.000	SIGILON THERAPEUTICS INC COM	$166.12	$22.08
	82657L107	271.000	SIGILON THERAPEUTICS INC COM	$3,352.34	$747.96
	82669G104	7,012.000	SIGNATURE BK NEW YORK NY COM	$583,487.14	$2,268,171.64
	82669G104	576.000	SIGNATURE BK NEW YORK NY COM	$76,169.02	$186,318.72
	82669G104	313.000	SIGNATURE BK NEW YORK NY COM	$44,046.79	$101,246.11
	G81276100	600.000	SIGNET JEWELERS LIMITED	$46,806.60	$52,218.00
	G81276100	462.000	SIGNET JEWELERS LIMITED	$25,937.22	$40,207.86
	82671G100	542.000	SIGNIFY HEALTH INC CL A COM	$13,749.26	$7,707.24
	82671G100	325.000	SIGNIFY HEALTH INC CL A COM	$7,939.63	$4,621.50
	827048109	747.000	SILGAN HOLDINGS INC COM	$21,529.47	$32,001.48
	827048109	425.000	SILGAN HOLDINGS INC COM	$11,104.11	$18,207.00
	826919102	581.000	SILICON LABORATORIES INC OC COM	$42,691.09	$119,930.02
	82710M100	501.000	SILK ROAD MEDICAL INC COM	$21,402.30	$21,347.61
	82835W108	509.000	SILVERBACK THERAPEUTICS INC COM	$19,102.91	$3,389.94
	82837P408	401.000	SILVERGATE CAP CORP CL A	$43,541.76	$59,428.20
	828730200	4,301.000	SIMMONS FIRST NATL CORP CL A	$98,344.99	$127,223.58
	828806109	3,679.000	SIMON PPTY GROUP INC NEW COM	$629,321.86	$587,793.83
	828806109	415.000	SIMON PPTY GROUP INC NEW COM	$57,040.10	$66,304.55
	828806109	1,717.000	SIMON PPTY GROUP INC NEW COM	$110,019.62	$274,325.09
	82900L102	76.000	SIMPLY GOOD FOODS CO COM	$2,725.44	$3,159.32
	82900L102	3,202.000	SIMPLY GOOD FOODS CO COM	$54,491.13	$133,107.14
	829073105	629.000	SIMPSON MANUFACTURING CO INC COM	$42,035.71	$87,475.03
	829214105	226.000	SIMULATIONS PLUS INC COM	$8,665.47	$10,689.80
	829226109	104.000	SINCLAIR BROADCAST GROUP INC CL A	$3,622.42	$2,748.72
	829226109	1,556.000	SINCLAIR BROADCAST GROUP INC CL A	$26,142.36	$41,125.08
	82933R100	250.000	SINGULAR GENOMICS SYSTEMS INC COM	$3,232.68	$2,890.00
	82933R100	257.000	SINGULAR GENOMICS SYSTEMS INC COM	$2,848.85	$2,970.92
	82968B103	8,722.000	SIRIUS XM HLDGS INC COM	$52,565.84	$55,384.70
	82968B103	4,675.000	SIRIUS XM HLDGS INC COM	$19,477.66	$29,686.25
	G8192H106	3,545.000	SIRIUSPOINT LTD COM	$45,501.25	$28,820.85
	82981J109	6,939.000	SITE CENTERS CORP COM	$58,516.17	$109,844.37
	82982L103	297.000	SITEONE LANDSCAPE SUPPLY INC COM	$49,914.12	$71,957.16
	82982L103	205.000	SITEONE LANDSCAPE SUPPLY INC COM	$34,452.50	$49,667.40
	82982L103	230.000	SITEONE LANDSCAPE SUPPLY INC COM	$38,654.03	$55,724.40
	82982L103	11,266.000	SITEONE LANDSCAPE SUPPLY INC COM	$1,362,691.38	$2,729,526.48
	82982T106	232.000	SITIME CORPORATION COM	$23,679.85	$67,869.28
	83001A102	326.000	SIX FLAGS ENTMT CORP NEW COM	$14,621.43	$13,881.08
	83001A102	481.000	SIX FLAGS ENTMT CORP NEW COM	$23,896.56	$20,480.98
	83001A102	400.000	SIX FLAGS ENTMT CORP NEW COM	$18,369.55	$17,032.00
	784305104	1,108.000	SJW GROUP	$63,307.19	$81,105.60
	830566105	200.000	SKECHERS U S A INC CL A	$10,048.20	$8,680.00
	830566105	1,083.000	SKECHERS U S A INC CL A	$31,615.30	$47,002.20
	830566105	693.000	SKECHERS U S A INC CL A	$24,345.78	$30,076.20
	83067L109	3,751.000	SKILLZ INC COM	$76,674.19	$27,907.44
	83067L109	1,525.000	SKILLZ INC COM	$31,172.53	$11,346.00
	830830105	775.000	SKYLINE CHAMPION CORPORATION	$21,635.65	$61,209.50
	83089J108	106.000	SKYWATER TECHNOLOGY INC COM	$3,048.67	$1,719.32
	83089J108	25.000	SKYWATER TECHNOLOGY INC COM	$719.03	$405.50
	830879102	1,995.000	SKYWEST INC COM	$42,678.81	$78,403.50
	83088M102	1,011.000	SKYWORKS SOLUTIONS INC COM	$180,666.71	$156,846.54
	83088M102	846.000	SKYWORKS SOLUTIONS INC COM	$71,477.50	$131,248.44
	83088M102	860.000	SKYWORKS SOLUTIONS INC COM	$58,676.87	$133,420.40
	78440X804	609.000	SL GREEN RLTY CORP COM	$65,915.91	$43,665.30
	78440X804	369.000	SL GREEN RLTY CORP COM	$41,466.51	$26,457.30
	83125X103	172.000	SLEEP NUMBER CORP COM	$4,897.79	$13,175.20

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83125X103	493.000	SLEEP NUMBER CORP COM	$20,382.28	$37,763.80
78442P106	2,957.000	SLM CORP COM	$24,136.64	$58,164.19
78442P106	1,675.000	SLM CORP COM	$15,677.63	$32,947.25
78454L100	4,853.000	SM ENERGY CO COM	$65,016.38	$143,066.44
G8232Y101	260.000	SMART GLOBAL HLDGS INC SHS	$8,217.90	$18,457.40
83190L208	554.000	SMARTFINANCIAL INC COM NEW	$13,184.37	$15,157.44
83200N103	1,558.000	SMARTSHEET INC COM CL A	$80,215.15	$120,667.10
83200N103	625.000	SMARTSHEET INC COM CL A	$31,564.13	$48,406.25
83175M205	10,324.000	SMITH & NEPHEW PLC-SPON ADR	$334,335.08	$357,416.88
831754106	684.000	SMITH & WESSON BRANDS INC COM	$20,807.96	$12,175.20
831865209	1,288.000	SMITH (A.O.) CORP COM	$60,743.37	$110,574.80
831865209	725.000	SMITH (A.O.) CORP COM	$24,509.39	$62,241.25
832154207	1,780.000	SMITH MICRO SOFTWARE INC COM NEW	$9,453.58	$8,757.60
832696405	1,019.000	SMUCKER J M CO COM NEW	$108,274.33	$138,400.58
832696405	553.000	SMUCKER J M CO COM NEW	$58,062.43	$75,108.46
833034101	519.000	SNAP ON INC COM	$79,840.58	$111,782.22
833034101	278.000	SNAP ON INC COM	$38,398.57	$59,875.64
83303Y105	83.000	SNAP ONE HOLDINGS CORP COM	$1,236.67	$1,749.64
83303Y105	268.000	SNAP ONE HOLDINGS CORP COM	$4,290.63	$5,649.44
833445109	2,437.000	SNOWFLAKE INC CL A	$676,695.10	$825,533.75
833445109	113.000	SNOWFLAKE INC CL A	$31,329.06	$38,278.75
78472F101	477.000	SOC TELEMED INC COM CL A	$2,862.48	$610.56
78472F101	344.000	SOC TELEMED INC COM CL A	$2,064.34	$440.32
83370P102	745.000	SOCIETY PASS INC COM	$2,469.68	$7,755.45
83370P102	745.000	SOCIETY PASS INC COM	$2,469.68	$7,755.45
83418M103	125.000	SOLARIS OILFIELD INFRSTR INC COM CL A	$1,240.13	$818.75
83418M103	911.000	SOLARIS OILFIELD INFRSTR INC COM CL A	$6,487.24	$5,967.05
83417Q204	253.000	SOLARWINDS CORP COM NEW	$5,422.21	$3,590.07
83417Q204	175.000	SOLARWINDS CORP COM NEW	$3,333.25	$2,483.25
83422E105	2,387.000	SOLID BIOSCIENCES INC COM	$11,237.00	$4,177.25
83425V104	196.000	SOLO BRANDS INC COM CL A	$2,829.26	$3,063.48
83425V104	204.000	SOLO BRANDS INC COM CL A	$2,944.74	$3,188.52
83545G102	877.000	SONIC AUTOMOTIVE INC CL A	$17,554.81	$43,367.65
835495102	915.000	SONOCO PRODS CO COM	$37,815.66	$52,969.35
835495102	525.000	SONOCO PRODS CO COM	$23,378.11	$30,392.25
83570H108	1,724.000	SONOS INC COM	$36,593.76	$51,375.20
835699307	4,535.000	SONY CORP AMERN SH NEW	$450,015.16	$573,224.00
83587F202	3,636.000	SORRENTO THERAPEUTICS INC COM NEW	$24,657.72	$16,907.40
83587F202	1,048.000	SORRENTO THERAPEUTICS INC COM NEW	$10,334.33	$4,873.20
83601L102	948.000	SOTERA HEALTH CO COM	$23,730.85	$22,325.40
83601L102	400.000	SOTERA HEALTH CO COM	$10,337.51	$9,420.00
838518108	4,126.000	SOUTH JERSEY INDUSTRIES INC COM	$111,987.31	$107,771.12
83946P107	425.000	SOUTH PLAINS FINANCIAL INC COM	$8,402.92	$11,819.25
842587107	10,285.000	SOUTHERN CO COM	$489,854.74	$705,345.30
84265V105	995.000	SOUTHERN COPPER CORP COM	$64,098.89	$61,401.45
84265V105	74.000	SOUTHERN COPPER CORP COM	$3,173.97	$4,566.54
842873101	35.000	SOUTHERN FIRST BANCSHARES INC COM	$1,880.59	$2,187.15
842873101	202.000	SOUTHERN FIRST BANCSHARES INC COM	$5,682.95	$12,622.98
843380106	310.000	SOUTHERN MO BANCORP INC COM	$8,594.24	$16,172.70
84470P109	1,248.000	SOUTHSIDE BANCSHARES INC COM	$33,814.74	$52,191.36
840441109	2,826.000	SOUTHSTATE CORP	$195,737.42	$226,390.86
844741108	5,743.000	SOUTHWEST AIRLS CO COM	$228,547.46	$246,030.12
844741108	3,125.000	SOUTHWEST AIRLS CO COM	$101,468.78	$133,875.00
844895102	2,340.000	SOUTHWEST GAS HOLDINGS, INC.	$154,926.64	$163,917.00
845467109	14,791.000	SOUTHWESTERN ENERGY CO COM	$77,942.48	$68,926.06
84612U107	182.000	SOVOS BRANDS INC COM	$2,616.25	$2,739.10
84612U107	593.000	SOVOS BRANDS INC COM	$8,524.38	$8,924.65
78469C103	341.000	SP PLUS CORP COM	$10,513.37	$9,623.02
847215100	1,433.000	SPARTANNASH CO COM	$30,091.81	$36,914.08
84790A105	423.000	SPECTRUM BRANDS HLDGS INC NEW COM	$29,941.84	$43,027.56
84790A105	230.000	SPECTRUM BRANDS HLDGS INC NEW COM	$18,469.63	$23,395.60
84763A108	2,282.000	SPECTRUM PHARMACEUTICALS INC COM	$8,879.26	$2,898.14
84833T103	334.000	SPERO THERAPEUTICS INC COM	$4,697.35	$5,347.34
84833T103	61.000	SPERO THERAPEUTICS INC COM	$791.57	$976.61
84857L101	2,006.000	SPIRE INC COM	$130,516.53	$130,831.32
848574109	339.000	SPIRIT AEROSYSTEMS HLDGS INC CL A	$16,882.54	$14,607.51
848574109	650.000	SPIRIT AEROSYSTEMS HLDGS INC CL A	$18,346.90	$28,008.50
848574109	550.000	SPIRIT AEROSYSTEMS HLDGS INC CL A	$25,587.85	$23,699.50
848577102	3,938.000	SPIRIT AIRLS INC COM	$84,862.38	$86,045.30
84861D103	513.000	SPIRIT OF TEX BANCSHARES INC COM	$11,054.36	$14,764.14
84860W300	1,120.000	SPIRIT RLTY CAP INC NEW COM NEW	$58,512.22	$53,972.80
84860W300	600.000	SPIRIT RLTY CAP INC NEW COM NEW	$31,770.99	$28,914.00
848637104	2,126.000	SPLUNK INC COM	$197,982.83	$246,020.72
848637104	854.000	SPLUNK INC COM	$66,508.43	$98,824.88
84920Y106	373.000	SPORTSMANS WHSE HLDGS INC COM	$5,192.53	$4,401.40
L8681T102	1,774.000	SPOTIFY TECHNOLOGY S A SHS	$287,753.96	$415,169.22
L8681T102	712.000	SPOTIFY TECHNOLOGY S A SHS	$105,165.02	$166,629.36
85205L107	431.000	SPRINGWORKS THERAPEUTICS INC COM	$20,128.22	$26,713.38
85209W109	657.000	SPROUT SOCIAL INC COM CL A	$32,304.56	$59,583.33
85208M102	781.000	SPROUTS FMRS MKT INC COM	$20,603.56	$23,180.08
85208M102	2,634.000	SPROUTS FMRS MKT INC COM	$69,487.55	$78,177.12

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	85209E109	347.000	SPRUCE BIOSCIENCES INC COM	$4,331.00	$1,547.62
	78463M107	521.000	SPS COMM INC COM	$21,501.91	$74,164.35
	78463M107	14,289.000	SPS COMM INC COM	$1,787,803.41	$2,034,039.15
	784635104	539.000	SPX CORP COM	$15,072.95	$32,167.52
	784635104	295.000	SPX CORP COM	$10,646.20	$17,605.60
	78469X107	51.000	SPX FLOW INC COM	$3,281.39	$4,410.48
	78469X107	1,510.000	SPX FLOW INC COM	$50,067.08	$130,584.80
	78472W104	911.000	SQZ BIOTECHNOLOGIES CO COM	$13,274.22	$8,135.23
	78467J100	10,998.000	SS&C TECHNOLOGIES HLDGS INC COM	$399,542.09	$901,616.04
	78467J100	13,000.000	SS&C TECHNOLOGIES HLDGS INC COM	$779,806.90	$1,065,740.00
	78467J100	2,211.000	SS&C TECHNOLOGIES HLDGS INC COM	$124,968.49	$181,257.78
	78467J100	1,175.000	SS&C TECHNOLOGIES HLDGS INC COM	$44,905.74	$96,326.50
	78467K107	16,461.000	SSE PLC SPONSORED ADR	$365,846.28	$367,656.44
	790148100	492.000	ST JOE CO COM	$15,419.88	$25,608.60
	852312305	719.000	STAAR SURGICAL CO COM	$19,012.44	$65,644.70
	85254J102	7,103.000	STAG INDL INC COM	$215,753.35	$340,659.88
	85256A109	80.000	STAGWELL INC COM CL A	$432.88	$693.60
	85256A109	2,285.000	STAGWELL INC COM CL A	$12,364.14	$19,810.95
	853666105	837.000	STANDARD MTR PRODS INC COM	$37,705.55	$43,850.43
	854231107	484.000	STANDEX INTL CORP COM	$34,915.59	$53,559.44
	854502101	1,568.000	STANLEY BLACK & DECKER INC COM	$169,161.69	$295,756.16
	854502101	852.000	STANLEY BLACK & DECKER INC COM	$88,826.69	$160,704.24
	855244109	15,306.000	STARBUCKS CORP COM	$1,116,830.97	$1,790,342.82
	85569C107	673.000	STARTEK INC COM	$5,480.45	$3,513.06
	85571B105	2,576.000	STARWOOD PPTY TR INC COM	$57,774.70	$62,596.80
	85571B105	1,425.000	STARWOOD PPTY TR INC COM	$32,391.59	$34,627.50
	855707105	707.000	STATE AUTO FINANCIAL CORP COM	$15,528.94	$36,544.83
	857477103	3,726.000	STATE STR CORP COM	$284,993.48	$346,518.00
	857477103	1,925.000	STATE STR CORP COM	$111,764.27	$179,025.00
	858119100	509.000	STEEL DYNAMICS INC COM	$30,662.67	$31,593.63
	858119100	1,551.000	STEEL DYNAMICS INC COM	$36,611.06	$96,270.57
	858119100	1,050.000	STEEL DYNAMICS INC COM	$23,970.23	$65,173.50
	858155203	3,550.000	STEELCASE INC CL A	$49,578.40	$41,606.00
	85859N102	1,659.000	STEM INC COM	$41,959.30	$31,471.23
	858586100	30.000	STEPAN CO COM	$2,788.67	$3,728.70
	858586100	783.000	STEPAN CO COM	$55,275.85	$97,319.07
	85914M107	622.000	STEPSTONE GROUP INC COM CL A	$21,813.99	$25,856.54
	85914M107	48,480.000	STEPSTONE GROUP INC COM CL A	$1,673,060.62	$2,015,313.60
	85916J409	210.000	STEREOTAXIS INC COM NEW	$980.35	$1,302.00
	858912108	925.000	STERICYCLE INC COM	$69,859.45	$55,167.00
	858912108	482.000	STERICYCLE INC COM	$52,348.59	$28,746.48
	G8473T100	8,112.000	STERIS PLC SHS USD	$683,161.25	$1,974,541.92
	G8473T100	183.000	STERIS PLC SHS USD	$33,556.85	$44,544.03
	G8473T100	716.000	STERIS PLC SHS USD	$66,334.01	$174,281.56
	G8473T100	447.000	STERIS PLC SHS USD	$44,912.12	$108,804.27
	85917A100	71.000	STERLING BANCORP DEL COM	$1,858.85	$1,831.09
	85917A100	1,680.000	STERLING BANCORP DEL COM	$40,741.68	$43,327.20
	85917A100	975.000	STERLING BANCORP DEL COM	$23,644.73	$25,145.25
	85917T109	143.000	STERLING CHECK CORP COM	$2,772.06	$2,932.93
	85917T109	372.000	STERLING CHECK CORP COM	$7,211.22	$7,629.72
	859241101	81.000	STERLING CONSTR INC COM	$1,288.77	$2,130.30
	859241101	893.000	STERLING CONSTR INC COM	$10,039.52	$23,485.90
	860372101	1,069.000	STEWART INFORMATION SERVICES CORP	$39,838.59	$85,231.37
	860630102	1,032.000	STIFEL FINL CORP COM	$68,040.79	$72,673.44
	860630102	525.000	STIFEL FINL CORP COM	$34,613.78	$36,970.50
	860897107	1,185.000	STITCH FIX INC COM CL A	$36,396.38	$22,420.20
	861025104	55.000	STOCK YDS BANCORP INC COM	$2,254.56	$3,513.40
	861025104	794.000	STOCK YDS BANCORP INC COM	$24,674.35	$50,720.72
	86150R107	281.000	STOKE THERAPEUTICS INC COM	$7,507.02	$6,741.19
	G85158106	2,671.000	STONECO LTD COM CL A	$120,368.50	$45,033.06
	G85158106	153.000	STONECO LTD COM CL A	$10,320.00	$2,579.58
	G85158106	1,150.000	STONECO LTD COM CL A	$53,163.57	$19,389.00
	86184W106	1,288.000	STONEMOR INC COM	$3,569.05	$2,936.64
	86183P102	59.000	STONERIDGE INC COM	$1,828.47	$1,164.66
	86183P102	885.000	STONERIDGE INC COM	$26,202.23	$17,469.90
	861896108	21.000	STONEX GROUP INC COM	$1,156.05	$1,286.25
	861896108	615.000	STONEX GROUP INC COM	$16,941.62	$37,668.75
	862121100	2,372.000	STORE CAP CORP COM	$67,230.43	$81,596.80
	862121100	1,275.000	STORE CAP CORP COM	$36,449.67	$43,860.00
	86272C103	977.000	STRATEGIC ED INC COM	$77,193.75	$56,509.68
	86333M108	31.000	STRIDE INC COM	$1,004.12	$1,033.23
	86333M108	1,528.000	STRIDE INC COM	$20,327.80	$50,928.24
	86337R103	185.000	STRONGHOLD DIGITAL MINING INC CLASS A COM	$2,330.08	$2,377.25
	86337R103	185.000	STRONGHOLD DIGITAL MINING INC CLASS A COM	$2,330.08	$2,377.25
	863667101	1,934.000	STRYKER CORP COM	$290,301.37	$517,190.28
	863667101	1,943.000	STRYKER CORP COM	$340,051.86	$519,597.06
	864159108	236.000	STURM RUGER & CO INC COM	$11,679.65	$16,052.72
	864159108	49.000	STURM RUGER & CO INC COM	$2,977.91	$3,332.98
	86606G101	461.000	SUMMIT FINANCIAL GROUP INC COM	$8,632.94	$12,654.45
	866082100	4,154.000	SUMMIT HOTEL PPTYS INC COM	$48,944.95	$40,543.04
	86614U100	4,729.000	SUMMIT MATLS INC CL A	$93,280.57	$189,822.06

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86627T108	331.000	SUMMIT THERAPEUTICS INC COM	$2,211.41	$890.39
86646P103	1,203.000	SUMO LOGIC INC COM	$27,420.85	$16,312.68
866674104	1,113.000	SUN CMNTYS INC COM	$118,621.14	$233,696.61
866674104	603.000	SUN CMNTYS INC COM	$59,861.81	$126,611.91
866683105	469.000	SUN CTRY AIRLS HLDGS INC COM	$15,186.20	$12,780.25
86722A103	3,329.000	SUNCOKE ENERGY INC COM	$23,991.62	$21,938.11
86745K104	186.000	SUNNOVA ENERGY INTL INC COM	$5,360.87	$5,193.12
86745K104	2,940.000	SUNNOVA ENERGY INTL INC COM	$70,341.01	$82,084.80
867652406	938.000	SUNPOWER CORP COM	$6,552.12	$19,576.06
867652406	656.000	SUNPOWER CORP COM	$3,991.83	$13,690.72
86771W105	1,917.000	SUNRUN INC COM	$104,248.38	$65,753.10
86771W105	1,083.000	SUNRUN INC COM	$58,700.56	$37,146.90
867892101	8,608.000	SUNSTONE HOTEL INVS INC NEW COM	$112,343.77	$100,971.84
86800U104	1,729.000	SUPER MICRO COMPUTER INC COM	$52,795.02	$75,989.55
868358102	36.000	SUPERIOR UNIFORM GP INC COM	$728.74	$789.84
868358102	361.000	SUPERIOR UNIFORM GP INC COM	$6,372.42	$7,920.34
868459108	1,967.000	SUPERNUS PHARMACEUTICALS INC COM	$50,246.63	$57,357.72
86877M209	1,332.000	SURFACE ONCOLOGY INC COM	$9,924.73	$6,366.96
86881A100	530.000	SURGERY PARTNERS INC COM	$12,954.27	$28,307.30
868873100	200.000	SURMODICS INC	$5,864.43	$9,630.00
869367102	43.000	SUTRO BIOPHARMA INC COM	$522.17	$639.84
869367102	1,618.000	SUTRO BIOPHARMA INC COM	$30,015.67	$24,075.84
78486Q101	550.000	SVB FINL GROUP COM	$133,548.38	$373,032.00
78486Q101	297.000	SVB FINL GROUP COM	$48,663.19	$201,437.28
87105L104	1,440.000	SWITCH INC CL A	$22,745.30	$41,241.60
87105L104	575.000	SWITCH INC CL A	$9,917.29	$16,468.00
871332102	346.000	SYLVAMO CORP COMMON STOCK	$10,365.06	$9,649.94
871332102	186.000	SYLVAMO CORP COMMON STOCK	$5,733.46	$5,187.54
87157D109	571.000	SYNAPTICS INC COM	$46,002.52	$165,310.21
87165B103	1,408.000	SYNCHRONY FINL COM	$70,119.80	$65,317.12
87165B103	4,476.000	SYNCHRONY FINL COM	$138,691.03	$207,641.64
87165B103	2,887.000	SYNCHRONY FINL COM	$90,705.70	$133,927.93
87164F105	161.000	SYNDAX PHARMACEUTICALS INC COM	$2,241.68	$3,524.29
87164F105	1,361.000	SYNDAX PHARMACEUTICALS INC COM	$24,989.32	$29,792.29
87166B102	178.000	SYNEOS HEALTH INC CL A	$12,539.06	$18,277.04
87166B102	896.000	SYNEOS HEALTH INC CL A	$56,785.86	$92,001.28
87166B102	560.000	SYNEOS HEALTH INC CL A	$36,050.45	$57,500.80
871607107	1,249.000	SYNOPSYS INC COM	$160,114.83	$460,256.50
871607107	540.000	SYNOPSYS INC COM	$137,093.03	$198,990.00
871607107	799.000	SYNOPSYS INC COM	$43,415.96	$294,431.50
87161C501	148.000	SYNOVUS FINL CORP COM NEW	$6,817.03	$7,084.76
87161C501	1,280.000	SYNOVUS FINL CORP COM NEW	$36,989.02	$61,273.60
87161C501	775.000	SYNOVUS FINL CORP COM NEW	$21,678.83	$37,099.25
87184Q107	411.000	SYROS PHARMACEUTICALS INC COM	$4,691.84	$1,339.86
87184Q107	1,189.000	SYROS PHARMACEUTICALS INC COM	$6,623.92	$3,876.14
871829107	6,658.000	SYSCO CORP COM	$378,223.59	$522,985.90
872590104	5,727.000	T MOBILE US INC COM	$481,649.78	$664,217.46
873379101	332.000	TABULA RASA HEALTHCARE INC COM	$14,061.14	$4,980.00
873379101	13,472.000	TABULA RASA HEALTHCARE INC COM	$689,357.85	$202,080.00
87357P100	283.000	TACTILE SYS TECHNOLOGY INC COM	$10,341.39	$5,385.49
874039100	40,620.000	TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	$4,937,000.05	$4,886,992.20
874039100	2,835.000	TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	$201,573.84	$341,078.85
874054109	308.000	TAKE-TWO INTERACTIVE SOFTWARE COM	$35,152.65	$54,737.76
874054109	899.000	TAKE-TWO INTERACTIVE SOFTWARE COM	$151,230.73	$159,770.28
874054109	595.000	TAKE-TWO INTERACTIVE SOFTWARE COM	$48,312.20	$105,743.40
87410C104	88.000	TALARIS THERAPEUTICS INC COM	$1,149.37	$1,345.52
87410C104	117.000	TALARIS THERAPEUTICS INC COM	$1,528.14	$1,788.93
87424L108	578.000	TALIS BIOMEDICAL CORP COM	$6,941.48	$2,317.78
87484T108	83.000	TALOS ENERGY INC COM	$1,411.91	$813.40
87484T108	1,249.000	TALOS ENERGY INC COM	$21,473.89	$12,240.20
875372203	744.000	TANDEM DIABETES CARE INC COM NEW	$64,871.89	$111,986.88
875372203	36.000	TANDEM DIABETES CARE INC COM NEW	$3,108.28	$5,418.72
875372203	325.000	TANDEM DIABETES CARE INC COM NEW	$28,060.83	$48,919.00
875465106	405.000	TANGER FACTORY OUTLET CENTER COM	$7,642.76	$7,808.40
875465106	2,872.000	TANGER FACTORY OUTLET CENTER COM	$19,475.04	$55,372.16
876030107	305.000	TAPESTRY INC COM	$13,261.71	$12,383.00
876030107	2,442.000	TAPESTRY INC COM	$86,698.43	$99,145.20
876030107	1,450.000	TAPESTRY INC COM	$53,613.41	$58,870.00
87612G101	2,180.000	TARGA RES CORP COM	$102,516.06	$113,883.20
87612G101	1,158.000	TARGA RES CORP COM	$61,890.13	$60,493.92
87612E106	2,893.000	TARGET CORP COM	$695,914.04	$669,555.92
87612E106	2,668.000	TARGET CORP COM	$204,313.58	$617,481.92
87615L107	251.000	TARGET HOSPITALITY CORP COM	$1,044.41	$893.56
87615L107	316.000	TARGET HOSPITALITY CORP COM	$496.44	$1,124.96
87650L103	99.000	TARSUS PHARMACEUTICALS INC COM	$4,429.90	$2,227.50
87650L103	67.000	TARSUS PHARMACEUTICALS INC COM	$2,785.59	$1,507.50
87663X102	690.000	TATTOOED CHEF INC COM CL A	$13,800.69	$10,722.60
87724P106	222.000	TAYLOR MORRISON HOME CORP CL A	$5,548.44	$7,761.12
87724P106	4,250.000	TAYLOR MORRISON HOME CORP CL A	$93,644.17	$148,580.00
877619106	271.000	TAYSHA GENE THERAPIES INC COM SHS	$6,337.67	$3,157.15
877619106	153.000	TAYSHA GENE THERAPIES INC COM SHS	$3,898.21	$1,782.45

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87808K106	1,221.000	TCR2 THERAPEUTICS INC COM	$22,645.60	$5,689.86
87162W100	404.000	TD SYNNEX CORPORATION	$18,269.62	$46,201.44
87162W100	217.000	TD SYNNEX CORPORATION	$9,614.61	$24,816.12
878155100	1,055.000	TEAM INC COM	$23,108.43	$1,149.95
87874R100	377.000	TECHTARGET INC COM	$9,896.61	$36,063.82
87874R100	921.000	TECHTARGET INC COM	$82,081.59	$88,102.86
Y8564W103	2,781.000	TEEKAY CORPORATION	$11,265.83	$8,732.34
Y8565N300	954.000	TEEKAY TANKERS LTD CL A	$14,978.75	$10,398.60
87901J105	8,916.000	TEGNA INC COM	$104,470.49	$165,480.96
879080109	834.000	TEJON RANCH CO COM	$18,023.12	$15,912.72
87918A105	1,468.000	TELADOC HEALTH	$243,124.57	$134,791.76
87918A105	796.000	TELADOC HEALTH	$131,737.37	$73,088.72
879360105	447.000	TELEDYNE TECHNOLOGIES INC COM	$99,230.76	$195,289.83
879360105	240.000	TELEDYNE TECHNOLOGIES INC COM	$49,165.45	$104,853.60
879369106	2,898.000	TELEFLEX INC COM	$784,696.27	$951,935.04
879369106	113.000	TELEFLEX INC COM	$34,464.14	$37,118.24
879369106	374.000	TELEFLEX INC COM	$144,819.96	$122,851.52
879369106	244.000	TELEFLEX INC COM	$35,262.03	$80,149.12
879433829	4,047.000	TELEPHONE & DATA SYS INC COM NEW	$95,270.43	$81,547.05
879512309	189.000	TELESAT CORP CL A & CL B SHS	$7,400.02	$5,418.63
87968A104	4,677.000	TELLURIAN INC NEW COM	$19,975.47	$14,405.16
87969B101	579.000	TELOS CORP MD COM	$19,130.68	$8,928.18
88023U101	2,361.000	TEMPUR SEALY INTERNATIONAL INC.	$44,682.72	$111,037.83
88023U101	950.000	TEMPUR SEALY INTERNATIONAL INC.	$13,677.77	$44,678.50
88025T102	1,359.000	TENABLE HLDGS INC COM	$46,487.11	$74,840.13
87990A106	175.000	TENAYA THERAPEUTICS INC COM	$3,338.22	$3,316.25
87990A106	232.000	TENAYA THERAPEUTICS INC COM	$4,670.62	$4,396.40
88033G407	187.000	TENET HEALTHCARE CORP COM NEW	$4,693.75	$15,276.03
88033G407	3,785.000	TENET HEALTHCARE CORP COM NEW	$75,999.08	$309,196.65
880345103	273.000	TENNANT CO COM	$19,201.03	$22,123.92
880349105	663.000	TENNECO INC CL A	$13,850.73	$7,491.90
880349105	240.000	TENNECO INC CL A	$4,187.43	$2,712.00
88076W103	1,206.000	TERADATA CORP DEL COM	$49,279.70	$51,218.82
88076W103	160.000	TERADATA CORP DEL COM	$3,249.76	$6,795.20
88076W103	575.000	TERADATA CORP DEL COM	$25,597.45	$24,420.25
880770102	2,157.000	TERADYNE INC COM	$106,749.30	$352,734.21
880770102	866.000	TERADYNE INC COM	$17,567.00	$141,616.98
880779103	1,010.000	TEREX CORP NEW COM	$47,723.51	$44,389.50
88087E100	1,201.000	TERMINIX GLOBAL HOLDINGS INC COM	$62,558.31	$54,321.23
88087E100	675.000	TERMINIX GLOBAL HOLDINGS INC COM	$17,258.26	$30,530.25
880881107	86.000	TERNS PHARMACEUTICALS INC COM	$2,343.93	$608.02
880881107	114.000	TERNS PHARMACEUTICALS INC COM	$2,568.33	$805.98
88146M101	2,970.000	TERRENO RLTY CORP COM	$148,561.78	$253,311.30
88160R101	10,540.000	TESLA, INC	$1,438,146.48	$11,138,461.20
88162G103	779.000	TETRA TECH INC NEW COM	$44,031.24	$132,274.20
88162F105	198.000	TETRA TECHNOLOGIES INC DEL COM	$829.82	$562.32
88162F105	1,130.000	TETRA TECHNOLOGIES INC DEL COM	$4,735.83	$3,209.20
88224Q107	282.000	TEXAS CAPITAL BANCSHARES INC COM	$18,569.98	$16,990.50
88224Q107	1,266.000	TEXAS CAPITAL BANCSHARES INC COM	$36,401.39	$76,276.50
882508104	7,439.000	TEXAS INSTRUMENTS INC COM	$628,956.86	$1,402,028.33
882508104	3,413.000	TEXAS INSTRUMENTS INC COM	$425,736.57	$643,248.11
88262P102	77.000	TEXAS PACIFIC LAND CORPORATION COM	$121,359.01	$96,162.99
88262P102	31.000	TEXAS PACIFIC LAND CORPORATION COM	$48,858.82	$38,714.97
882681109	1,017.000	TEXAS ROADHOUSE INC COM CL A	$49,920.93	$90,797.76
G8766E109	95.000	TEXTAINER GROUP HOLDINGS LTD SHS	$3,235.80	$3,392.45
G8766E109	1,660.000	TEXTAINER GROUP HOLDINGS LTD SHS	$22,003.68	$59,278.60
883203101	2,227.000	TEXTRON INC COM	$102,590.43	$171,924.40
883203101	1,175.000	TEXTRON INC COM	$52,059.05	$90,710.00
87240R107	398.000	TFS FINL CORP COM	$6,188.60	$7,112.26
87240R107	250.000	TFS FINL CORP COM	$3,876.05	$4,467.50
88322Q108	1,891.000	TG THERAPEUTICS INC COM	$36,162.00	$35,929.00
00258W108	1,358.000	THE AARONS COMPANY INC COM	$23,077.12	$33,474.70
88331L108	1,151.000	THE BEAUTY HEALTH COMPANY COM CL A	$24,633.91	$27,808.16
88331L108	158.000	THE BEAUTY HEALTH COMPANY COM CL A	$2,788.86	$3,817.28
88337F105	1,886.000	THE ODP CORP COM	$63,037.20	$74,082.08
88338K103	288.000	THE ONE GROUP HOSPITALITY INC COM	$3,148.13	$3,631.68
88339P101	1,160.000	THE REALREAL INC COM	$16,197.92	$13,467.60
810186106	533.000	THE SCOTTS MIRACLE-GRO COMPANY	$47,191.93	$85,813.00
810186106	214.000	THE SCOTTS MIRACLE-GRO COMPANY	$13,934.62	$34,454.00
88339J105	5,560.000	THE TRADE DESK INC COM CL A	$149,192.04	$509,518.40
88339J105	2,271.000	THE TRADE DESK INC COM CL A	$58,104.86	$208,114.44
88338N107	5,337.000	THERAPEUTICSMD INC COM	$18,514.49	$1,897.30
G8807B106	720.000	THERAVANCE BIOPHARMA INC COM	$17,928.57	$7,956.00
G8807B106	179.000	THERAVANCE BIOPHARMA INC COM	$3,760.97	$1,977.95
883556102	460.000	THERMO FISHER CORP COM	$129,032.49	$306,930.40
883556102	3,508.000	THERMO FISHER CORP COM	$1,251,736.08	$2,340,677.92
88362T103	1,319.000	THERMON GROUP HLDGS INC COM	$24,460.92	$22,330.67
88369M101	239.000	THESEUS PHARMACEUTICALS INC COM	$2,183.27	$3,030.52
88369M101	239.000	THESEUS PHARMACEUTICALS INC COM	$2,183.27	$3,030.52
88422P109	110.000	THIRD COAST BANCSHARES INC COM	$2,774.75	$2,857.80
88422P109	134.000	THIRD COAST BANCSHARES INC COM	$3,380.15	$3,481.32

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
885160101	294.000	THOR INDS INC COM	$32,798.93	$30,508.38
885160101	330.000	THOR INDS INC COM	$29,332.24	$34,244.10
885160101	296.000	THOR INDS INC COM	$22,999.37	$30,715.92
885260109	471.000	THORNE HEALTHTECH INC COM	$2,781.26	$2,924.91
885260109	471.000	THORNE HEALTHTECH INC COM	$2,781.26	$2,924.91
88546E105	188.000	THOUGHTWORKS HOLDING INC COM	$4,781.78	$5,040.28
88546E105	274.000	THOUGHTWORKS HOLDING INC COM	$6,969.19	$7,345.94
88546E105	224.000	THOUGHTWORKS HOLDING INC COM	$5,697.44	$6,005.44
886029206	77.000	THRYV HLDGS INC COM NEW	$2,700.47	$3,167.01
886029206	49.000	THRYV HLDGS INC COM NEW	$1,718.48	$2,015.37
88642R109	1,627.000	TIDEWATER INC NEW COM	$42,535.72	$17,425.17
886885102	907.000	TILLYS INC CL A	$7,670.17	$14,611.77
887389104	649.000	TIMKEN CO COM	$28,790.80	$44,969.21
887389104	350.000	TIMKEN CO COM	$15,783.23	$24,251.50
887399103	1,820.000	TIMKENSTEEL CORP COM	$23,639.04	$30,030.00
88822Q103	909.000	TIPTREE INC	$5,743.42	$12,571.47
88830M102	117.000	TITAN INTL INC ILL COM	$1,007.49	$1,282.32
88830M102	1,702.000	TITAN INTL INC ILL COM	$14,655.92	$18,653.92
88830R101	776.000	TITAN MACHY INC COM	$9,944.76	$26,143.44
88870R102	382.000	TIVITY HEALTH INC COM	$5,153.38	$10,100.08
88870R102	724.000	TIVITY HEALTH INC COM	$12,063.11	$19,142.56
872540109	15,664.000	TJX COS INC NEW COM	$627,993.44	$1,189,210.88
888CVR990	213.000	TOBIRA THERAPEUTICS IN	$0.00	$0.00
889478103	570.000	TOLL BROS INC COM	$32,906.67	$41,262.30
889478103	676.000	TOLL BROS INC COM	$23,901.78	$48,935.64
889478103	575.000	TOLL BROS INC COM	$20,257.25	$41,624.25
890110109	572.000	TOMPKINS COUNTY TRUSTCO INC	$32,569.31	$47,807.76
890260706	13,081.000	TONIX PHARMACEUTICALS HLDG CO COM	$15,579.47	$4,679.07
890516107	623.000	TOOTSIE ROLL INDS INC COM	$21,032.55	$22,571.29
89055F103	355.000	TOPBUILD CORP COM	$68,153.25	$97,948.05
89055F103	55.000	TOPBUILD CORP COM	$10,558.96	$15,175.05
89055F103	172.000	TOPBUILD CORP COM	$33,020.73	$47,456.52
891092108	1,319.000	TORO CO COM	$56,374.56	$131,781.29
891092108	58.000	TORO CO COM	$3,777.02	$5,794.78
891092108	560.000	TORO CO COM	$21,006.53	$55,949.60
89142B107	225.000	TORRID HLDGS INC COM	$3,382.61	$2,223.00
89142B107	377.000	TORRID HLDGS INC COM	$6,574.06	$3,724.76
89214P109	2,690.000	TOWNEBANK PORTSMOUTH VA COM	$54,958.09	$84,977.10
87266M107	2,404.000	TPG RE FIN TR INC COM	$44,892.52	$29,617.28
87266J104	527.000	TPI COMPOSITES INC COM	$12,826.29	$7,883.92
892356106	1,492.000	TRACTOR SUPPLY CO COM	$122,391.35	$355,991.20
892356106	599.000	TRACTOR SUPPLY CO COM	$46,241.65	$142,921.40
892672106	1,062.000	TRADEWEB MKTS INC CL A	$87,979.18	$106,348.68
892672106	550.000	TRADEWEB MKTS INC CL A	$35,337.55	$55,077.00
89269P103	175.000	TRAEGER INC COMMON STOCK	$3,464.88	$2,128.00
89269P103	600.000	TRAEGER INC COMMON STOCK	$13,053.00	$7,296.00
G8994E103	1,509.000	TRANE TECHNOLOGIES PLC SHS	$271,621.51	$304,863.27
G8994E103	1,190.000	TRANE TECHNOLOGIES PLC SHS	$98,036.99	$240,415.70
G8994E103	1,257.000	TRANE TECHNOLOGIES PLC SHS	$66,695.47	$253,951.71
893529107	104.000	TRANSCAT INC COM	$3,063.32	$9,612.72
893529107	3,871.000	TRANSCAT INC COM	$351,340.50	$357,796.53
893641100	194.000	TRANSDIGM GROUP INC COM	$60,645.26	$123,438.32
893641100	358.000	TRANSDIGM GROUP INC COM	$158,333.67	$227,788.24
893641100	270.000	TRANSDIGM GROUP INC COM	$61,012.05	$171,795.60
89377M109	382.000	TRANSMEDICS GROUP INC COM	$7,370.32	$7,319.12
89400J107	1,697.000	TRANSUNION COM	$82,682.02	$201,230.26
89400J107	590.000	TRANSUNION COM	$60,159.00	$69,962.20
89400J107	997.000	TRANSUNION COM	$45,365.55	$118,224.26
894164102	709.000	TRAVEL PLUS LEISURE CO COM	$42,760.50	$39,186.43
894164102	287.000	TRAVEL PLUS LEISURE CO COM	$13,253.12	$15,862.49
894164102	432.000	TRAVEL PLUS LEISURE CO COM	$16,348.85	$23,876.64
89421B109	500.000	TRAVELCENTERS OF AMERICA INC COM NEW	$14,370.50	$25,810.00
89417E109	2,442.000	TRAVELERS COS INC COM	$258,878.21	$382,002.06
89422G107	57.000	TRAVERE THERAPEUTICS INC COM	$1,431.58	$1,769.28
89422G107	2,177.000	TRAVERE THERAPEUTICS INC COM	$34,268.16	$67,574.08
89455T109	437.000	TREACE MED CONCEPTS INC COM	$9,557.58	$8,145.68
89457R101	706.000	TREAN INS GROUP INC COM	$9,581.89	$6,290.46
894650100	57.000	TREDEGAR CORP COM	$791.22	$673.74
894650100	196.000	TREDEGAR CORP COM	$3,129.32	$2,316.72
89469A104	2,082.000	TREEHOUSE FOODS INC COM	$95,357.68	$84,383.46
89532E109	813.000	TREVENA INC COM	$1,594.29	$473.57
89532E109	4,341.000	TREVENA INC COM	$8,512.70	$2,528.63
89531P105	1,501.000	TREX CO INC COM	$97,488.84	$202,680.03
89531P105	603.000	TREX CO INC COM	$39,171.48	$81,423.09
87265H109	133.000	TRI POINTE HOMES, INC	$2,803.77	$3,709.37
87265H109	4,122.000	TRI POINTE HOMES, INC	$47,253.54	$114,962.58
896095106	1,104.000	TRICO BANCSHARES COM	$31,597.81	$47,427.84
896215209	1,731.000	TRIMAS CORP COM NEW	$35,496.62	$64,047.00
896239100	13,939.000	TRIMBLE INCORPORATED	$461,611.52	$1,215,341.41
896239100	2,468.000	TRIMBLE INCORPORATED	$82,774.67	$215,184.92
896239100	1,325.000	TRIMBLE INCORPORATED	$42,350.97	$115,526.75

(a)	(b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
	896288107	598.000	TRINET GROUP INC COM	$24,284.05	$56,965.48
	896522109	3,124.000	TRINITY INDS INC COM	$84,694.76	$94,344.80
	G9059U107	574.000	TRINSEO PLC SHS	$26,743.71	$30,112.04
	896945201	730.000	TRIPADVISOR INC COM	$30,930.83	$19,899.80
	896945201	285.000	TRIPADVISOR INC COM	$5,944.24	$7,769.10
	896945201	500.000	TRIPADVISOR INC COM	$35,381.29	$13,630.00
	896749108	910.000	TRIPLE-S MANAGEMENT CORP COMMON STOCK	$21,492.61	$32,468.80
	89678F100	1,158.000	TRISTATE CAP HLDGS INC COM	$16,668.57	$35,041.08
	G9078F107	2,691.000	TRITON INTL LTD CL A	$79,550.98	$162,078.93
	89679E300	324.000	TRIUMPH BANCORP INC COM	$25,068.20	$38,581.92
	89679E300	63.000	TRIUMPH BANCORP INC COM	$1,751.82	$7,502.04
	896818101	2,534.000	TRIUMPH GROUP INC NEW COM	$69,175.09	$46,955.02
	G9087Q102	4,590.000	TRONOX HOLDINGS PLC SHS	$79,257.62	$110,297.70
	89785X101	1,400.000	TRUEBLUE INC COM	$26,468.27	$38,738.00
	89785L107	3,855.000	TRUECAR INC COM	$12,213.78	$13,107.00
	89832Q109	13,095.000	TRUIST FINL CORP COM	$473,789.39	$766,712.25
	898202106	564.000	TRUPANION INC COM	$22,569.82	$74,464.92
	898349204	756.000	TRUSTCO BK CORP N Y COM NEW	$23,865.79	$25,182.36
	898402102	2,527.000	TRUSTMARK CORP COM	$60,397.80	$82,026.42
	89854H102	273.000	TTEC HLDGS INC COM	$8,505.10	$24,720.15
	87305R109	4,290.000	TTM TECHNOLOGIES INC COM	$44,401.11	$63,921.00
	898697206	139.000	TUCOWS INC COM NEW	$8,244.21	$11,650.98
	899896104	1,986.000	TUPPERWARE BRANDS CORP COM	$81,437.71	$30,365.94
	90041T108	75.000	TURNING POINT THERAPEUTICS INC COM	$4,892.90	$3,577.50
	90041T108	1,662.000	TURNING POINT THERAPEUTICS INC COM	$132,456.21	$79,277.40
	90041L105	215.000	TURNING PT BRANDS INC COM	$6,454.52	$8,122.70
	900450206	180.000	TURTLE BEACH CORP COM NEW	$5,734.98	$4,006.80
	900450206	110.000	TURTLE BEACH CORP COM NEW	$1,616.01	$2,448.60
	90089L108	56.000	TUSIMPLE HLDGS INC CL A	$3,153.42	$2,007.60
	90089L108	1,148.000	TUSIMPLE HLDGS INC CL A	$42,534.50	$41,155.80
	90089L108	701.000	TUSIMPLE HLDGS INC CL A	$26,941.54	$25,130.85
	901109108	1,652.000	TUTOR PERINI CORP COM	$27,105.32	$20,435.24
	90138F102	1,288.000	TWILIO INC CL A	$405,273.84	$339,181.92
	90138F102	591.000	TWILIO INC CL A	$62,615.24	$155,633.94
	90138F102	1,164.000	TWILIO INC CL A	$411,414.30	$306,527.76
	90184D100	716.000	TWIST BIOSCIENCE CORP COM	$45,891.12	$55,411.24
	90184L102	1,063.000	TWITTER INC COM	$72,210.65	$45,942.86
	90184L102	6,818.000	TWITTER INC COM	$207,420.28	$294,673.96
	90184L102	4,119.000	TWITTER INC COM	$145,339.18	$178,023.18
	90187B408	12,695.000	TWO HBRS INVT CORP COM NEW	$68,194.36	$73,250.15
	902252105	4,855.000	TYLER TECHNOLOGIES INC COM	$662,864.71	$2,611,747.25
	902252105	453.000	TYLER TECHNOLOGIES INC COM	$89,213.28	$243,691.35
	902252105	523.000	TYLER TECHNOLOGIES INC COM	$24,024.96	$28,511.35
	9022252105	210.000	TYLER TECHNOLOGIES INC COM	$38,042.80	$112,969.50
	90240B106	197.000	TYRA BIOSCIENCES INC COM	$2,465.46	$2,771.79
	90240B106	204.000	TYRA BIOSCIENCES INC COM	$2,553.06	$2,870.28
	902494103	2,848.000	TYSON FOODS INC CL A	$155,366.01	$248,231.68
	902494103	1,525.000	TYSON FOODS INC CL A	$76,153.15	$132,919.00
	90337L108	189.000	U S PHYSICAL THERAPY INC COM	$12,765.16	$18,058.95
	90346E103	2,941.000	U S SILICA HLDGS INC COM	$62,391.53	$27,645.40
	90353T100	17,939.000	UBER TECHNOLOGIES INC COM	$622,406.05	$752,182.27
	90353T100	2,321.000	UBER TECHNOLOGIES INC COM	$78,924.18	$97,319.53
	90353W103	79.000	UBIQUITI INC COM	$6,632.47	$24,229.30
	90353W103	7.000	UBIQUITI INC COM	$1,202.61	$2,146.90
	90353W103	35.000	UBIQUITI INC COM	$3,000.95	$10,734.50
	903480101	6,829.000	UCB S A UNSPONSORED ADR	$405,651.01	$389,655.91
	902685106	151.000	UDEMY INC COM	$2,644.77	$2,950.54
	902685106	457.000	UDEMY INC COM	$8,004.36	$8,929.78
	902653104	2,889.000	UDR INC COM	$95,905.07	$173,311.11
	902653104	1,581.000	UDR INC COM	$53,637.42	$94,844.19
	90278Q108	820.000	UFP INDUSTRIES INC COM	$31,651.73	$75,448.20
	90278Q108	232.000	UFP INDUSTRIES INC COM	$6,192.42	$21,346.32
	902673102	9.000	UFP TECHNOLOGIES INC COM	$441.34	$632.34
	902673102	253.000	UFP TECHNOLOGIES INC COM	$6,261.74	$17,775.78
	902681105	28,838.000	UGI CORP NEW COM	$1,097,756.73	$1,323,952.58
	902681105	2,005.000	UGI CORP NEW COM	$77,218.55	$92,049.55
	902681105	1,075.000	UGI CORP NEW COM	$44,238.87	$49,353.25
	90384S303	3,072.000	ULTA BEAUTY, INC	$806,048.31	$1,266,708.48
	90384S303	699.000	ULTA BEAUTY, INC	$111,042.48	$288,225.66
	90384S303	281.000	ULTA BEAUTY, INC	$38,608.46	$115,867.54
	90385V107	642.000	ULTRA CLEAN HLDGS INC COM	$14,949.61	$36,825.12
	90400D108	621.000	ULTRAGENYX PHARMACEUTICAL INC COM	$58,269.05	$52,219.89
	90400D108	166.000	ULTRAGENYX PHARMACEUTICAL INC COM	$15,575.95	$13,958.94
	90400D108	350.000	ULTRAGENYX PHARMACEUTICAL INC COM	$32,840.85	$29,431.50
	90400D108	3,372.000	ULTRAGENYX PHARMACEUTICAL INC COM	$295,702.81	$283,551.48
	902788108	1,779.000	UMB FINL CORP COM	$98,879.98	$188,769.69
	903002103	512.000	UMH PPTYS INC COM	$8,209.73	$13,992.96
	903002103	229.000	UMH PPTYS INC COM	$2,477.09	$6,258.57
	904214103	2,125.000	UMPQUA HOLDINGS CORP COM	$49,542.09	$40,885.00
	904214103	1,125.000	UMPQUA HOLDINGS CORP COM	$25,648.51	$21,645.00
	904311107	1,807.000	UNDER ARMOUR INC CL A	$24,971.30	$38,290.33

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
904311107	975.000	UNDER ARMOUR INC CL A	$33,711.46	$20,660.25
904311206	1,904.000	UNDER ARMOUR INC CL C	$25,660.68	$34,348.16
904311206	1,031.000	UNDER ARMOUR INC CL C	$34,106.01	$18,599.24
904677200	531.000	UNIFI INC COM NEW	$12,566.78	$12,292.65
904708104	608.000	UNIFIRST CORP COM	$76,937.13	$127,923.20
90478E301	1.000	UNILIFE CORP NEW COM NEW	$31.10	$0.02
907818108	5,344.000	UNION PAC CORP COM	$717,144.00	$1,346,313.92
907818108	2,334.000	UNION PAC CORP COM	$380,501.52	$588,004.62
909214306	762.000	UNISYS CORP COM NEW	$19,181.99	$15,674.34
909214306	560.000	UNISYS CORP COM NEW	$6,371.15	$11,519.20
910047109	3,172.000	UNITED AIRLINES HOLDINGS, INC.	$129,793.25	$138,870.16
910047109	1,675.000	UNITED AIRLINES HOLDINGS, INC.	$87,701.10	$73,331.50
909907107	5,312.000	UNITED BANKSHARES INC W VA COM	$182,167.23	$192,719.36
90984P303	3,485.000	UNITED CMNTY BKS BLAIRSVLE GA COM	$71,995.25	$125,250.90
910340108	842.000	UNITED FIRE GROUP INC COM	$30,994.50	$19,525.98
910710102	814.000	UNITED INS HLDGS CORP COM	$11,677.43	$3,532.76
911163103	52.000	UNITED NAT FOODS INC COM	$2,028.05	$2,552.16
911163103	2,094.000	UNITED NAT FOODS INC COM	$81,952.99	$102,773.52
911312106	9,401.000	UNITED PARCEL SVC INC CL B	$1,324,357.94	$2,015,010.34
911363109	326.000	UNITED RENTALS INC COM	$102,028.55	$108,326.54
911363109	459.000	UNITED RENTALS INC COM	$63,143.13	$152,521.11
911363109	377.000	UNITED RENTALS INC COM	$43,271.33	$125,273.33
911684108	612.000	UNITED STATES CELLULAR CORP COM	$22,540.57	$19,290.24
911922102	2.000	UNITED STATES LIME & MINERALS COM	$158.03	$258.04
911922102	78.000	UNITED STATES LIME & MINERALS COM	$4,924.39	$10,063.56
912909108	23,200.000	UNITED STS STL CORP NEW COM	$607,067.99	$552,392.00
912909108	2,506.000	UNITED STS STL CORP NEW COM	$59,244.35	$59,667.86
912909108	1,375.000	UNITED STS STL CORP NEW COM	$32,506.38	$32,738.75
91307C102	1,711.000	UNITED THERAPEUTICS CORP DEL COM	$233,694.27	$369,712.88
91307C102	429.000	UNITED THERAPEUTICS CORP DEL COM	$48,009.07	$92,698.32
91307C102	230.000	UNITED THERAPEUTICS CORP DEL COM	$28,813.52	$49,698.40
91324P102	844.000	UNITEDHEALTH GROUP INC COM	$121,940.57	$423,806.16
91324P102	8,593.000	UNITEDHEALTH GROUP INC COM	$3,306,752.21	$4,314,889.02
91325V108	7,789.000	UNITI GROUP INC COM	$83,038.53	$109,123.89
913259107	593.000	UNITIL CORP COM	$24,537.06	$27,272.07
91332U101	1,909.000	UNITY SOFTWARE INC COM	$225,332.10	$272,967.91
91332U101	797.000	UNITY SOFTWARE INC COM	$96,019.99	$113,963.03
91336L107	1,593.000	UNIVAR SOLUTIONS, INC.	$40,777.04	$45,161.55
91336L107	850.000	UNIVAR SOLUTIONS, INC.	$22,553.60	$24,097.50
913456109	968.000	UNIVERSAL CORP VA COM	$51,896.59	$53,162.56
91347P105	562.000	UNIVERSAL DISPLAY CORP COM	$67,286.86	$92,746.86
91347P105	226.000	UNIVERSAL DISPLAY CORP COM	$26,066.88	$37,296.78
913483103	534.000	UNIVERSAL ELECTRS INC COM	$25,271.06	$21,760.50
91359E105	175.000	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT	$10,786.74	$10,407.25
91359E105	40.000	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT	$2,742.98	$2,378.80
913903100	717.000	UNIVERSAL HEALTH SVCS INC CL B	$83,682.66	$92,966.22
913903100	395.000	UNIVERSAL HEALTH SVCS INC CL B	$42,466.80	$51,215.70
91359V107	1,085.000	UNIVERSAL INS HLDGS INC COM	$26,663.79	$18,445.00
91388P105	89.000	UNIVERSAL LOGISTICS HOLDINGS	$1,910.41	$1,678.54
91388P105	62.000	UNIVERSAL LOGISTICS HOLDINGS	$1,053.88	$1,169.32
915271100	1,158.000	UNIVESTE FINANCIAL CORPORATION	$25,359.95	$34,647.36
91529Y106	1,962.000	UNUMPROVIDENT CORP COM	$65,339.91	$48,206.34
91529Y106	1,050.000	UNUMPROVIDENT CORP COM	$35,327.12	$25,798.50
91544A109	422.000	UPLAND SOFTWARE INC COM	$15,095.85	$7,570.68
91680M107	584.000	UPSTART HLDGS INC COM	$147,383.62	$88,359.20
91680M107	236.000	UPSTART HLDGS INC COM	$60,190.14	$35,706.80
91688F104	1,735.000	UPWORK INC COM	$38,572.20	$59,267.60
91688R108	339.000	UR ENERGY INC COM	$491.89	$413.58
91688R108	550.000	UR ENERGY INC COM	$798.05	$671.00
916896103	3,131.000	URANIUM ENERGY CORP COM	$7,157.74	$10,488.85
91704F104	4,637.000	URBAN EDGE PPTYS COM	$98,359.50	$88,103.00
917047102	713.000	URBAN OUTFITTERS INC COM	$29,376.31	$20,933.68
917047102	813.000	URBAN OUTFITTERS INC COM	$11,951.91	$23,869.68
M96088105	208.000	UROGEN PHARMA LTD COM	$6,848.72	$1,978.08
M96088105	213.000	UROGEN PHARMA LTD COM	$5,538.21	$2,025.63
917286205	1,192.000	URSTADT BIDDLE PPTYS INC CL A	$23,420.10	$25,389.60
902973304	13,086.000	US BANCORP DEL COM NEW	$578,838.13	$735,040.62
91734M103	51.000	US ECOLOGY INC	$1,931.42	$1,628.94
91734M103	1,123.000	US ECOLOGY INC	$35,585.40	$35,868.62
912008109	2,135.000	US FOODS HLDG CORP COM	$61,216.49	$74,362.05
912008109	1,150.000	US FOODS HLDG CORP COM	$32,281.41	$40,054.50
90338N202	1,077.000	US XPRESS ENTERPRISES INC COM CL A	$9,406.92	$6,321.99
90328M107	175.000	USANA HEALTH SCIENCES INC	$12,832.22	$17,710.00
917488108	6.000	UTAH MED PRODS INC COM	$408.12	$600.00
917488108	122.000	UTAH MED PRODS INC COM	$10,218.58	$12,200.00
918090101	870.000	UTZ BRANDS INC COM CL A	$19,340.97	$13,876.50
91823B109	278.000	UWM HOLDINGS CORPORATION COM CL A	$2,613.48	$1,645.76
91823B109	223.000	UWM HOLDINGS CORPORATION COM CL A	$2,096.42	$1,320.16
91823B109	200.000	UWM HOLDINGS CORPORATION COM CL A	$1,880.20	$1,184.00
91879Q109	518.000	VAIL RESORTS INC	$158,170.25	$169,852.20
91879Q109	208.000	VAIL RESORTS INC	$30,270.43	$68,203.20

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	91913Y100	3,980.000	VALERO ENERGY CORP NEW COM	$235,355.47	$298,937.80
	91913Y100	2,173.000	VALERO ENERGY CORP NEW COM	$177,498.82	$163,214.03
	918905209	96.000	VALHI INC NEW COM	$2,437.54	$2,760.00
	919794107	16,201.000	VALLEY NATIONAL BANCORP COM	$163,599.96	$222,763.75
	920253101	203.000	VALMONT INDS INC COM	$29,686.24	$50,851.50
	920253101	109.000	VALMONT INDS INC COM	$14,781.62	$27,304.50
	920437100	13.000	VALUE LINE INC COM	$242.00	$608.66
	920437100	2.000	VALUE LINE INC COM	$59.79	$93.64
	92047W101	1,732.000	VALVOLINE INC COM	$36,668.26	$64,586.28
	92047W101	937.000	VALVOLINE INC COM	$19,387.03	$34,940.73
	921659108	2,194.000	VANDA PHARMACEUTICALS INC COM	$25,261.25	$34,423.86
	922107107	335.000	VAPOTHERM INC COM	$7,654.78	$6,937.85
	92214X106	75.000	VAREX IMAGING CORP COM	$2,098.58	$2,366.25
	92214X106	1,331.000	VAREX IMAGING CORP COM	$32,726.75	$41,993.05
	922280102	1,585.000	VARONIS SYS INC COM	$68,566.22	$77,316.30
	92243A200	1,602.000	VAXART INC COM NEW	$13,338.59	$10,044.54
	92243A200	435.000	VAXART INC COM NEW	$3,574.54	$2,727.45
	92243G108	169.000	VAXCYTE INC COM	$7,000.92	$4,020.51
	92243G108	1,131.000	VAXCYTE INC COM	$30,537.20	$26,906.49
	91822J103	1,188.000	VBI VACCINES INC COM NEW	$2,200.46	$2,779.92
	91822J103	864.000	VBI VACCINES INC COM NEW	$1,743.48	$2,021.76
	92240M108	298.000	VECTOR GROUP LTD COM	$2,628.67	$3,421.04
	92240M108	4,941.000	VECTOR GROUP LTD COM	$34,738.66	$56,722.68
	92242T101	462.000	VECTRUS INC COM	$17,383.42	$21,145.74
	922417100	1,994.000	VEECO INSTRUMENTS INC COM	$46,760.94	$56,769.18
	922475108	1,778.000	VEEVA SYS INC CL A COM	$152,100.50	$454,243.44
	922475108	721.000	VEEVA SYS INC CL A COM	$45,100.18	$184,201.08
	92262D101	343.000	VELOCITY FINL INC COM	$4,304.99	$4,699.10
	92259F101	1,043.000	VELODYNE LIDAR INC COM	$11,599.20	$4,839.52
	92276F100	3,772.000	VENTAS INC COM	$233,769.32	$192,824.64
	92276F100	2,070.000	VENTAS INC COM	$125,588.60	$105,818.40
	92332V107	184.000	VENTYX BIOSCIENCES INC COM	$2,665.24	$3,654.24
	92332V107	184.000	VENTYX BIOSCIENCES INC COM	$2,665.24	$3,654.24
	92335C106	1,030.000	VERA BRADLEY INC COM	$11,062.08	$8,765.30
	92337R101	41.000	VERA THERAPEUTICS INC CL A	$724.82	$1,095.52
	92337R101	200.000	VERA THERAPEUTICS INC CL A	$3,279.00	$5,344.00
	92337F107	2,702.000	VERACYTE INC COM	$113,486.70	$111,322.40
	92337C104	1,271.000	VERASTEM INC COM	$4,066.34	$2,605.55
	92346J108	686.000	VERICEL CORP COM	$10,022.35	$26,959.80
	92343X100	2,580.000	VERINT SYS INC COM	$91,438.90	$135,475.80
	554489104	3,517.000	VERIS RESIDENTIAL INC	$69,560.80	$64,642.46
	92343E102	958.000	VERISIGN INC COM	$210,526.33	$243,159.56
	92343E102	514.000	VERISIGN INC COM	$40,590.23	$130,463.48
	92345Y106	7,939.000	VERISK ANALYTICS INC COM	$556,369.68	$1,815,887.47
	92345Y106	1,312.000	VERISK ANALYTICS INC COM	$107,179.29	$300,093.76
	92345Y106	560.000	VERISK ANALYTICS INC COM	$97,832.56	$128,088.80
	92345Y106	838.000	VERISK ANALYTICS INC COM	$61,276.11	$191,675.74
	923451108	99.000	VERITEX HLDGS INC COM	$3,751.21	$3,938.22
	923451108	1,636.000	VERITEX HLDGS INC COM	$32,891.77	$65,080.08
	923454102	590.000	VERITIV CORP COM	$22,712.25	$72,316.30
	92347M100	419.000	VERITONE INC COM	$7,718.35	$9,419.12
	92343V104	40,642.000	VERIZON COMMUNICATIONS INC COM	$2,119,887.98	$2,111,758.32
	92511U102	1,978.000	VERRA MOBILITY CORP COM	$25,360.06	$30,520.54
	92511W108	193.000	VERRICA PHARMACEUTICALS INC COM	$2,779.84	$1,767.88
	92531L207	1,050.000	VERSO CORP CL A	$6,466.73	$28,371.00
	92538J106	43,371.000	VERTEX INC CL A	$1,005,573.15	$688,297.77
	92532F100	1,346.000	VERTEX PHARMACEUTICALS INC COM	$188,448.05	$295,581.60
	92532F100	1,511.000	VERTEX PHARMACEUTICALS INC COM	$293,649.26	$331,815.60
	92537N108	4,181.000	VERTIV HOLDINGS LLC COM CL A	$68,841.13	$104,399.57
	92537N108	1,586.000	VERTIV HOLDINGS LLC COM CL A	$25,437.29	$39,602.42
	92536C103	667.000	VERU INC COM	$2,690.43	$3,928.63
	92536C103	718.000	VERU INC COM	$5,881.14	$4,229.02
	92539P101	125.000	VERVE THERAPEUTICS INC COM	$7,485.63	$4,608.75
	92539P101	275.000	VERVE THERAPEUTICS INC COM	$16,468.38	$10,139.25
	918204108	2,702.000	VF CORP COM	$221,399.00	$197,840.44
	918204108	1,170.000	VF CORP COM	$66,854.97	$85,667.40
	918204108	1,700.000	VF CORP COM	$99,135.46	$124,474.00
	92556D106	161.000	VIA RENEWABLES INC CL A COM	$1,776.76	$1,840.23
	92556D106	41.000	VIA RENEWABLES INC CL A COM	$444.48	$468.63
	92556H107	82.000	VIACOMCBS INC CL A	$6,954.26	$2,736.34
	92556H107	29.000	VIACOMCBS INC CL A	$1,529.52	$967.73
	92556H206	5,603.000	VIACOMCBS INC CL B	$233,205.13	$169,098.54
	92556H206	3,028.000	VIACOMCBS INC CL B	$178,493.53	$91,385.04
	92552R406	300.000	VIAD CORP COM NEW	$14,913.30	$12,837.00
	92557A101	158.000	VIANT TECHNOLOGY INC COM CL A	$7,856.40	$1,533.39
	92552V100	708.000	VIASAT INC COM	$54,025.14	$31,534.32
	92552V100	325.000	VIASAT INC COM	$25,556.33	$14,475.50
	92556V106	75,600.000	VIATRIS INC COM	$1,137,886.22	$1,022,868.00
	92556V106	11,736.000	VIATRIS INC COM	$307,627.37	$158,788.08
	92556V106	6,280.000	VIATRIS INC COM	$161,424.75	$84,968.40
	925550105	2,995.000	VIAVI SOLUTIONS INC COM	$37,890.40	$52,771.90

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925550105	1,025.000	VIAVI SOLUTIONS INC COM	$18,030.78	$18,060.50
925652109	6,163.000	VICI PPTYS INC COM	$134,971.94	$185,567.93
925652109	3,325.000	VICI PPTYS INC COM	$73,308.22	$100,115.75
925815102	312.000	VICOR CORP COM	$13,017.62	$39,617.76
926400102	571.000	VICTORIAS SECRET AND CO COMMON STOCK	$23,545.31	$31,713.34
926400102	336.000	VICTORIAS SECRET AND CO COMMON STOCK	$12,261.25	$18,661.44
926400102	421.000	VICTORIAS SECRET AND CO COMMON STOCK	$18,231.04	$23,382.34
92663R105	83.000	VIEMED HEALTHCARE INC COM	$851.66	$433.26
92663R105	1,190.000	VIEMED HEALTHCARE INC COM	$8,926.19	$6,211.80
92672L107	2,010.000	VIEWRAY INC COM	$12,382.52	$11,075.10
92686J106	2,739.000	VIKING THERAPEUTICS INC COM	$22,164.96	$12,599.40
927107409	340.000	VILLAGE SUPER MKT INC CL A NEW	$8,582.16	$7,952.60
92719V100	1,491.000	VIMEO INC COMMON STOCK	$16,117.01	$26,778.36
92719V100	101.000	VIMEO INC COMMON STOCK	$4,949.10	$1,813.96
92719V100	652.000	VIMEO INC COMMON STOCK	$2,915.31	$11,709.92
92731L106	69.000	VINCERX PHARMA INC COM NEW	$795.64	$703.11
92764N102	887.000	VIR BIOTECHNOLOGY INC COM	$33,097.96	$37,138.69
92765F108	116.000	VIRACTA THERAPEUTICS INC COM	$1,324.84	$423.40
92765F108	1,136.000	VIRACTA THERAPEUTICS INC COM	$12,974.26	$4,146.40
92766K106	1,670.000	VIRGIN GALACTIC HOLDINGS INC COM	$63,315.09	$22,344.60
92766K106	116.000	VIRGIN GALACTIC HOLDINGS INC COM	$2,449.68	$1,552.08
92766K106	941.000	VIRGIN GALACTIC HOLDINGS INC COM	$32,379.10	$12,590.58
92823T108	2,540.000	VIRNETX HLDG CORP COM	$13,670.75	$6,604.00
928254101	844.000	VIRTU FINL INC CL A	$22,888.08	$24,332.52
928254101	475.000	VIRTU FINL INC CL A	$12,753.98	$13,694.25
92828Q109	108.000	VIRTUS INVT PARTNERS INC COM	$27,859.67	$32,086.80
92826C839	22,060.000	VISA INC COM CL A	$1,921,145.75	$4,780,622.60
928298108	271.000	VISHAY INTERTECHNOLOGY INC COM	$5,954.14	$5,926.77
928298108	4,603.000	VISHAY INTERTECHNOLOGY INC COM	$56,922.85	$100,667.61
92835K103	498.000	VISHAY PRECISION GROUP INC COM	$10,761.08	$18,485.76
928377100	2,341.000	VISTA OUTDOOR INC COM	$51,679.08	$107,849.87
92840H202	2,362.000	VISTAGEN THERAPEUTICS INC COM NEW	$6,261.66	$4,605.90
92840H202	1,248.000	VISTAGEN THERAPEUTICS INC COM NEW	$3,308.45	$2,433.60
92839U206	410.000	VISTEON CORP COM NEW	$26,948.94	$45,567.40
92840M102	76,200.000	VISTRA CORP	$1,351,758.55	$1,735,074.00
92840M102	4,647.000	VISTRA CORP	$90,099.87	$105,812.19
92840M102	2,475.000	VISTRA CORP	$47,632.56	$56,355.75
92846Q107	304.000	VITA COCO CO INC COM	$2,780.08	$3,395.68
92846Q107	304.000	VITA COCO CO INC COM	$2,780.08	$3,395.68
92847W103	362.000	VITAL FARMS INC COM	$9,377.14	$6,537.72
928542109	22.000	VIVINT SMART HOME INC COM CL A	$345.47	$215.16
928542109	2,693.000	VIVINT SMART HOME INC COM CL A	$44,869.37	$26,337.54
928563402	1,148.000	VMWARE INC CL A COM	$140,488.35	$133,030.24
928563402	1,374.000	VMWARE INC CL A COM	$160,612.52	$159,219.12
92857F107	504.000	VOCERA COMMUNICATIONS INC COM	$10,984.50	$32,679.36
92886T201	3,567.000	VONAGE HLDGS CORP COM	$37,449.43	$74,157.93
928881101	51,309.000	VONTIER CORPORATION COM	$1,543,313.47	$1,576,725.57
928881101	1,160.000	VONTIER CORPORATION COM	$38,014.36	$35,646.80
928881101	685.000	VONTIER CORPORATION COM	$19,828.46	$21,050.05
928881101	863.000	VONTIER CORPORATION COM	$23,191.09	$26,519.99
929033108	16.000	VOR BIOPHARMA INC COM	$649.68	$185.92
929033108	412.000	VOR BIOPHARMA INC COM	$10,706.41	$4,787.44
929042109	1,675.000	VORNADO RLTY TR COM	$130,223.18	$70,115.50
929042109	909.000	VORNADO RLTY TR COM	$71,240.39	$38,050.74
91829F104	623.000	VOXX INTL CORP CL A	$3,670.10	$6,335.91
929089100	1,118.000	VOYA FINL INC COM	$50,183.34	$74,134.58
929089100	625.000	VOYA FINL INC COM	$27,501.69	$41,443.75
92918V109	277.000	VROOM INC COM	$10,938.10	$2,988.83
92918V109	773.000	VROOM INC COM	$34,360.82	$8,340.67
92918V109	600.000	VROOM INC COM	$23,678.56	$6,474.00
918284100	424.000	VSE CORP COM	$13,942.68	$25,838.56
929160109	1,285.000	VULCAN MATLS CO COM	$142,303.56	$266,740.30
929160109	689.000	VULCAN MATLS CO COM	$53,816.53	$143,022.62
92921W300	545.000	VUZIX CORP COM NEW	$9,576.20	$4,725.15
92941V209	0.250	VYNE THERAPEUTICS INC COM	$1.75	$0.26
92941V209	0.750	VYNE THERAPEUTICS INC COM	$10.04	$0.77
92922P106	3,758.000	W & T OFFSHORE INC COM	$11,928.90	$12,138.34
92936U109	1,761.000	W P CAREY INC COM	$116,834.49	$144,490.05
92936U109	964.000	W P CAREY INC COM	$66,537.33	$79,096.20
929566107	55.000	WABASH NATL CORP COM	$890.51	$1,073.60
929566107	1,910.000	WABASH NATL CORP COM	$26,002.25	$37,283.20
929740108	1,769.000	WABTEC CORP COM	$136,346.75	$162,942.59
929740108	950.000	WABTEC CORP COM	$75,368.76	$87,504.50
931427108	6,926.000	WALGREENS BOOTS ALLIANCE INC COM	$550,754.09	$361,260.16
93148P102	44.000	WALKER & DUNLOP INC COM	$2,319.14	$6,638.72
93148P102	1,052.000	WALKER & DUNLOP INC COM	$57,214.51	$158,725.76
931142103	14,077.000	WALMART INC.	$1,170,149.72	$2,036,801.13
93627C101	75.000	WARRIOR MET COAL INC COM	$1,330.58	$1,928.25
93627C101	1,855.000	WARRIOR MET COAL INC COM	$41,321.14	$47,692.05
938824109	2,690.000	WASHINGTON FEDERAL INC COM	$59,614.83	$89,792.20
939653101	3,391.000	WASHINGTON REAL ESTATE INVT TR SH BEN INT	$91,565.86	$87,657.35

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
940610108	686.000	WASHINGTON TRUST BANCORP COM	$29,730.85	$38,669.82
94106L109	872.000	WASTE MANAGEMENT INC COM	$68,484.69	$145,536.80
94106L109	3,451.000	WASTE MANAGEMENT INC COM	$322,666.16	$575,971.90
941848103	738.000	WATERS CORP COM	$236,479.07	$274,978.80
941848103	42.000	WATERS CORP COM	$7,339.96	$15,649.20
941848103	319.000	WATERS CORP COM	$38,398.60	$118,859.40
94188P101	19.000	WATERSTONE FINL INC MD COM	$356.27	$415.34
94188P101	813.000	WATERSTONE FINL INC MD COM	$10,658.13	$17,772.18
942622200	4,028.000	WATSCO INC CL A	$563,158.43	$1,260,280.64
942622200	318.000	WATSCO INC CL A	$53,840.13	$99,495.84
942622200	171.000	WATSCO INC CL A	$23,684.72	$53,502.48
942749102	227.000	WATTS WATER TECHNOLOGIES INC CL A	$18,533.67	$44,076.59
942749102	486.000	WATTS WATER TECHNOLOGIES INC CL A	$32,254.66	$94,366.62
Y95308105	553.000	WAVE LIFE SCIENCES LTD SHS	$10,980.39	$1,736.42
94419L101	543.000	WAYFAIR INC CL A	$62,376.99	$103,153.71
94419L101	326.000	WAYFAIR INC CL A	$98,160.38	$61,930.22
94419L101	393.000	WAYFAIR INC CL A	$45,955.56	$74,658.21
929236107	202.000	WD 40 CO COM	$23,729.11	$49,417.28
94724R108	198.000	WEAVE COMMUNICATIONS INC COM	$2,630.43	$3,005.64
94724R108	198.000	WEAVE COMMUNICATIONS INC COM	$2,630.43	$3,005.64
94770D102	200.000	WEBER INC CL A	$3,283.00	$2,586.00
94770D102	456.000	WEBER INC CL A	$7,162.80	$5,896.08
947890109	910.000	WEBSTER FINL CORP WATERBURY CONN COM	$47,198.81	$50,814.40
947890109	475.000	WEBSTER FINL CORP WATERBURY CONN COM	$23,845.16	$26,524.00
92939U106	3,095.000	WEC ENERGY GROUP INC COM	$170,782.67	$300,431.65
92939U106	1,684.000	WEC ENERGY GROUP INC COM	$91,545.15	$163,465.88
948849104	659.000	WEIS MARKETS INC COM	$30,664.86	$43,414.92
949090104	1,929.000	WELBILT INC COM	$41,386.33	$45,852.33
949746101	39,241.000	WELLS FARGO & CO NEW COM	$2,046,432.22	$1,882,783.18
95040Q104	4,268.000	WELLTOWER INC COM	$303,860.33	$366,066.36
95040Q104	2,303.000	WELLTOWER INC COM	$168,107.81	$197,528.31
95058W100	2,288.000	WENDYS CO COM	$30,005.75	$54,568.80
95058W100	925.000	WENDYS CO COM	$8,508.73	$22,061.25
95075A107	290.000	WEREWOLF THERAPEUTICS INC COM	$3,779.13	$3,453.90
95075A107	99.000	WEREWOLF THERAPEUTICS INC COM	$1,468.27	$1,179.09
950755108	109.000	WERNER ENTERPRISES INC COM	$4,653.32	$5,194.94
950755108	2,214.000	WERNER ENTERPRISES INC COM	$95,158.23	$105,519.24
950810101	2,516.000	WESBANCO INC COM	$78,924.78	$88,034.84
95082P105	117.000	WESCO INTERNATIONAL INC COM	$11,973.90	$15,396.03
95082P105	1,478.000	WESCO INTERNATIONAL INC COM	$52,913.71	$194,490.02
95123P106	44.000	WEST BANCORPORATION INC CDT CAP STK COM	$1,115.13	$1,367.08
95123P106	524.000	WEST BANCORPORATION INC CDT CAP STK COM	$8,898.94	$16,280.68
952845105	6,100.000	WEST FRASER TIMBER CO LTD COM	$455,462.90	$581,696.00
955306105	954.000	WEST PHARMACEUTICAL SVCS INC COM	$140,719.15	$447,435.54
955306105	388.000	WEST PHARMACEUTICAL SVCS INC COM	$31,920.90	$181,975.88
957090103	1,043.000	WESTAMERICA BANCORPORATION COM	$51,701.11	$60,212.39
957638109	688.000	WESTERN ALLIANCE BANCORP COM	$65,505.17	$74,063.20
957638109	483.000	WESTERN ALLIANCE BANCORP COM	$21,067.98	$51,994.95
957638109	525.000	WESTERN ALLIANCE BANCORP COM	$17,488.82	$56,516.25
958102105	13,800.000	WESTERN DIGITAL CORP COM	$771,518.92	$899,898.00
958102105	2,959.000	WESTERN DIGITAL CORP COM	$232,820.16	$192,956.39
958102105	1,650.000	WESTERN DIGITAL CORP COM	$134,522.78	$107,596.50
959802109	1,236.000	WESTERN UN CO COM	$23,840.81	$22,050.24
959802109	2,907.000	WESTERN UN CO COM	$61,360.63	$51,860.88
959802109	2,125.000	WESTERN UN CO COM	$38,813.13	$37,910.00
960413102	90.000	WESTLAKE CHEM CORP COM	$8,217.09	$8,741.70
960413102	268.000	WESTLAKE CHEM CORP COM	$18,653.95	$26,030.84
960413102	182.000	WESTLAKE CHEM CORP COM	$13,076.88	$17,677.66
96145D105	2,594.000	WESTROCK CO COM	$126,089.67	$115,069.84
96145D105	1,363.000	WESTROCK CO COM	$68,938.59	$60,462.68
96208T104	389.000	WEX INC COM	$73,429.94	$54,611.71
96208T104	143.000	WEX INC COM	$22,238.07	$20,075.77
96208T104	233.000	WEX INC COM	$29,047.62	$32,710.87
962166104	7,286.000	WEYERHAEUSER CO COM	$222,641.02	$300,037.48
962166104	3,885.000	WEYERHAEUSER CO COM	$121,759.32	$159,984.30
963320106	595.000	WHIRLPOOL CORP COM	$99,256.83	$139,622.70
963320106	320.000	WHIRLPOOL CORP COM	$56,355.72	$75,091.20
G9618E107	30.000	WHITE MOUNTAINS INSURANCE GP	$19,586.98	$30,417.00
G9618E107	16.000	WHITE MOUNTAINS INSURANCE GP	$10,765.15	$16,222.40
966084204	1,604.000	WHITESTONE REIT CL B SBI	$18,792.66	$16,248.52
966387508	1,578.000	WHITING PETE CORP NEW COM NEW	$149,415.23	$102,065.04
96684W100	1,496.000	WHOLE EARTH BRANDS INC COM CL A	$20,227.42	$16,067.04
96758W101	483.000	WIDEOPENWEST INC COM	$3,319.41	$10,394.16
96758W101	787.000	WIDEOPENWEST INC COM	$9,491.69	$16,936.24
968223206	1,728.000	WILEY JOHN & SONS INC CL A	$101,590.85	$98,962.56
96924N100	128.000	WILLDAN GROUP INC COM	$4,119.55	$4,505.60
96924N100	90.000	WILLDAN GROUP INC COM	$1,952.19	$3,168.00
969457100	53,500.000	WILLIAMS COS INC COM	$1,219,265.89	$1,393,140.00
969457100	11,710.000	WILLIAMS COS INC COM	$297,857.98	$304,928.40
969457100	6,319.000	WILLIAMS COS INC COM	$159,876.18	$164,546.76
969904101	739.000	WILLIAMS SONOMA INC COM	$103,167.96	$124,987.07

(a) (b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
969904101	175.000	WILLIAMS SONOMA INC COM	$9,212.84	$29,597.75
969904101	390.000	WILLIAMS SONOMA INC COM	$28,173.57	$65,960.70
970646105	2.000	WILLIS LEASE FINANCE CORP COM	$85.76	$75.30
970646105	104.000	WILLIS LEASE FINANCE CORP COM	$2,385.93	$3,915.60
G96629103	1,248.000	WILLIS TOWERS WATSON PUB LTD CO SHS	$184,300.72	$296,387.52
G96629103	670.000	WILLIS TOWERS WATSON PUB LTD CO SHS	$98,976.56	$159,118.30
971378104	3,097.000	WILLSCOT MOBIL MINI HLDNG CORP COM CL A	$78,246.22	$126,481.48
974155103	431.000	WINGSTOP INC COM	$24,318.83	$74,476.80
974155103	1,846.000	WINGSTOP INC COM	$222,266.74	$318,988.80
974250102	19.000	WINMARK CORP COM	$2,506.11	$4,717.51
974250102	91.000	WINMARK CORP COM	$15,784.68	$22,594.39
974637100	477.000	WINNEBAGO INDUSTRIES COM	$22,023.70	$35,736.84
97650W108	573.000	WINTRUST FINL CORP COM	$50,416.86	$52,039.86
97650W108	300.000	WINTRUST FINL CORP COM	$27,297.16	$27,246.00
97717P104	1,054.000	WISDOMTREE INVTS INC COM	$6,630.72	$6,450.48
97717P104	1,356.000	WISDOMTREE INVTS INC COM	$7,784.18	$8,298.72
M98068105	692.000	WIX COM LTD SHS	$209,732.05	$109,190.68
M98068105	278.000	WIX COM LTD SHS	$84,256.52	$43,865.62
977852102	1,167.000	WOLFSPEED INC	$68,404.70	$130,435.59
977852102	619.000	WOLFSPEED INC	$36,851.97	$69,185.63
978097103	1,200.000	WOLVERINE WORLD WIDE INC COM	$40,645.20	$34,572.00
980745103	558.000	WOODWARD INC COM	$45,682.53	$61,078.68
980745103	299.000	WOODWARD INC COM	$33,053.58	$32,728.54
98138H101	2,472.000	WORKDAY INC CL A	$326,310.30	$675,300.96
98138J206	169.000	WORKHORSE GROUP INC COM NEW	$2,638.26	$736.84
98138J206	4,427.000	WORKHORSE GROUP INC COM NEW	$64,230.20	$19,301.72
98139A105	625.000	WORKIVA INC COM CL A	$24,614.04	$81,556.25
981419104	176.000	WORLD ACCEP CORP DEL COM	$10,128.65	$43,195.68
981475106	2,498.000	WORLD FUEL SERVICES CORP COM	$57,580.97	$66,122.06
98156Q108	464.000	WORLD WRESTLING ENTMT INC CL A	$31,460.99	$22,893.76
98156Q108	61.000	WORLD WRESTLING ENTMT INC CL A	$3,656.40	$3,009.74
98156Q108	225.000	WORLD WRESTLING ENTMT INC CL A	$15,553.36	$11,101.50
98161H101	7,682.000	WORLDLINE SA UNSPONSORD ADR	$350,428.20	$214,074.29
981811102	1,387.000	WORTHINGTON INDS INC COM	$55,924.76	$75,813.42
929328102	1,883.000	WSFS FINANCIAL CORP COM	$69,598.17	$94,375.96
BL6B9P1	296,500.000	WUXI BIOLOGICS CA	$980,073.99	$3,520,008.86
98262P101	238.000	WW INTL INC COM	$6,561.94	$3,838.94
98262P101	1,464.000	WW INTL INC COM	$30,934.84	$23,614.32
98311A105	742.000	WYNDHAM HOTELS & RESORTS INC COM	$54,144.49	$66,520.30
98311A105	342.000	WYNDHAM HOTELS & RESORTS INC COM	$18,499.12	$30,660.30
98311A105	482.000	WYNDHAM HOTELS & RESORTS INC COM	$22,347.26	$43,211.30
983134107	1,371.000	WYNN RESORTS LTD COM	$182,902.96	$116,589.84
983134107	551.000	WYNN RESORTS LTD COM	$89,919.38	$46,857.04
98400H102	601.000	XBIOTECH INC COM	$8,884.07	$6,689.13
98389B100	5,198.000	XCEL ENERGY INC COM	$196,084.68	$351,904.60
98389B100	2,850.000	XCEL ENERGY INC COM	$108,071.81	$192,945.00
98401F105	834.000	XENCOR INC COM	$24,417.83	$33,460.08
984017103	4,563.000	XENIA HOTELS & RESORTS INC COM	$79,560.36	$82,635.93
98421M106	1,349.000	XEROX HOLDINGS CORP COM NEW	$48,151.64	$30,541.36
98421M106	781.000	XEROX HOLDINGS CORP COM NEW	$29,881.63	$17,681.84
983919101	3,192.000	XILINX INC COM	$208,117.76	$676,799.76
983919101	1,298.000	XILINX INC COM	$67,005.98	$275,214.94
98422T100	258.000	XILIO THERAPEUTICS INC COM	$2,736.09	$4,128.00
98422T100	258.000	XILIO THERAPEUTICS INC COM	$2,736.09	$4,128.00
9837FR100	73.000	XL FLEET CORP COM CL A	$635.90	$241.63
9837FR100	1,229.000	XL FLEET CORP COM CL A	$6,444.59	$4,067.99
98419J206	6.000	XOMA CORP DEL COM NEW	$139.81	$125.10
98419J206	224.000	XOMA CORP DEL COM NEW	$7,337.00	$4,670.40
98423F109	100.000	XOMETRY INC CLASS A COM	$6,247.50	$5,125.00
98423F109	70.000	XOMETRY INC CLASS A COM	$3,841.45	$3,587.50
98379L100	265.000	XPEL INC COM	$4,176.67	$18,094.20
98390M103	4,203.000	XPERI HOLDING CORP COM	$119,676.52	$79,478.73
983793100	1,073.000	XPO LOGISTICS INC COM	$91,718.23	$83,082.39
983793100	133.000	XPO LOGISTICS INC COM	$5,333.48	$10,298.19
983793100	506.000	XPO LOGISTICS INC COM	$20,584.59	$39,179.58
98422X101	68.000	XPONENTIAL FITNESS INC COM CL A	$917.96	$1,389.92
98422X101	250.000	XPONENTIAL FITNESS INC COM CL A	$3,109.35	$5,110.00
98419M100	1,531.000	XYLEM INC COM	$178,898.88	$183,597.52
98419M100	593.000	XYLEM INC COM	$37,454.47	$71,112.56
98419M100	933.000	XYLEM INC COM	$41,738.28	$111,885.36
984241109	515.000	Y MABS THERAPEUTICS INC COM	$15,444.38	$8,348.15
985510106	41.000	YELLOW CORP COM	$271.05	$516.19
985510106	1,903.000	YELLOW CORP COM	$12,580.73	$23,958.77
985817105	991.000	YELP INC CL A	$38,511.40	$35,913.84
985817105	212.000	YELP INC CL A	$4,562.65	$7,682.88
98585X104	1,110.000	YETI HLDGS INC COM	$102,198.81	$91,941.30
98585X104	450.000	YETI HLDGS INC COM	$41,431.95	$37,273.50
98585N106	1,352.000	YEXT INC COM	$23,398.59	$13,411.84
987184108	118.000	YORK WTR CO COM	$4,360.82	$5,874.04
987184108	201.000	YORK WTR CO COM	$9,324.59	$10,005.78
988498101	344.000	YUM BRANDS INC COM	$32,460.44	$47,767.84

(a)	(b) Identity of issue, borrower, lessor or similar party		(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current Value
	988498101	2,652.000	YUM BRANDS INC COM	$224,744.81	$368,256.72
	988498101	1,570.000	YUM BRANDS INC COM	$184,351.74	$218,010.20
	98850P109	446.000	YUM CHINA HLDGS INC COM	$20,652.50	$22,228.64
	98850P109	3,781.000	YUM CHINA HLDGS INC COM	$183,902.87	$188,445.04
	98850P109	2,270.000	YUM CHINA HLDGS INC COM	$95,545.69	$113,136.80
	98850P109	4,349.000	YUM CHINA HLDGS INC COM	$229,897.46	$216,754.16
	989207105	691.000	ZEBRA TECHNOLOGIES CORP CL A	$89,462.58	$411,283.20
	989207105	278.000	ZEBRA TECHNOLOGIES CORP CL A	$23,755.85	$165,465.60
	98936J101	1,526.000	ZENDESK INC COM	$97,911.96	$159,146.54
	98936J101	644.000	ZENDESK INC COM	$40,140.13	$67,162.76
	98943L107	531.000	ZENTALIS PHARMACEUTICALS INC COM	$27,780.20	$44,635.86
	98955K104	275.000	ZEVIA PBC CL A	$3,422.02	$1,938.75
	98955K104	269.000	ZEVIA PBC CL A	$2,975.87	$1,896.45
	48123V102	628.000	ZIFF DAVIS, INC.	$39,408.17	$69,620.08
	98954M101	771.000	ZILLOW GROUP INC CL A	$85,641.81	$47,971.62
	98954M101	310.000	ZILLOW GROUP INC CL A	$12,409.89	$19,288.20
	98954M200	2,127.000	ZILLOW GROUP INC CL C CAP STK	$240,564.54	$135,808.95
	98954M200	879.000	ZILLOW GROUP INC CL C CAP STK	$47,715.91	$56,124.15
	98956P102	2,028.000	ZIMMER BIOMET HOLDINGS INC	$246,939.54	$257,637.12
	98956P102	1,102.000	ZIMMER BIOMET HOLDINGS INC	$125,442.36	$139,998.08
	989701107	1,533.000	ZIONS BANCORPORATION, N.A.	$44,335.67	$96,824.28
	989701107	850.000	ZIONS BANCORPORATION, N.A.	$24,850.17	$53,686.00
	98978V103	5,847.000	ZOETIS INC CL A	$336,889.86	$1,426,843.41
	98978V103	240.000	ZOETIS INC CL A	$31,838.64	$58,567.20
	98978L204	2,245.000	ZOGENIX INC COM NEW	$41,983.75	$36,481.25
	98980L101	2,772.000	ZOOM VIDEO COMMUNICATIONS INC CL A COM	$776,493.86	$509,798.52
	98980G102	1,003.000	ZSCALER INC COM	$93,311.85	$322,293.99
	98980G102	418.000	ZSCALER INC COM	$37,888.15	$134,315.94
	989817101	874.000	ZUMIEZ INC COM	$19,991.51	$41,943.26
	98983V106	1,548.000	ZUORA INC COM CL A	$22,934.68	$28,916.64
	989825104	6,638.000	ZURICH INS GROUP LTD SPONSORED ADR	$250,748.97	$291,706.91
	98983L108	935.000	ZURN WATER SOLUTIONS CORP COM	$21,846.28	$34,034.00
	98983L108	2,283.000	ZURN WATER SOLUTIONS CORP COM	$28,324.80	$83,101.20
	98985X100	54.000	ZYMERGEN INC COM	$2,222.15	$361.26
	98985X100	2,595.000	ZYMERGEN INC COM	$39,086.73	$17,360.55
	98986M103	287.000	ZYNEX INC COM	$3,462.99	$2,861.39
	98986T108	6,117.000	ZYNGA INC CL A	$53,858.65	$39,148.80
	98986T108	4,997.000	ZYNGA INC CL A	$41,995.85	$31,980.80
	98986T108	5,200.000	ZYNGA INC CL A	$22,319.35	$33,280.00
					$972,023,771.67
	Employer Security				
*	412822108	1,273,592.000	HARLEY DAVIDSON INC COM	$10,102,587.91	$48,001,682.48
	Partnerships				
	15590A903	10.000	CENTURY CAPITAL PARTNERS IV L.P	$4,497.19	$52,767.00
	22783A948	1,000.000	CROW HOLDINGS REALTY PARTNER VIII-A	$3,355,393.00	$4,080,737.00
	44790A901	8,719.190	HUTENSKY CAPITAL REIT I	$261,411.99	$501,009.00
	G54050102	930.000	LAZARD LTD CL A	$30,181.41	$40,575.90
	G54050102	525.000	LAZARD LTD CL A	$25,112.21	$22,905.75
	89192A900	1.000	TOWNSQUARE REAL ESTATE ALPHA FUND I-A, L.P.	$0.00	$2,406,188.00
	98950A903	1.000	ZIEGLER MEDITECH EQUITY PARTNERS, LP	$3,472,744.33	$457,284.41
					$7,561,467.06

* Represents as Parties in Interest

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions

Assumed plan-related expenses were updated to reflect anticipated 2021 expenses.

Plan Name:	Harley-Davidson Retirement Plan
EIN / PN:	39-1805420/001
Plan Sponsor:	Harley-Davidson Motor Company Group, LLC
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