

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
21ST CENTURY FOX AMERICA	3.7	10/15/25	525,000	521,339	0.012%
21ST CENTURY FOX AMERICA	4.5	2/15/21	475,000	488,605	0.012%
ABB			261,494	6,185,580	0.148%
Abbott Laboratories			35,659	2,615,944	0.062%
ABBOTT LABORATORIES	3.4	11/30/23	1,830,000	1,822,559	0.044%
ABBOTT LABORATORIES	4.75	11/30/36	2,460,000	2,611,248	0.062%
AbbVie			18,117	1,713,506	0.041%
ABBVIE INC	3.6	5/14/25	1,630,000	1,577,276	0.038%
ABBVIE INC	3.2	5/14/26	420,000	390,671	0.009%
ABBVIE INC	4.5	5/14/35	1,900,000	1,830,950	0.044%
Abn Amro			149,541	4,072,609	0.097%
ABN AMRO BANK NV 144A	4.75	7/28/25	940,000	940,823	0.022%
Accenture			22,940	3,904,388	0.093%
ACE INA HOLDINGS	5.9	6/15/19	335,000	341,164	0.008%
Activision Blizzard			64,973	5,405,104	0.129%
AERCAP IRELAND CAP/GLOBA	3.5	5/26/22	560,000	549,500	0.013%
AERCAP IRELAND CAP/GLOBA	4.13	7/3/23	1,945,000	1,923,119	0.046%
AESOP 2014-1A A 144A	2.46	7/20/20	2,875,000	2,867,479	0.068%
AFIN 2015-4 A4	2.01	7/20/20	410,000	409,282	0.010%
Agilent Technologies			68,888	4,859,360	0.116%
AGILENT TECHNOLOGIES INC	3.2	10/1/22	710,000	694,697	0.017%
AGILENT TECHNOLOGIES INC	3.88	7/15/23	975,000	973,644	0.023%
AHPT 2017-ATRM A 144A	3.09	12/15/36	2,530,000	2,531,582	0.060%
AHS HOSPITAL CORP	5.02	7/1/45	1,600,000	1,777,536	0.042%
AHT1 2018-ASHF A 144A	3.06	4/15/35	2,786,446	2,801,036	0.067%
AIA Group			583,600	5,203,916	0.124%
AIA GROUP LTD 144A	2.25	3/11/19	395,000	393,410	0.009%
AIA GROUP LTD 144A	3.2	3/11/25	1,020,000	969,936	0.023%
AIG GLOBAL FUNDING 144A	3.35	6/25/21	1,600,000	1,591,563	0.038%
AIG GLOBAL FUNDING 144A	2.15	7/2/20	615,000	602,616	0.014%
AIR LEASE CORP	2.5	3/1/21	980,000	954,103	0.023%
AIR LEASE CORP	3.63	4/1/27	1,025,000	946,245	0.023%
Air Liquide			36,309	4,768,177	0.114%
Air Products & Chemicals			19,426	3,245,113	0.077%
Aisin Seiki			50,100	2,440,841	0.058%
ALABAMA POWER CO	3.75	3/1/45	1,065,000	978,230	0.023%
Alaska Air Group			46,624	3,210,529	0.077%
ALBERTA	2.2	7/26/22	3,050,000	2,932,020	0.070%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	655,000	629,673	0.015%
Alexion Pharmaceuticals			67,791	9,423,627	0.225%
ALFA S.A. 144A	5.25	3/25/24	395,000	405,290	0.010%
ALIBABA GROUP HOLDING	4	12/6/37	2,695,000	2,476,348	0.059%
Alibaba Group Holding, ADR			136,386	22,470,957	0.537%
Align Technology			2,508	981,180	0.023%
Allergan			11,445	2,180,044	0.052%
ALLSTATE CORP	5.55	5/9/35	1,000,000	1,133,167	0.027%
Ally Financial			21,998	581,847	0.014%
Alphabet Class A			14,400	17,381,952	0.415%
Alphabet Class C			29,464	35,164,400	0.840%
Altaba			27,202	1,853,000	0.044%
Altria Group			52,590	3,171,703	0.076%
ALTRIA GROUP INC	4.75	5/5/21	535,000	553,659	0.013%
Amazon.com			44,879	89,892,637	2.147%
AMAZON.COM INC	5.2	12/3/25	1,850,000	2,028,616	0.048%
AMAZON.COM INC	2.8	8/22/24	1,055,000	1,017,836	0.024%
AMAZON.COM INC	3.88	8/22/37	1,645,000	1,607,211	0.038%
Amcor			364,969	3,607,072	0.086%
AMER AIRLINE 16-1 B PTT	5.25	1/15/24	2,041,149	2,058,215	0.049%
AMER AIRLN 14-1 A PTT	3.7	10/1/26	1,037,168	1,009,381	0.024%
America Movil, ADR			137,900	2,214,674	0.053%
AMERICA MOVIL SA DE CV	6.38	3/1/35	300,000	356,903	0.009%
American Airlines			187,793	7,761,485	0.185%
AMERICAN AIRLINES 2013-2	4.95	1/15/23	683,059	698,268	0.017%
AMERICAN CAMPUS CMNTYS	3.35	10/1/20	585,000	583,177	0.014%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	1,860,000	1,745,435	0.042%

AMERICAN EXPRESS CREDIT	2.2	3/3/20	1,750,000	1,727,962	0.041%
American International Group			209,104	11,132,697	0.266%
AMERICAN INTL GROUP	2.3	7/16/19	1,080,000	1,074,334	0.026%
American Tower, REIT			14,290	2,076,337	0.050%
American Water Works			18,023	1,585,483	0.038%
Ameriprise Financial			17,194	2,538,866	0.061%
AmerisourceBergen			2,814	259,507	0.006%
Amgen			10,396	2,154,987	0.051%
AMGEN INC	5.75	3/15/40	325,000	365,129	0.009%
Amphenol			22,823	2,145,818	0.051%
ANALOG DEVICES INC	2.85	3/12/20	1,465,000	1,456,721	0.035%
Andeavor			40,419	6,204,317	0.148%
ANHEUSER-BUSCH INBEV FIN	3.65	2/1/26	2,305,000	2,239,268	0.053%
Anthem			49,881	13,669,888	0.326%
ANTHEM INC	2.5	11/21/20	695,000	684,412	0.016%
ANTHEM INC	4.65	1/15/43	915,000	901,846	0.022%
Antofagasta			290,491	3,228,057	0.077%
ANZ NEW ZEALAND INTL/LDN 144A	2.75	1/22/21	1,965,000	1,927,751	0.046%
ANZ NEW ZEALAND INTL/LDN 144A	2.2	7/17/20	930,000	910,851	0.022%
AON PLC	2.8	3/15/21	2,085,000	2,045,410	0.049%
Apache			17,352	827,170	0.020%
APPALACHIAN POWER CO	4.45	6/1/45	2,450,000	2,447,192	0.058%
Apple			128,205	28,940,997	0.691%
APPLE INC	1.9	2/7/20	2,400,000	2,369,638	0.057%
APPLE INC	3.2	5/11/27	7,495,000	7,224,048	0.173%
Applied Materials			24,298	939,118	0.022%
Aptiv			52,683	4,420,104	0.106%
APTIV PLC	3.15	11/19/20	1,825,000	1,802,253	0.043%
APT PIPELINES LTD 144A	4.25	7/15/27	620,000	604,651	0.014%
ARBYS 2015-1A A2 144A	4.97	10/30/45	3,136,313	3,158,204	0.075%
Asahi Kasei			413,800	6,274,082	0.150%
ASML Holding			700	131,614	0.003%
ASML Holding			26,052	4,891,381	0.117%
Astellas Pharma			576,100	10,060,416	0.240%
Atmos Energy			5,643	529,934	0.013%
ATMOS ENERGY CORP	4.15	1/15/43	1,500,000	1,460,246	0.035%
AT&T			325,992	10,946,811	0.261%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	1,705,000	1,691,807	0.040%
Australia & New Zealand Banking			352,333	7,172,342	0.171%
Autoliv			35,270	3,075,019	0.073%
AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	510,000	529,125	0.013%
AutoZone			1,479	1,147,260	0.027%
AUTOZONE INC	4	11/15/20	825,000	836,655	0.020%
AUTOZONE INC	3.13	4/21/26	650,000	603,417	0.014%
AvalonBay Communities, REIT			4,736	857,926	0.020%
Aviva			641,451	4,092,780	0.098%
AVNET INC	4.63	4/15/26	895,000	891,117	0.021%
AXA			329,206	8,821,302	0.211%
AXA Equitable Holdings			109,736	2,353,837	0.056%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	735,000	726,656	0.017%
Baidu, ADR			14,300	3,270,124	0.078%
BAIDU INC	2.75	6/9/19	1,240,000	1,235,551	0.030%
BAIDU INC	3.88	9/29/23	2,000,000	1,983,000	0.047%
Ball			39,922	1,756,169	0.042%
BALTIMORE GAS & ELECTRIC	3.35	7/1/23	1,750,000	1,732,047	0.041%
BANCO SANTANDER SA	3.13	2/23/23	1,000,000	948,173	0.023%
BANCO SANTANDER SA	3.85	4/12/23	2,000,000	1,953,810	0.047%
Bank of America			98,799	2,910,619	0.070%
BANK OF AMERICA CORP	3.02	6/25/22	2,575,000	2,581,651	0.062%
BANK OF AMERICA CORP	4.2	8/26/24	600,000	601,999	0.014%
BANK OF MONTREAL	2.38	1/25/19	1,600,000	1,598,789	0.038%
BANK OF MONTREAL	3.1	4/13/21	2,835,000	2,826,163	0.067%
BANK OF NOVA SCOTIA	3.13	4/20/21	3,275,000	3,250,532	0.078%
BANQUE FED CRED MUTUEL 144A	2.5	10/29/18	2,000,000	1,999,836	0.048%
Barclays, ADR			108,517	971,227	0.023%
BARCLAYS BANK PLC	2.65	1/11/21	1,515,000	1,484,665	0.035%
BARCLAYS PLC	3.25	1/12/21	1,800,000	1,774,550	0.042%
BASF			69,505	6,167,393	0.147%
BAT CAPITAL CORP 144A	2.76	8/15/22	2,205,000	2,116,081	0.051%
BAXALTA INC	2.88	6/23/20	310,000	307,630	0.007%
Bayer			132,791	11,778,638	0.281%
BAYLOR SCOTT & WHITE HOL	3.97	11/15/46	1,850,000	1,761,601	0.042%

BB&T CORPORATION	2.25	2/1/19	1,200,000	1,198,480	0.029%
BECTON DICKINSON AND CO	3.7	6/6/27	3,000,000	2,865,660	0.068%
BECTON DICKINSON AND CO CVT 6.125000 A			18,563	1,217,642	0.029%
Becton, Dickinson & Company			90,749	23,685,489	0.566%
Beijing Enterprises Holdings			167,000	935,959	0.022%
Berkshire Hathaway			21,970	4,703,997	0.112%
BERMUDA 144A	4.14	1/3/23	615,000	626,316	0.015%
BERMUDA 144A	4.85	2/6/24	1,305,000	1,364,456	0.033%
BERMUDA 144A	5.6	7/20/20	300,000	312,519	0.007%
BHP Billiton			223,408	4,875,143	0.116%
BHP Billiton Limited			54,734	1,363,477	0.033%
Biogen			6,356	2,245,638	0.054%
BIOGEN INC	3.63	9/15/22	1,095,000	1,097,344	0.026%
BioMarin Pharmaceutical			3,724	361,116	0.009%
Black Knight			12,015	624,179	0.015%
BlackRock			651	306,836	0.007%
BMW			38,443	3,463,356	0.083%
BMWLT 2017-2 A3	2.07	10/20/20	730,000	723,496	0.017%
BMW US CAPITAL LLC 144A	3.4	8/13/21	2,835,000	2,829,327	0.068%
BNP Paribas			150,769	9,232,571	0.220%
BOARDWALK PIPELINES LP	4.95	12/15/24	780,000	791,755	0.019%
BOARDWALK PIPELINES LP	4.45	7/15/27	385,000	370,762	0.009%
Boeing			98,041	36,461,448	0.871%
Booking Holdings			14,669	29,103,296	0.695%
BORAL FINANCE PTY LTD 144A	3	11/1/22	220,000	211,659	0.005%
BOSTON PROPERTIES LP	3.65	2/1/26	1,165,000	1,127,473	0.027%
BOSTON PROPERTIES LP	4.13	5/15/21	375,000	381,342	0.009%
BOSTON PROPERTIES LP	3.13	9/1/23	625,000	607,712	0.015%
Boston Scientific			73,700	2,837,450	0.068%
BP, ADR			133,943	6,174,772	0.147%
BP CAPITAL MARKETS PLC	1.77	9/19/19	680,000	672,981	0.016%
BPCE SA 144A	5.7	10/22/23	1,700,000	1,771,305	0.042%
BPCE SA 144A	4.5	3/15/25	1,000,000	976,254	0.023%
BPCE SA 144A	3	5/22/22	425,000	411,482	0.010%
BPCE SA 144A	4	9/12/23	1,350,000	1,331,745	0.032%
BRASKEM NETHERLANDS 144A	3.5	1/10/23	1,030,000	986,122	0.024%
Brighthouse Financial			4,438	196,337	0.005%
Bristol-Myers Squibb			38,906	2,415,284	0.058%
BRITISH SKY BROADCASTING 144A	2.63	9/16/19	355,000	352,560	0.008%
BRIXMOR OPERATING PART	3.9	3/15/27	565,000	537,026	0.013%
BRIXMOR OPERATING PART	4.13	6/15/26	1,220,000	1,182,412	0.028%
BRIXMOR OPERATING PART	3.88	8/15/22	865,000	861,861	0.021%
Broadcom			45,443	11,212,151	0.268%
BROADCOM CRP / CAYMN FI	3	1/15/22	2,675,000	2,604,859	0.062%
Brookfield Asset Management			6,715	299,019	0.007%
BTNY2 2018-1A A1 144A	3.19	4/30/31	1,860,000	1,856,750	0.044%
Bunge Limited			45,003	3,092,156	0.074%
Burberry			207,546	5,450,039	0.130%
BURLINGTN NORTH SANTA FE	4.38	9/1/42	1,400,000	1,405,505	0.034%
BURLINGTON NORTH SANTA FE	6.15	5/1/37	650,000	795,382	0.019%
BX 2018-GW A 144A	2.96	5/15/35	1,390,000	1,385,638	0.033%
Cabot Oil & Gas			101,367	2,282,785	0.055%
CAMDEN PROPERTY TRUST	2.95	12/15/22	565,000	547,855	0.013%
Canadian Pacific Railway			3,553	753,023	0.018%
CANADIAN PACIFIC RR CO	7.25	5/15/19	200,000	205,302	0.005%
CAPITAL ONE BANK USA NA	2.15	11/21/18	1,000,000	999,454	0.024%
Capital One Financial			11,293	1,072,044	0.026%
CAPITAL ONE FINANCIAL CO	3.45	4/30/21	2,730,000	2,725,905	0.065%
CARMX 2017-4 A3	2.11	10/17/22	515,000	506,991	0.012%
CARMX 2018-2 A3	2.98	1/17/23	1,185,000	1,181,030	0.028%
Carnival			14,500	924,665	0.022%
CARPENTER TECHNOLOGY	4.45	3/1/23	790,000	778,901	0.019%
CAS 2016-C04 1M1	3.67	1/25/29	383,561	386,190	0.009%
CAS 2016-C07 2M1	3.52	5/25/29	186,583	187,191	0.004%
CAS 2018-C03 1M1	2.9	10/25/30	1,177,715	1,179,748	0.028%
CA ST TXBLE BUILD AMERICA	7.63	3/1/40	2,200,000	3,203,530	0.077%
Caterpillar			11,978	1,826,525	0.044%
CATERPILLAR FINL SERVICE	3.15	9/7/21	2,665,000	2,661,781	0.064%
CA UNIV REVS BUILD AMERICA	5.77	5/15/43	750,000	908,678	0.022%
Cboe Global Markets			9,972	956,913	0.023%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	440,000	437,153	0.010%
Celgene			50,176	4,490,250	0.107%

CELGENE CORP	4.63	5/15/44	1,200,000	1,125,463	0.027%
CELGENE CORP	3.55	8/15/22	1,700,000	1,693,496	0.040%
CELULOSA ARAUCO CONSTITU	3.88	11/2/27	1,030,000	978,243	0.023%
Centene			28,994	4,197,751	0.100%
Central Japan Railway			24,500	5,100,846	0.122%
CF Industries			22,076	1,201,817	0.029%
CGCMT 2014-GC21 AS	4.03	5/10/47	235,000	237,329	0.006%
CGCMT 2014-GC25 A1	1.49	10/10/47	82,753	82,545	0.002%
Challenger Ltd/Australia			595,289	4,816,723	0.115%
Charles Schwab			259,061	12,732,848	0.304%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	2,465,000	2,496,744	0.060%
Charter Communications			8,331	2,714,906	0.065%
CHARTER COMMUNICATIONS TL B 1L BANKDEBT	4.25	4/30/25	1,573,113	1,575,079	0.038%
Chevron			17,579	2,149,560	0.051%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	755,000	969,903	0.023%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	500,000	603,610	0.014%
Chubb			98,040	13,102,066	0.313%
Church & Dwight			12,690	753,405	0.018%
CIFC 2015-5A A1R 144A	3.2	10/25/27	2,375,000	2,369,239	0.057%
Cigna			77,660	16,172,695	0.386%
Cintas			3,365	665,631	0.016%
Cisco Systems			315,965	15,371,697	0.367%
CITIBANK NA	2.13	10/20/20	2,000,000	1,952,996	0.047%
Citigroup			186,074	13,348,949	0.319%
CITIGROUP INC	3.89	1/10/28	3,335,000	3,229,921	0.077%
CITIGROUP INC	4.08	4/23/29	2,000,000	1,956,744	0.047%
CITIGROUP INC	2.35	8/2/21	1,460,000	1,415,029	0.034%
CITIZENS BANK NA/RI	2.5	3/14/19	965,000	964,350	0.023%
CITIZENS BANK NA/RI	2.55	5/13/21	1,085,000	1,055,991	0.025%
CITIZENS FINANCIAL GROUP	4.3	12/3/25	990,000	975,916	0.023%
CITIZENS FINANCIAL GROUP	2.38	7/28/21	210,000	202,490	0.005%
CK Hutchison Holdings			588,468	6,773,700	0.162%
Close Brothers			36,977	762,113	0.018%
CME Group			3,895	662,968	0.016%
CMS ENERGY CORP	4.88	3/1/44	1,200,000	1,260,547	0.030%
CMS ENERGY CORP	4.7	3/31/43	840,000	849,910	0.020%
CNA Financial			7,791	355,659	0.008%
CNA FINANCIAL CORP	5.88	8/15/20	800,000	833,864	0.020%
CNH 2017-C A3	2.08	2/15/23	995,000	977,748	0.023%
CNOOC CURTIS FUNDING NO 144A	4.5	10/3/23	900,000	919,540	0.022%
CNOOC FINANCE 2013 LTD	3	5/9/23	1,390,000	1,333,954	0.032%
Coca-Cola			62,596	2,891,309	0.069%
COLOMBIA	4	2/26/24	275,000	275,344	0.007%
COLT 2017-1 A1 144A	2.61	5/27/47	599,763	595,201	0.014%
COLT 2018-1 A1 144A	2.93	2/25/48	793,176	789,113	0.019%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	1,300,000	1,296,564	0.031%
Comcast			331,357	11,733,351	0.280%
COMM 2014-LC15 B	4.6	4/10/47	2,495,000	2,549,024	0.061%
COMM 2015-LC21 A4	3.71	7/10/48	3,700,000	3,707,650	0.089%
COMM 2017-PANW A 144A	3.24	10/10/29	2,160,000	2,100,348	0.050%
Commerzbank			156,888	1,630,053	0.039%
COMMONWEALTH BANK AUST 144A	4.5	12/9/25	1,750,000	1,730,465	0.041%
Compass Group			213,650	4,750,173	0.113%
Conagra Brands			130,333	4,427,412	0.106%
Concho Resources			31,016	4,737,694	0.113%
CONCHO RESOURCES INC	3.75	10/1/27	665,000	636,738	0.015%
Constellation Brands			4,285	923,932	0.022%
CONTINENTAL AIRLINES INC	4.75	1/12/21	156,377	158,895	0.004%
COOPERAT RABOBANK UA/NY	3.13	4/26/21	1,805,000	1,793,616	0.043%
Cooper Companies			8,567	2,374,344	0.057%
Corning			176,319	6,224,061	0.149%
CoStar Group			2,514	1,057,992	0.025%
Costco Wholesale			11,647	2,735,647	0.065%
Covestro			39,829	3,224,046	0.077%
CREDIT AGRICOLE LONDON 144A	3.75	4/24/23	2,125,000	2,084,247	0.050%
Credit Saison			134,800	2,198,516	0.053%
CREDIT SUISSE GROUP AG 144A	3	12/14/23	1,385,000	1,320,063	0.032%
CRH AMERICA FINANCE INC 144A	3.95	4/4/28	2,600,000	2,516,966	0.060%
Crown Castle International, REIT			30,226	3,365,061	0.080%
CROWN CASTLE INTL CORP	3.4	2/15/21	485,000	483,751	0.012%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	485,000	475,551	0.011%
CROWN CASTLE TOWERS LLC 144A	3.22	5/15/42	45,000	43,866	0.001%

CROWN CASTLE TOWERS LLC 144A	3.72	7/15/23	490,000	490,289	0.012%
CSL			17,998	2,615,104	0.062%
CSX			33,000	2,443,650	0.058%
Ctrip.com International, ADR			980	36,427	0.001%
CVS Health			124,368	9,790,249	0.234%
CVS HEALTH CORP	3.13	3/9/20	3,780,000	3,780,060	0.090%
CyberAgent			59,400	3,161,071	0.075%
Danaher			104,653	11,371,595	0.272%
DANONE SA 144A	2.95	11/2/26	1,925,000	1,767,341	0.042%
Danske Bank			164,869	4,321,632	0.103%
Darden Restaurants			6,788	754,758	0.018%
DBS Group			358,800	6,844,886	0.163%
DCC			51,895	4,706,997	0.112%
DELPHI CORP	4.15	3/15/24	745,000	746,570	0.018%
Delta Air Lines			101,840	5,889,407	0.141%
DELTA AIR LINES	7.75	12/17/19	253,406	263,715	0.006%
DELTA AIR LINES	4.95	5/23/19	87,749	88,094	0.002%
DELTA AIR LINES INC	2.88	3/13/20	2,200,000	2,182,178	0.052%
DELTA AIR LINES INC	3.8	4/19/23	765,000	751,940	0.018%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	760,000	768,109	0.018%
DETROIT MI CITY SD QSCB	6.65	5/1/29	2,000,000	2,367,500	0.057%
Diageo			184,596	6,539,922	0.156%
Diamondback Energy			9,921	1,341,220	0.032%
Direct Line Insurance			1,254,810	5,296,326	0.126%
DISCOVER FINANCIAL SVS	3.75	3/4/25	590,000	562,884	0.013%
DISCOVER FINANCIAL SVS	10.25	7/15/19	400,000	418,566	0.010%
DNB			445,187	9,368,744	0.224%
DNKN 2015-1A A2II 144A	3.98	2/20/45	2,277,400	2,277,719	0.054%
DNKN 2017-1A A2I 144A	3.63	11/20/47	1,186,038	1,155,651	0.028%
Dollar General			55,288	6,042,978	0.144%
Dollar Tree			59,377	4,842,194	0.116%
DOMINION ENERGY INC	2.58	7/1/20	640,000	631,111	0.015%
DOMINION RESOURCES INC	2.75	9/15/22	200,000	192,456	0.005%
Domino's Pizza			424	124,995	0.003%
DowDuPont			167,796	10,790,961	0.258%
DRMT 2018-1A A1 144A	2.98	12/25/57	1,212,459	1,203,951	0.029%
DROCK 2015-1 A	2.2	12/15/22	235,000	232,437	0.006%
DROT 2014-1 A 144A	2.54	5/20/27	292,548	292,394	0.007%
DTE Energy			28,105	3,067,099	0.073%
Duke Energy			54,332	4,347,647	0.104%
DUKE ENERGY CORP	2.65	9/1/26	640,000	580,090	0.014%
DUKE ENERGY CORP	3.75	9/1/46	500,000	440,929	0.011%
DXC TECHNOLOGY CO	2.88	3/27/20	920,000	913,017	0.022%
EATON VANCE CORP	3.63	6/15/23	750,000	740,387	0.018%
EFF 2015-1 A3 144A	1.74	9/20/20	403,165	402,898	0.010%
EFF 2017-1 A2 144A	2.13	7/20/22	171,436	170,571	0.004%
EHGVT 2017-A A 144A	2.69	3/25/30	731,554	713,267	0.017%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	370,000	370,786	0.009%
Electric Power development			149,800	4,146,425	0.099%
Electronic Arts			43,139	5,197,818	0.124%
Elekta			268,012	3,603,626	0.086%
Element Fleet Management			598,546	3,081,586	0.074%
Eli Lilly			28,314	3,038,375	0.073%
ENBRIDGE ENERGY PARTNERS	5.5	9/15/40	245,000	262,669	0.006%
ENBRIDGE INC	4	10/1/23	690,000	695,196	0.017%
ENBRIDGE INC	6	1/15/77	1,135,000	1,096,353	0.026%
ENBRIDGE INC	4.25	12/1/26	590,000	593,870	0.014%
Encana			73,696	966,155	0.023%
ENEL FINANCE INTL NV 144A	2.75	4/6/23	1,665,000	1,552,649	0.037%
ENERGY EAST CORPORATION	6.75	9/15/33	1,000,000	1,140,000	0.027%
Engie			406,781	5,988,729	0.143%
ENI SPA 144A	4	9/12/23	780,000	772,532	0.018%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	370,000	368,710	0.009%
Entergy			60,901	4,940,898	0.118%
EOG Resources			43,767	5,583,356	0.133%
EOG RESOURCES INC	6.88	10/1/18	500,000	500,057	0.012%
EOG RESOURCES INC	2.63	3/15/23	500,000	481,779	0.012%
E.ON			180,160	1,833,260	0.044%
Equifax			5,274	688,626	0.016%
Equinix, REIT			4,105	1,777,013	0.042%
Equinor			147,441	4,145,490	0.099%
Equity Residential, REIT			13,592	900,606	0.022%

ERAC USA FINANCE LLC 144A	2.8	11/1/18	170,000	170,015	0.004%
ERAC USA FINANCE LLC 144A	3.85	11/15/24	435,000	429,296	0.010%
ERAC USA FINANCE LLC 144A	4.5	2/15/45	505,000	470,756	0.011%
Erste Group Bank			84,923	3,525,727	0.084%
Essity			147,151	3,693,680	0.088%
Eutelsat Communications			148,405	3,506,130	0.084%
Evergy			86,085	4,727,788	0.113%
Eversource Energy			17,294	1,062,543	0.025%
EXPEDIA INC	5	2/15/26	1,810,000	1,844,099	0.044%
Express Scripts Holding			48,938	4,649,599	0.111%
EXPRESS SCRIPTS HOLDING	2.6	11/30/20	1,930,000	1,897,140	0.045%
EXPRESS SCRIPTS HOLDING	3	7/15/23	810,000	780,616	0.019%
ExxonMobil			190,885	16,229,043	0.388%
Facebook			230,373	37,887,144	0.905%
FEDERAL HOME LOAN BANK	1.38	5/28/19	2,265,000	2,248,345	0.054%
FEDERAL REALTY INVS TRST	2.75	6/1/23	1,500,000	1,432,224	0.034%
FedEx			22,226	5,351,799	0.128%
Ferrari			4,420	605,142	0.014%
FHLMC 15YR GOLD	5.5	11/1/18	240	240	0.000%
FHLMC 15YR GOLD	3	1/1/29	747,114	740,023	0.018%
FHLMC 15YR GOLD	5.5	12/1/18	231	231	0.000%
FHLMC 15YR GOLD	2.5	5/1/30	2,430,056	2,353,961	0.056%
FHLMC ARM	4.01	10/1/36	23,057	24,253	0.001%
FHLMC ARM	4.34	10/1/36	23,273	24,067	0.001%
FHLMC ARM	3.71	11/1/36	40,495	42,769	0.001%
FHLMC ARM	3.76	12/1/36	61,798	65,405	0.002%
FHLMC ARM	3.62	2/1/35	178,814	187,166	0.004%
FHLMC ARM	3.62	2/1/37	74,380	77,410	0.002%
FHLMC ARM	4.47	7/1/35	79,021	82,930	0.002%
FHLMC GOLD	6	10/1/32	6,023	6,546	0.000%
FHLMC GOLD	5.5	10/1/38	198,620	214,201	0.005%
FHLMC GOLD	4.5	10/1/39	620,118	647,049	0.015%
FHLMC GOLD	4.5	10/1/39	888,894	927,322	0.022%
FHLMC GOLD	4	10/1/40	10,341	10,534	0.000%
FHLMC GOLD	4	10/1/40	5,694	5,800	0.000%
FHLMC GOLD	4.5	10/1/40	40,197	41,942	0.001%
FHLMC GOLD	3.5	10/1/43	914,567	906,964	0.022%
FHLMC GOLD	5	11/1/36	215,592	228,933	0.005%
FHLMC GOLD	6	11/1/37	388	430	0.000%
FHLMC GOLD	4	11/1/40	780,282	794,747	0.019%
FHLMC GOLD	3.5	11/1/42	1,905,796	1,889,923	0.045%
FHLMC GOLD	5.5	1/1/38	102,458	111,011	0.003%
FHLMC GOLD	4	1/1/41	278,425	283,603	0.007%
FHLMC GOLD	4	1/1/41	276,656	281,799	0.007%
FHLMC GOLD	2.5	1/1/43	606,410	561,327	0.013%
FHLMC GOLD	3	1/1/43	886,468	855,826	0.020%
FHLMC GOLD	3.5	1/1/44	2,457,129	2,436,671	0.058%
FHLMC GOLD	5	12/1/35	52,159	55,482	0.001%
FHLMC GOLD	5	12/1/35	14,153	15,026	0.000%
FHLMC GOLD	5.5	12/1/39	86,982	93,782	0.002%
FHLMC GOLD	4.5	12/1/39	80,139	83,607	0.002%
FHLMC GOLD	4.5	12/1/39	477,465	498,200	0.012%
FHLMC GOLD	4	12/1/40	1,829	1,863	0.000%
FHLMC GOLD	4	12/1/40	45,320	46,162	0.001%
FHLMC GOLD	3	12/1/42	2,143,149	2,069,606	0.049%
FHLMC GOLD	3.5	12/1/42	483,016	478,997	0.011%
FHLMC GOLD	3.5	12/1/43	1,233,577	1,223,358	0.029%
FHLMC GOLD	6	2/1/28	1,691	1,853	0.000%
FHLMC GOLD	4	2/1/41	872,841	889,039	0.021%
FHLMC GOLD	2.5	2/1/43	381,299	352,954	0.008%
FHLMC GOLD	2.5	2/1/43	33,225	30,755	0.001%
FHLMC GOLD	2.5	2/1/43	88,258	81,697	0.002%
FHLMC GOLD	3.5	3/1/42	629,948	624,704	0.015%
FHLMC GOLD	2.5	3/1/43	137,081	126,891	0.003%
FHLMC GOLD	3	3/1/43	3,498,386	3,377,229	0.081%
FHLMC GOLD	3.5	3/1/45	2,033,558	2,012,256	0.048%
FHLMC GOLD	3.5	3/1/46	4,261,177	4,212,159	0.101%
FHLMC GOLD	5	4/1/40	39,859	42,332	0.001%
FHLMC GOLD	5	5/1/40	285,281	303,022	0.007%
FHLMC GOLD	4.5	5/1/42	382,700	396,115	0.009%
FHLMC GOLD	3.5	5/1/43	1,004,631	996,265	0.024%
FHLMC GOLD	7	6/1/32	6,168	6,322	0.000%

FHLMC GOLD	7	6/1/32	9,608	9,839	0.000%
FHLMC GOLD	4.5	6/1/39	432,128	450,476	0.011%
FHLMC GOLD	5	7/1/40	226,240	240,002	0.006%
FHLMC GOLD	3.5	7/1/43	443,831	439,193	0.010%
FHLMC GOLD	6.5	8/1/32	16,683	18,486	0.000%
FHLMC GOLD	5	8/1/37	61,137	64,886	0.002%
FHLMC GOLD	6	8/1/38	27,688	30,481	0.001%
FHLMC GOLD	4.5	8/1/40	107,146	111,799	0.003%
FHLMC GOLD	5	8/1/40	420,637	446,770	0.011%
FHLMC GOLD	5	8/1/40	132,685	140,928	0.003%
FHLMC GOLD	4.5	8/1/40	82,247	85,818	0.002%
FHLMC GOLD	4.5	8/1/40	214,202	223,503	0.005%
FHLMC GOLD	3	8/1/43	1,138,695	1,098,772	0.026%
FHLMC GOLD	4	9/1/40	1,046,232	1,065,652	0.025%
FHLM Gold	4	12/1/41	81,393	82,908	0.002%
FHLM Gold	4	6/1/42	1,912,945	1,948,408	0.047%
FHMS 2014K 36 A1	2.78	4/25/23	543,863	537,804	0.013%
FHMS K024 A1	1.75	2/25/22	2,559,058	2,501,670	0.060%
FHMS K025 A1	1.88	4/25/22	2,875,434	2,812,432	0.067%
FHMS K027 A1	1.79	9/25/22	1,201,388	1,172,730	0.028%
FHMS K057 A1	2.21	6/25/25	1,735,143	1,651,645	0.039%
FHMS K068 A1	2.95	2/25/27	1,325,172	1,299,932	0.031%
FHMS K716 A1	2.41	1/25/21	514,870	511,164	0.012%
FIDELITY NATIONAL INFORM	4.25	5/15/28	2,590,000	2,601,334	0.062%
Fidelity National Information			48,327	5,271,026	0.126%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	2,065,000	2,030,372	0.048%
Fifth Third Bancorp			104,122	2,907,086	0.069%
FIFTH THIRD BANCORP	3.5	3/15/22	340,000	338,408	0.008%
FIFTH THIRD BANK	3.35	7/26/21	2,665,000	2,652,821	0.063%
FIRST AMERICAN FINANCIAL	4.6	11/15/24	415,000	415,337	0.010%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	1,310,000	1,325,471	0.032%
First Republic Bank			47,373	4,547,808	0.109%
Fiserv			55,739	4,591,779	0.110%
FleetCor Technologies			6,856	1,562,071	0.037%
Flowserve			22,646	1,238,510	0.030%
FMR LLC 144A	4.95	2/1/33	740,000	782,220	0.019%
FNF			6,599	259,671	0.006%
FNMA 15YR	4.5	10/1/20	2,233	2,263	0.000%
FNMA 15YR	4.5	10/1/26	159,301	164,502	0.004%
FNMA 15YR	2.5	10/1/31	280,988	271,360	0.006%
FNMA 15YR	2.5	10/1/32	2,600,677	2,511,567	0.060%
FNMA 15YR	3.5	11/1/26	435,257	437,892	0.010%
FNMA 15YR	3	11/1/27	217,559	216,216	0.005%
FNMA 15YR	3	11/1/27	454,895	452,088	0.011%
FNMA 15YR	3.5	11/1/32	1,283,039	1,292,666	0.031%
FNMA 15YR	5.5	1/1/21	1,350	1,374	0.000%
FNMA 15YR	3	1/1/27	605,340	601,605	0.014%
FNMA 15YR	5.5	12/1/18	369	369	0.000%
FNMA 15YR	4.5	12/1/20	13,345	13,510	0.000%
FNMA 15YR	3	2/1/27	1,324,554	1,316,381	0.031%
FNMA 15YR	6	3/1/21	94,090	96,173	0.002%
FNMA 15YR	5.5	4/1/19	114	114	0.000%
FNMA 15YR	6	4/1/21	602	611	0.000%
FNMA 15YR	4.5	4/1/23	48,807	50,309	0.001%
FNMA 15YR	4.5	5/1/19	959	970	0.000%
FNMA 15YR	4.5	5/1/19	20,159	20,408	0.000%
FNMA 15YR	5	5/1/19	22,307	22,978	0.001%
FNMA 15YR	2.5	5/1/32	1,223,853	1,181,954	0.028%
FNMA 15YR	3.5	5/1/33	1,295,308	1,302,728	0.031%
FNMA 15YR	4.5	8/1/20	26,307	26,632	0.001%
FNMA 15YR	3	8/1/32	806,790	797,747	0.019%
FNMA 15YR	5	9/1/19	21,121	21,757	0.001%
FNMA 15YR	3.5	9/1/28	2,728,635	2,754,106	0.066%
FNMA 15 YR TBA OCT	2.5	1/1/27	1,880,000	1,813,943	0.043%
FNMA 15 YR TBA OCT	3	1/1/27	925,000	913,636	0.022%
FNMA 20YR	3	10/1/37	2,289,355	2,222,026	0.053%
FNMA 20YR	3	11/1/36	1,811,837	1,764,851	0.042%
FNMA 20YR	3	11/1/36	472,034	460,353	0.011%
FNMA 20YR	3.5	1/1/36	913,324	914,027	0.022%
FNMA 20YR	3.5	2/1/35	97,821	97,896	0.002%
FNMA 20YR	3	3/1/38	1,344,426	1,304,891	0.031%
FNMA 20YR	3.5	6/1/38	734,218	730,467	0.017%

FNMA 30 yr	3.5	1/1/44	2,688,370	2,653,126	0.063%
FNMA 30 yr	3.5	3/1/43	2,092,110	2,064,683	0.049%
FNMA 30 yr	3.5	6/1/42	87,739	86,592	0.002%
FNMA 30 yr	3.5	6/1/42	134,232	132,466	0.003%
FNMA 30 yr	3.5	7/1/42	1,630,022	1,608,654	0.038%
FNMA 30 yr	3.5	7/1/42	117,247	115,710	0.003%
FNMA 30 yr	3.5	8/1/42	234,947	231,865	0.006%
FNMA 30 YR	7	10/1/29	1,690	1,833	0.000%
FNMA 30 YR	7	10/1/30	433	434	0.000%
FNMA 30 YR	5	10/1/34	333,364	353,931	0.008%
FNMA 30 YR	5	10/1/35	57,677	61,254	0.001%
FNMA 30 YR	6.5	10/1/36	6,588	7,268	0.000%
FNMA 30 YR	4	10/1/41	1,041,327	1,059,418	0.025%
FNMA 30 YR	3	10/1/42	116,824	112,875	0.003%
FNMA 30 YR	3	10/1/42	1,106,513	1,069,679	0.026%
FNMA 30 YR	4	10/1/45	72,934	73,766	0.002%
FNMA 30 YR	3	10/1/46	4,816,010	4,620,497	0.110%
FNMA 30 YR	3	10/1/46	3,884,491	3,723,174	0.089%
FNMA 30 YR	3	10/1/46	1,298,087	1,244,568	0.030%
FNMA 30 YR	3	10/1/46	807,912	774,361	0.018%
FNMA 30 YR	6	11/1/34	16,904	18,623	0.000%
FNMA 30 YR	5	11/1/35	426,291	452,849	0.011%
FNMA 30 YR	5.5	11/1/36	37,771	40,781	0.001%
FNMA 30 YR	6.5	11/1/37	19,395	21,299	0.001%
FNMA 30 YR	6	11/1/38	205,781	226,630	0.005%
FNMA 30 YR	4.5	11/1/39	87,491	91,114	0.002%
FNMA 30 YR	4	11/1/40	1,072,561	1,091,785	0.026%
FNMA 30 YR	4	11/1/40	446,377	454,133	0.011%
FNMA 30 YR	4.5	11/1/40	588,238	612,186	0.015%
FNMA 30 YR	4	11/1/41	326,907	332,583	0.008%
FNMA 30 YR	3.5	11/1/45	5,356,951	5,294,722	0.126%
FNMA 30 YR	3.5	11/1/45	721,588	713,206	0.017%
FNMA 30 YR	3	11/1/45	799,263	767,211	0.018%
FNMA 30 YR	4	11/1/45	87,090	88,070	0.002%
FNMA 30 YR	3	11/1/46	1,706,582	1,635,085	0.039%
FNMA 30 YR	3	11/1/46	2,632,881	2,523,525	0.060%
FNMA 30 YR	3	11/1/46	399,222	383,002	0.009%
FNMA 30 YR	3	11/1/46	2,005,592	1,922,905	0.046%
FNMA 30 YR	3	11/1/46	605,124	580,554	0.014%
FNMA 30 YR	3	11/1/46	265,382	254,610	0.006%
FNMA 30 YR	4.5	11/1/47	1,796,099	1,869,612	0.045%
FNMA 30 YR	3	11/1/47	4,491,597	4,304,822	0.103%
FNMA 30 YR	3.5	11/1/47	236,034	232,416	0.006%
FNMA 30 YR	5.5	1/1/36	175,691	189,865	0.005%
FNMA 30 YR	6.5	1/1/37	19,852	21,765	0.001%
FNMA 30 YR	4	1/1/41	708,500	720,800	0.017%
FNMA 30 YR	4	1/1/41	1,949,343	1,983,190	0.047%
FNMA 30 YR	4	1/1/41	59,221	60,250	0.001%
FNMA 30 YR	4	1/1/42	1,861,023	1,893,374	0.045%
FNMA 30 YR	4.5	1/1/42	43,272	45,065	0.001%
FNMA 30 YR	4	1/1/43	492,940	501,505	0.012%
FNMA 30 YR	3.5	1/1/47	5,410,050	5,338,252	0.127%
FNMA 30 YR	3	1/1/47	1,419,582	1,361,861	0.033%
FNMA 30 YR	6.5	12/1/32	35,576	39,155	0.001%
FNMA 30 YR	6	12/1/35	93,528	103,055	0.002%
FNMA 30 YR	5.5	12/1/35	2,362,649	2,573,551	0.061%
FNMA 30 YR	5	12/1/36	5,554	5,899	0.000%
FNMA 30 YR	4.5	12/1/39	452,821	471,477	0.011%
FNMA 30 YR	4.5	12/1/39	529,245	551,274	0.013%
FNMA 30 YR	4	12/1/40	971,989	988,878	0.024%
FNMA 30 YR	4.5	12/1/40	451,303	469,676	0.011%
FNMA 30 YR	4	12/1/40	1,118,168	1,137,580	0.027%
FNMA 30 YR	4	12/1/41	298,748	303,941	0.007%
FNMA 30 YR	4.5	12/1/41	35,737	37,192	0.001%
FNMA 30 YR	3.5	12/1/45	1,560,296	1,542,170	0.037%
FNMA 30 YR	3.5	12/1/45	3,877,653	3,832,608	0.092%
FNMA 30 YR	4	12/1/45	266,999	270,119	0.006%
FNMA 30 YR	3	12/1/46	1,303,946	1,250,985	0.030%
FNMA 30 YR	3	12/1/46	1,928,492	1,850,139	0.044%
FNMA 30 YR	3	12/1/46	1,271,133	1,218,716	0.029%
FNMA 30 YR	3	12/1/46	1,919,941	1,843,103	0.044%
FNMA 30 YR	3	12/1/46	2,216,911	2,125,494	0.051%

FNMA 30 YR	3	12/1/46	329,440	316,064	0.008%
FNMA 30 YR	4	12/1/46	279,968	282,922	0.007%
FNMA 30 YR	3.5	12/1/47	22,936	22,626	0.001%
FNMA 30 YR	7	2/1/30	612	667	0.000%
FNMA 30 YR	7	2/1/30	794	895	0.000%
FNMA 30 YR	7	2/1/31	491	555	0.000%
FNMA 30 YR	6	2/1/34	218,092	240,228	0.006%
FNMA 30 YR	5	2/1/34	113,956	120,994	0.003%
FNMA 30 YR	5.5	2/1/35	760,694	822,036	0.020%
FNMA 30 YR	5	2/1/36	637,013	676,603	0.016%
FNMA 30 YR	5	2/1/38	23,494	24,944	0.001%
FNMA 30 YR	5.5	2/1/40	31,449	33,854	0.001%
FNMA 30 YR	4.5	2/1/40	401,070	417,554	0.010%
FNMA 30 YR	4	2/1/41	130,239	132,501	0.003%
FNMA 30 YR	4	2/1/41	1,116,991	1,137,092	0.027%
FNMA 30 YR	3	2/1/43	1,041,256	1,005,945	0.024%
FNMA 30 YR	3.5	2/1/47	1,020,954	1,007,404	0.024%
FNMA 30 YR	4	2/1/48	280,053	282,927	0.007%
FNMA 30 YR	7	3/1/31	31,732	34,388	0.001%
FNMA 30 YR	5	3/1/34	107,775	114,775	0.003%
FNMA 30 YR	5	3/1/36	167,610	177,992	0.004%
FNMA 30 YR	5	3/1/36	183,866	195,292	0.005%
FNMA 30 YR	6	3/1/37	259,165	285,598	0.007%
FNMA 30 YR	4.5	3/1/41	22,669	23,591	0.001%
FNMA 30 YR	4.5	3/1/41	565,591	588,595	0.014%
FNMA 30 YR	3	3/1/43	1,799,137	1,740,329	0.042%
FNMA 30 YR	3.5	3/1/44	360,398	357,318	0.009%
FNMA 30 YR	4	3/1/46	281,457	284,739	0.007%
FNMA 30 YR	3	3/1/46	1,830,713	1,756,875	0.042%
FNMA 30 YR	3.5	3/1/48	7,467,030	7,352,556	0.176%
FNMA 30 YR	7	4/1/32	2,133	2,401	0.000%
FNMA 30 YR	5	4/1/35	113,743	120,768	0.003%
FNMA 30 YR	5.5	4/1/36	16,462	17,797	0.000%
FNMA 30 YR	6.5	4/1/36	94,390	103,484	0.002%
FNMA 30 YR	4.5	4/1/37	142,521	147,809	0.004%
FNMA 30 YR	3	4/1/43	2,787,110	2,691,363	0.064%
FNMA 30 YR	3.5	4/1/45	1,194,013	1,180,328	0.028%
FNMA 30 YR	3.5	4/1/47	2,015,694	1,988,109	0.047%
FNMA 30 YR	6	5/1/33	51,988	57,268	0.001%
FNMA 30 YR	6	5/1/36	80,322	87,899	0.002%
FNMA 30 YR	5	5/1/38	966	1,026	0.000%
FNMA 30 YR	5	5/1/38	280,009	297,428	0.007%
FNMA 30 YR	5.5	5/1/39	98,163	105,571	0.003%
FNMA 30 YR	5	5/1/40	293,987	312,796	0.007%
FNMA 30 YR	4.5	5/1/41	540,391	562,385	0.013%
FNMA 30 YR	6	5/1/42	67,407	74,296	0.002%
FNMA 30 YR	3.5	5/1/42	1,308,977	1,298,466	0.031%
FNMA 30 YR	5.5	5/1/44	1,185,644	1,279,871	0.031%
FNMA 30 YR	4.5	5/1/48	4,001,016	4,167,845	0.100%
FNMA 30 YR	4.5	5/1/48	850,286	882,203	0.021%
FNMA 30 YR	4.5	5/1/48	3,668,359	3,786,830	0.090%
FNMA 30 YR	5	6/1/35	138,724	147,275	0.004%
FNMA 30 YR	6	6/1/36	147,276	162,327	0.004%
FNMA 30 YR	4.5	6/1/37	2,398	2,482	0.000%
FNMA 30 YR	5.5	6/1/38	59,968	64,677	0.002%
FNMA 30 YR	3.5	6/1/43	222,477	220,686	0.005%
FNMA 30 YR	4	6/1/45	3,968,198	4,015,621	0.096%
FNMA 30 YR	3.5	6/1/46	722,890	718,190	0.017%
FNMA 30 YR	5	6/1/48	570,914	603,866	0.014%
FNMA 30 YR	4	6/1/48	4,599,578	4,646,789	0.111%
FNMA 30 YR	5	7/1/35	161,627	171,600	0.004%
FNMA 30 YR	5	7/1/35	215,518	228,825	0.005%
FNMA 30 YR	4.5	7/1/39	79,130	82,404	0.002%
FNMA 30 YR	5	7/1/40	131,172	139,573	0.003%
FNMA 30 YR	5	7/1/41	407,126	433,087	0.010%
FNMA 30 YR	3.5	7/1/43	2,337,863	2,319,059	0.055%
FNMA 30 YR	3.5	7/1/45	1,222,975	1,208,769	0.029%
FNMA 30 YR	4	7/1/46	2,193,419	2,219,843	0.053%
FNMA 30 YR	4	7/1/48	13,262,159	13,398,287	0.320%
FNMA 30 YR	8	8/1/24	247	258	0.000%
FNMA 30 YR	6	8/1/34	2,062,792	2,271,929	0.054%
FNMA 30 YR	5	8/1/35	425,132	451,524	0.011%

FNMA 30 YR	6.5	8/1/36	3,992	4,376	0.000%
FNMA 30 YR	5.5	8/1/37	488,895	528,424	0.013%
FNMA 30 YR	6	8/1/37	381,365	420,406	0.010%
FNMA 30 YR	5.5	8/1/37	221,606	239,475	0.006%
FNMA 30 YR	6.5	8/1/38	419,515	466,767	0.011%
FNMA 30 YR	4.5	8/1/39	107,181	111,638	0.003%
FNMA 30 YR	4	8/1/42	2,396,006	2,437,660	0.058%
FNMA 30 YR	4.5	8/1/44	764,718	796,048	0.019%
FNMA 30 YR	2.5	8/1/46	2,000,550	1,852,058	0.044%
FNMA 30 YR	4	8/1/46	1,258,981	1,272,559	0.030%
FNMA 30 YR	4	8/1/47	6,310,355	6,390,134	0.153%
FNMA 30 YR	7.5	9/1/26	401	423	0.000%
FNMA 30 YR	5.5	9/1/36	434,480	469,443	0.011%
FNMA 30 YR	6	9/1/38	345,240	380,470	0.009%
FNMA 30 YR	4.5	9/1/39	138,248	143,963	0.003%
FNMA 30 YR	6	9/1/39	44,985	49,272	0.001%
FNMA 30 YR	5.5	9/1/41	7,079	7,651	0.000%
FNMA 30 YR	3.5	9/1/43	777,719	771,464	0.018%
FNMA 30 YR	3.5	9/1/45	3,002,306	2,967,431	0.071%
FNMA 30 YR	4	9/1/45	190,465	192,627	0.005%
FNMA 30 YR	4	9/1/46	144,972	146,624	0.004%
FNMA 30 YR	3.5	9/1/46	3,131,122	3,094,751	0.074%
FNMA 30 YR	5	9/1/48	1,235,000	1,298,197	0.031%
FNMA 30YR	4	11/1/40	2,146,068	2,178,267	0.052%
FNMA 30YR	6.5	1/1/28	1,189	1,304	0.000%
FNMA 30YR	7	12/1/27	1,777	1,962	0.000%
FNMA 30YR	6.5	3/1/24	223	244	0.000%
FNMA 30YR	6	3/1/28	586	633	0.000%
FNMA 30YR	6	3/1/28	2,798	3,022	0.000%
FNMA 30YR	8	7/1/26	692	756	0.000%
FNMA 30YR	7	7/1/26	3,500	3,669	0.000%
FNMA 30YR	7	9/1/25	1,040	1,089	0.000%
FNMA 30YR	7	9/1/26	102	102	0.000%
FNMA 30 YR TBA OCT	4.5	1/1/35	2,770,350	2,857,897	0.068%
FNMA 30 YR TBA OCT	3	1/1/42	3,225,000	3,086,086	0.074%
FNMA ARM	3.63	1/1/37	21,538	22,594	0.001%
FNMA ARM	4.26	7/1/35	49,037	51,191	0.001%
FNMA ARM	4.13	9/1/36	381	383	0.000%
FNR 2018-44 PC	4	6/25/44	1,680,629	1,702,112	0.041%
FORD MOTOR CREDIT CO LLC	2.55	10/5/18	1,745,000	1,744,976	0.042%
FORD MOTOR CREDIT CO LLC	5.75	2/1/21	600,000	623,370	0.015%
Fortive			68,769	5,790,350	0.138%
FORTIVE CORPORATION CVT 5.000000 A			824	880,634	0.021%
Fortune Brands Home & Security			13,122	687,068	0.016%
Franklin Resources			57,857	1,759,431	0.042%
FREDDIE MAC	2.5	4/23/20	4,200,000	4,180,382	0.100%
Fresenius			124,997	9,166,061	0.219%
FRESNILLO PLC 144A	5.5	11/13/23	805,000	829,150	0.020%
GALC 2018-1 A3 144A	2.6	6/15/21	490,000	485,498	0.012%
GALXY 2018-29A A 144A	3.1	11/15/26	2,585,000	2,564,769	0.061%
Gam Holding			155,087	1,102,769	0.026%
Gartner			8,253	1,308,101	0.031%
GATX CORP	2.6	3/30/20	160,000	157,937	0.004%
GATX CORP	4.85	6/1/21	1,000,000	1,028,538	0.025%
GE CAPITAL INTL FUNDING	2.34	11/15/20	877,000	854,962	0.020%
GENERAL ELEC CAP CORP	5.5	1/8/20	72,000	73,879	0.002%
GENERAL ELEC CAP CORP	5.3	2/11/21	232,000	241,668	0.006%
GENERAL MOTORS CO	3.5	10/2/18	1,165,000	1,165,027	0.028%
GENERAL MOTORS CO	4	4/1/25	1,120,000	1,074,493	0.026%
GENERAL MOTORS FINL CO	3.1	1/15/19	1,180,000	1,180,937	0.028%
GEORGE WASHINGTON UNIVER	4.3	9/15/44	975,000	982,612	0.023%
GFMT 2018-1 A23 144A	3.5	11/25/57	1,175,969	1,151,959	0.028%
GFORT 2017-1 A1 144A	2.22	1/18/22	1,240,000	1,226,802	0.029%
Gilead Sciences			32,500	2,509,325	0.060%
GILEAD SCIENCES INC	3.25	9/1/22	875,000	870,335	0.021%
GILEAD SCIENCES INC	1.85	9/20/19	790,000	783,462	0.019%
GlaxoSmithKline, ADR			176,200	7,077,954	0.169%
Global Payments			48,800	6,217,120	0.148%
GMCAR 2018-2 A3	2.81	12/16/22	1,855,000	1,842,685	0.044%
GNMA 15 YR	4.5	6/15/39	715,092	751,493	0.018%
GNMA 15 YR	5	9/15/39	891,895	947,022	0.023%
GNMA 15 YR PLAT	6	4/15/36	21,418	23,385	0.001%

GNMA 30 YR	5	10/15/39	176,520	187,459	0.004%
GNMA 30 YR	7	12/15/30	375	402	0.000%
GNMA 30 YR	4	2/15/41	1,202,203	1,230,816	0.029%
GNMA 30 YR	3.5	2/15/45	122,474	122,031	0.003%
GNMA 30 YR	5.5	2/20/34	265,960	286,465	0.007%
GNMA 30 YR	7	3/15/28	874	876	0.000%
GNMA 30 YR	7	3/15/29	6,068	6,462	0.000%
GNMA 30 YR	7	3/15/31	167	168	0.000%
GNMA 30 YR	7	5/15/29	442	442	0.000%
GNMA 30 YR	7	6/15/27	4,891	5,319	0.000%
GNMA 30 YR	5	9/15/39	206,639	219,484	0.005%
GNMA 30 YR	3	9/15/42	1,087,521	1,057,867	0.025%
GNMA 30 YR PLAT	5	10/15/34	724,274	769,190	0.018%
GNMA 30 YR PLAT	4.5	4/15/41	309,043	322,361	0.008%
GNMA 30 YR PLAT	6.5	5/15/24	2,099	2,303	0.000%
GNMA 30 YR PLAT	3.5	9/15/41	1,901,761	1,899,563	0.045%
GNMA II 30 YR	3.5	2/20/46	1,107,220	1,104,984	0.026%
GNMA II 30 YR	3.5	2/20/48	8,455,175	8,399,620	0.201%
GNMA II 30 YR	3.5	2/20/48	2,853,321	2,835,158	0.068%
GNMA II 30 YR	3.5	3/20/43	713,339	709,581	0.017%
GNMA II 30 YR	4	5/20/41	784,158	804,663	0.019%
GNMA II 30 YR	4	5/20/48	993,713	1,000,266	0.024%
GNMA II 30 YR	3.5	6/20/43	642,061	639,826	0.015%
GNMA II 30 YR	5	9/20/47	3,515,576	3,675,206	0.088%
GNMA II TBA OCT	5	1/1/33	2,650,000	2,767,180	0.066%
GNMA II TBA OCT	4.5	1/1/35	4,435,000	4,583,989	0.109%
GNMA II 30 YR	4	10/20/41	73,486	75,406	0.002%
GNMA II 30 YR	3.5	10/20/44	103,132	102,718	0.002%
GNMA II 30 YR	3.5	10/20/45	191,233	190,500	0.005%
GNMA II 30 YR	3.5	10/20/45	266,902	265,879	0.006%
GNMA II 30 YR	5	10/20/47	167,333	174,931	0.004%
GNMA II 30 YR	4.5	11/20/39	570,507	598,365	0.014%
GNMA II 30 YR	4.5	11/20/40	1,536,387	1,610,710	0.038%
GNMA II 30 YR	3.5	11/20/42	10,442	10,393	0.000%
GNMA II 30 YR	5	11/20/42	130,353	138,240	0.003%
GNMA II 30 YR	4	11/20/42	21,824	22,383	0.001%
GNMA II 30 YR	3	11/20/46	742,594	720,338	0.017%
GNMA II 30 YR	3	11/20/46	267,435	259,379	0.006%
GNMA II 30 YR	5	11/20/47	785,675	821,350	0.020%
GNMA II 30 YR	4.5	1/20/41	1,111,822	1,165,557	0.028%
GNMA II 30 YR	2.5	1/20/43	732,725	695,287	0.017%
GNMA II 30 YR	3.5	1/20/46	52,135	51,915	0.001%
GNMA II 30 YR	5	1/20/48	2,912,647	3,044,901	0.073%
GNMA II 30 YR	5	12/20/34	909,535	977,854	0.023%
GNMA II 30 YR	2.5	12/20/42	632,641	600,318	0.014%
GNMA II 30 YR	3.5	12/20/42	2,436,404	2,436,562	0.058%
GNMA II 30 YR	5	12/20/47	2,519,350	2,633,745	0.063%
GNMA II 30 YR	5.5	2/20/36	1,672	1,798	0.000%
GNMA II 30 YR	4	2/20/41	30,741	31,546	0.001%
GNMA II 30 YR	2.5	2/20/43	25,292	24,000	0.001%
GNMA II 30 YR	3.5	2/20/43	208,119	208,133	0.005%
GNMA II 30 YR	4	2/20/44	730,169	748,361	0.018%
GNMA II 30 YR	3.5	2/20/45	242,031	241,058	0.006%
GNMA II 30 YR	3.5	2/20/46	811,672	808,245	0.019%
GNMA II 30 YR	3	2/20/48	1,324,351	1,283,557	0.031%
GNMA II 30 YR	5	2/20/48	2,929,781	3,062,812	0.073%
GNMA II 30 YR	4.5	3/20/41	91,611	96,045	0.002%
GNMA II 30 YR	5	3/20/41	429,668	456,653	0.011%
GNMA II 30 YR	4.5	3/20/47	1,536,133	1,602,688	0.038%
GNMA II 30 YR	3	4/20/43	912,525	891,816	0.021%
GNMA II 30 YR	3.5	4/20/45	53,428	53,208	0.001%
GNMA II 30 YR	3	4/20/46	439,992	427,281	0.010%
GNMA II 30 YR	3	4/20/47	3,344,658	3,243,406	0.077%
GNMA II 30 YR	3.5	5/20/43	607,867	607,907	0.015%
GNMA II 30 YR	3.5	5/20/45	80,852	80,517	0.002%
GNMA II 30 YR	3.5	5/20/45	172,465	171,755	0.004%
GNMA II 30 YR	4	5/20/46	961,155	983,352	0.023%
GNMA II 30 YR	3.5	5/20/46	22,968	22,871	0.001%
GNMA II 30 YR	3.5	5/20/46	25,737	25,628	0.001%
GNMA II 30 YR	3.5	5/20/46	13,600	13,531	0.000%
GNMA II 30 YR	4	5/20/47	2,776,327	2,833,940	0.068%
GNMA II 30 YR	5	5/20/48	1,512,750	1,582,658	0.038%

GNMA II 30 YR	5.5	5/20/48	2,984,136	3,149,623	0.075%
GNMA II 30 YR	5	5/20/48	331,527	351,744	0.008%
GNMA II 30 YR	4	6/20/42	199,615	204,804	0.005%
GNMA II 30 YR	3.5	6/20/46	25,209	25,103	0.001%
GNMA II 30 YR	5	6/20/48	384,959	408,434	0.010%
GNMA II 30 YR	4	7/20/42	717,719	736,313	0.018%
GNMA II 30 YR	3.5	7/20/43	52,591	52,595	0.001%
GNMA II 30 YR	3	7/20/46	1,368,766	1,328,378	0.032%
GNMA II 30 YR	3	7/20/47	5,966,211	5,784,291	0.138%
GNMA II 30 YR	4	7/20/47	1,085,308	1,108,714	0.026%
GNMA II 30 YR	4.5	7/20/47	1,120,390	1,159,221	0.028%
GNMA II 30 YR	4.5	7/20/48	7,751,586	8,020,240	0.192%
GNMA II 30 YR	5	7/20/48	3,915,714	4,099,947	0.098%
GNMA II 30 YR	5	7/20/48	139,684	148,181	0.004%
GNMA II 30 YR	5	7/20/48	618,526	658,830	0.016%
GNMA II 30 YR	6	8/20/34	127,928	139,685	0.003%
GNMA II 30 YR	3.5	8/20/42	203,009	203,022	0.005%
GNMA II 30 YR	3	8/20/46	1,936,618	1,880,363	0.045%
GNMA II 30 YR	4	8/20/47	3,339,608	3,411,662	0.081%
GNMA II 30 YR	4.5	8/20/47	4,388,183	4,540,268	0.108%
GNMA II 30 YR	5	8/20/47	392,962	410,805	0.010%
GNMA II 30 YR	5	8/20/48	3,738,845	3,909,572	0.093%
GNMA II 30 YR	4.5	9/20/40	351,449	368,459	0.009%
GNMA II 30 YR	3	9/20/42	509,727	498,160	0.012%
GNMA II 30 YR	4	9/20/42	26,475	27,158	0.001%
GNMA II 30 YR	3.5	9/20/43	718,428	718,475	0.017%
GNMA II 30 YR	2.5	9/20/46	898,292	843,192	0.020%
GNMA II 30 YR	3.5	9/20/46	1,298,009	1,292,292	0.031%
GNMA II 30 YR	5	9/20/48	2,625,442	2,745,328	0.066%
GNMA II 30 YR	5	9/20/48	395,000	420,739	0.010%
GNR 2017-184 JH	3	12/20/47	1,205,454	1,182,645	0.028%
GNR 2018-8 DA	3	11/20/47	980,259	971,481	0.023%
GN Store Nord			92,962	4,525,052	0.108%
GOLDCORP INC	3.63	6/9/21	1,260,000	1,253,638	0.030%
GOLDMAN SACHS GROUP INC	4.25	10/21/25	1,865,000	1,846,622	0.044%
GOLDMAN SACHS GROUP INC	5.75	1/24/22	380,000	404,225	0.010%
GOLDMAN SACHS GROUP INC	3	4/26/22	3,935,000	3,852,042	0.092%
GOLDMAN SACHS GROUP INC	2.75	9/15/20	1,300,000	1,284,152	0.031%
GOLDMAN SACHS GRP INC	6.75	10/1/37	700,000	840,712	0.020%
GOVT NATL MORTG ASSN	7.5	1/15/26	257	257	0.000%
GOVT NATL MTG ASSN	8	11/15/24	348	368	0.000%
GOVT NATL MTG ASSN	7	4/15/26	2,253	2,368	0.000%
GOVT NATL MTG ASSN	7	4/15/26	1,112	1,114	0.000%
GOVT NATL MTG ASSN 1	8	10/15/23	622	654	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/25	6,311	6,364	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	1,686	1,774	0.000%
GOVT NATL MTG ASSN I	7.5	11/15/25	3,761	3,768	0.000%
GOVT NATL MTG ASSN I	8	11/15/25	5,537	5,870	0.000%
GOVT NATL MTG ASSN I	8	11/15/25	8,974	9,128	0.000%
GOVT NATL MTG ASSN I	7.5	11/15/25	88	93	0.000%
GOVT NATL MTG ASSN I	7.5	11/15/25	344	344	0.000%
GOVT NATL MTG ASSN I	7	11/15/26	423	465	0.000%
GOVT NATL MTG ASSN I	7	11/15/26	409	447	0.000%
GOVT NATL MTG ASSN I	8	1/15/23	2,156	2,175	0.000%
GOVT NATL MTG ASSN I	7.5	1/15/26	1,309	1,339	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	1,794	1,884	0.000%
GOVT NATL MTG ASSN I	7	12/15/25	6,385	6,472	0.000%
GOVT NATL MTG ASSN I	8.5	2/15/20	1,366	1,369	0.000%
GOVT NATL MTG ASSN I	9	2/15/20	146	147	0.000%
GOVT NATL MTG ASSN I	8	2/15/21	1,573	1,576	0.000%
GOVT NATL MTG ASSN I	8.5	2/15/22	274	275	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/26	1,760	1,873	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/26	2,072	2,186	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,489	1,562	0.000%
GOVT NATL MTG ASSN I	9.5	3/15/21	1,059	1,063	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/23	2,284	2,302	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/23	183	184	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/26	1,204	1,268	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	200	202	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	67	67	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	272	272	0.000%
GOVT NATL MTG ASSN I	8	4/15/22	461	462	0.000%

GOVT NATL MTG ASSN I	7.5	4/15/23	2,224	2,229	0.000%
GOVT NATL MTG ASSN I	7.5	4/15/26	1,337	1,400	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/24	2,205	2,232	0.000%
GOVT NATL MTG ASSN I	7	5/15/26	148	148	0.000%
GOVT NATL MTG ASSN I	7	5/15/26	700	701	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/26	1,967	1,971	0.000%
GOVT NATL MTG ASSN I	6.5	5/15/28	1,314	1,442	0.000%
GOVT NATL MTG ASSN I	6.5	6/15/23	382	419	0.000%
GOVT NATL MTG ASSN I	7.5	6/15/23	387	388	0.000%
GOVT NATL MTG ASSN I	9.5	8/15/20	139	139	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	488	489	0.000%
GOVT NATL MTG ASSN I	8	8/15/25	111	119	0.000%
GOVT NATL MTG ASSN I	7	8/15/26	3,321	3,365	0.000%
GOVT NATL MTG ASSN I	8.5	9/15/23	2,835	2,843	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/25	556	583	0.000%
GOVT NATL MTG ASSN II	10	1/20/20	50	50	0.000%
GOVT NATL MTG ASSN II	9	6/20/20	6,135	6,150	0.000%
GOVT NATL MTG ASSN II	8.5	6/20/25	5,149	5,506	0.000%
GOVT NATL MTG ASSN II	8.5	6/20/26	1,503	1,507	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	2,390	2,622	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	15,323	16,812	0.000%
GOVT NATL MTG ASSN I NEW	6.5	4/15/26	276	303	0.000%
GOVT NATL MTG ASSN I NEW	6.5	9/15/25	26,920	29,535	0.001%
GOVT NATL MTG ASSN NEW	8	2/15/23	1,009	1,011	0.000%
GOVT NATL MTG ASSN PLATINUM	7.5	9/15/26	1,017	1,120	0.000%
GOVT NATL MTG ASSOC ARM	2.75	8/20/23	1,044	1,063	0.000%
GRAIN SPECTRUM FUNDING 144A	4	10/10/18	2,300,000	2,299,796	0.055%
Great Portland Estates			214,280	1,866,789	0.045%
GSMS 2014-GC24 A1	1.51	9/10/47	531,816	529,488	0.013%
GSMS 2015-GC32 A4	3.76	7/10/48	950,000	956,242	0.023%
GSMS 2018-GS9 A4	3.99	3/10/51	1,250,000	1,267,411	0.030%
HALFMOON PARENT INC 144A	3.75	7/15/23	3,470,000	3,449,818	0.082%
Hamamatsu Photonics KK			49,700	1,979,377	0.047%
Harris			32,820	5,553,472	0.133%
HARRIS CORPORATION	3.83	4/27/25	570,000	556,653	0.013%
HART 2018-A A3	2.79	7/15/22	930,000	924,908	0.022%
HCA Healthcare			18,166	2,527,254	0.060%
HD Supply Holdings			7,573	324,049	0.008%
HEALTHCARE REALTY TRUST	3.63	1/15/28	1,075,000	1,000,025	0.024%
HEALTHCARE REALTY TRUST	3.75	4/15/23	1,010,000	984,224	0.024%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	935,000	966,388	0.023%
Hess			23,198	1,660,513	0.040%
Hewlett Packard Enterprise			60,252	982,710	0.023%
HIGH STREET FNDG TRUST I 144A	4.11	2/15/28	1,800,000	1,750,392	0.042%
Hilton Worldwide Holdings			41,843	3,380,078	0.081%
HNGRY 2018-1A AI 144A	4.25	6/20/48	805,000	804,010	0.019%
HNGRY 2018-1A AII 144A	4.96	6/20/48	1,985,000	1,985,873	0.047%
HOF 2018-1 A1 144A	3.77	6/25/48	1,439,782	1,439,800	0.034%
Hologic			77,669	3,182,876	0.076%
Home Depot			39,834	8,251,613	0.197%
Honda Motor			86,400	2,602,044	0.062%
Honeywell International			94,986	15,805,670	0.377%
HONK 2018-1A A2 144A	4.74	4/20/48	628,425	624,548	0.015%
HOWARD HUGHES MEDICAL IN	3.5	9/1/23	1,280,000	1,287,677	0.031%
HP ENTERPRISE CO 144A	2.1	10/4/19	1,010,000	1,000,835	0.024%
HSBC BANK USA	5.88	11/1/34	950,000	1,075,278	0.026%
HSBC HOLDINGS PLC	3.26	3/13/23	1,800,000	1,762,002	0.042%
Hubbell			11,506	1,536,856	0.037%
Humana			10,535	3,566,308	0.085%
HUMANA INC	2.63	10/1/19	300,000	297,876	0.007%
HYATT HOTELS CORP	3.38	7/15/23	275,000	268,787	0.006%
HYDRO QUEBEC	8.4	1/15/22	200,000	229,110	0.005%
HYUNDAI CAPITAL AMERICA 144A	2.55	2/6/19	1,720,000	1,717,566	0.041%
HYUNDAI CAPITAL AMERICA 144A	3.45	3/12/21	3,145,000	3,107,163	0.074%
IAC/InterActiveCorp			278	60,248	0.001%
IHS Markit			1,760	94,970	0.002%
Illinois Tool Works			8,500	1,199,520	0.029%
ILLINOIS TOOL WORKS INC	3.9	9/1/42	1,200,000	1,176,179	0.028%
Illumina			344	126,269	0.003%
IL TOLL HWY BUILD AMER TXBL	6.18	1/1/34	470,000	577,517	0.014%
Incyte			3,886	268,445	0.006%
Independence			995,032	3,351,620	0.080%

INDONESIA	4.88	5/5/21	1,000,000	1,031,706	0.025%
Infosys, ADR			371,400	3,777,138	0.090%
ING Groep			549,902	7,137,231	0.170%
ING GROEP NV	3.15	3/29/22	560,000	546,482	0.013%
INLAND VLY CA AGY TAX ALLOC TXBL SER B	5.5	3/1/33	695,000	753,582	0.018%
Intel			63,900	3,021,831	0.072%
INTER-AMERICAN DEVEL BK	3.88	9/17/19	700,000	707,865	0.017%
Intercontinental Exchange			155,316	11,631,615	0.278%
INTERCONTINENTALEXCHANGE	2.75	12/1/20	965,000	956,765	0.023%
INTERCONTINENTALEXCHANGE	3.45	9/21/23	1,440,000	1,432,413	0.034%
International Paper			179,690	8,831,764	0.211%
INTERNATIONAL PAPER CO	4.4	8/15/47	1,180,000	1,086,194	0.026%
INTERPUBLIC GROUP COS	4	3/15/22	450,000	448,757	0.011%
INTERPUBLIC GROUP COS	4.2	4/15/24	585,000	586,537	0.014%
Intesa Sanpaolo			1,462,824	3,727,174	0.089%
INTESA SANPAOLO SPA 144A	3.38	1/12/23	660,000	610,801	0.015%
INTESA SANPAOLO SPA 144A	3.13	7/14/22	1,875,000	1,743,073	0.042%
Intuit			46,836	10,650,506	0.254%
Intuitive Surgical			24,176	13,877,024	0.331%
INVESCO FINANCE PLC	3.13	11/30/22	480,000	470,409	0.011%
JBG SMITH Properties, REIT			6,519	240,095	0.006%
JB HUNT TRANSPRT SVCS	2.4	3/15/19	255,000	254,309	0.006%
JIMMY 2017-1A A21 144A	3.61	7/30/47	514,800	508,190	0.012%
JOBSOHIO BEV SYS LIQ PROFIT SR B	3.99	1/1/29	1,225,000	1,230,611	0.029%
JOHN DEERE CAPITAL CORP	2.35	1/8/21	1,255,000	1,233,631	0.029%
Johnson Controls International			114,925	4,022,375	0.096%
Johnson & Johnson			67,770	9,363,781	0.224%
Johnson Matthey			112,940	5,240,811	0.125%
JPMBB 2014-C22 A1	1.45	9/15/47	81,179	80,985	0.002%
JPMBB 2015-C31 A3	3.8	8/15/48	2,425,000	2,445,201	0.058%
JPMCC 2012-C8 A3	2.83	10/15/45	1,377,477	1,347,485	0.032%
JPMorgan Chase			314,135	35,446,993	0.846%
JPMORGAN CHASE & CO	4.5	1/24/22	2,000,000	2,061,604	0.049%
JPMORGAN CHASE & CO	3.56	4/23/24	1,875,000	1,856,751	0.044%
JPMORGAN CHASE & CO	3.38	5/1/23	1,080,000	1,057,062	0.025%
JPMORGAN CHASE & CO	2.75	6/23/20	2,445,000	2,426,205	0.058%
JPMORGAN CHASE & CO	3.88	7/24/38	2,460,000	2,289,911	0.055%
Juniper Networks			24,341	729,500	0.017%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	625,000	625,692	0.015%
Kansas City Southern			32,985	3,736,541	0.089%
KANSAS GAS & ELECTRIC CO 144A	6.7	6/15/19	280,000	286,497	0.007%
Kering			8,912	4,779,991	0.114%
Keurig Dr Pepper			27,974	648,158	0.015%
KEY BANK NA	3.35	6/15/21	2,675,000	2,672,809	0.064%
KeyCorp			56,544	1,124,660	0.027%
Keysight Technologies			85,585	5,672,574	0.135%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	1,870,000	1,867,554	0.045%
KFW	4.88	6/17/19	1,000,000	1,014,987	0.024%
KFW	2.75	7/15/20	3,274,000	3,259,555	0.078%
KILROY REALTY LP	4.38	10/1/25	480,000	477,179	0.011%
KILROY REALTY LP	3.45	12/15/24	1,350,000	1,289,740	0.031%
Kimberly-Clark			81,109	9,217,227	0.220%
Kingfisher			1,595,748	5,395,615	0.129%
Kirin Holdings			95,100	2,439,118	0.058%
KKR			22,171	604,603	0.014%
KLA-Tencor			12,398	1,261,001	0.030%
Koito Manufacturing			24,400	1,602,271	0.038%
Koninklijke Philips			283,290	12,912,772	0.308%
Kraft Heinz			68,162	3,756,408	0.090%
Kroger			28,800	838,368	0.020%
KT			99,015	2,839,242	0.068%
L3 Technologies			5,411	1,150,487	0.027%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	1,000,000	1,380,440	0.033%
Lam Research			22,867	3,468,924	0.083%
Largan Precision			20,000	2,376,025	0.057%
Las Vegas Sands			51,989	3,084,507	0.074%
Legrand			48,875	3,563,778	0.085%
Lennar			18,543	865,773	0.021%
Lennar			388	14,938	0.000%
Liberty Broadband			21,916	1,847,519	0.044%
LIBERTY MUTUAL GROUP INC 144A	4.25	6/15/23	410,000	413,002	0.010%
LIBERTY MUTUAL GROUP INC 144A	4.85	8/1/44	1,700,000	1,697,421	0.041%

Lloyds Banking Group			7,883,951	6,063,476	0.145%
LM Ericsson			306,304	2,711,034	0.065%
LOCKHEED MARTIN CORP	3.8	3/1/45	650,000	600,910	0.014%
Loews			11,237	564,435	0.013%
Lojas Renner			244,899	1,877,425	0.045%
L'Oreal			29,974	7,226,341	0.173%
Lowe's			12,015	1,379,562	0.033%
Macquarie Group			66,398	6,040,135	0.144%
MAGELLAN MIDSTREAM PARTNERS	6.55	7/15/19	155,000	159,304	0.004%
Magna International			188,411	9,897,230	0.236%
MANUF & TRADERS TRUST CO	3.46	12/28/20	834,000	834,060	0.020%
MANUF & TRADERS TRUST CO	3.4	8/17/27	250,000	239,534	0.006%
MAPLE ESCROW SUB 144A	3.55	5/25/21	1,710,000	1,706,007	0.041%
Marathon Petroleum			12,626	1,009,701	0.024%
Marriott			51,325	6,776,440	0.162%
Marsh & McLennan			95,621	7,909,769	0.189%
MARSH & MCLENNAN COS INC	2.55	10/15/18	495,000	494,961	0.012%
MARSH & MCLENNAN COS INC	4.35	1/30/47	235,000	225,380	0.005%
MARSH & MCLENNAN COS INC	3.5	6/3/24	3,060,000	2,997,769	0.072%
Marvell Technology Group			47,212	911,192	0.022%
MASSMUTUAL GLOBAL FUNDIN 144A	1.95	9/22/20	1,496,000	1,460,165	0.035%
MasterCard			106,063	23,610,684	0.564%
Maxim Integrated Products			75,725	4,270,133	0.102%
MAYO CLINIC	4	11/15/47	1,500,000	1,450,949	0.035%
McDonald's			41,977	7,022,332	0.168%
MCMLT 2016-1 A1 144A	2.5	4/25/57	187,058	182,683	0.004%
MCMLT 2018-1 A1 144A	3.25	5/25/62	1,827,562	1,804,838	0.043%
MD ST HHEFA UNI MD MED SYS SR B	4.67	7/1/36	1,800,000	1,843,398	0.044%
MD ST TRANS BUILD AMERICA	5.89	7/1/43	350,000	434,826	0.010%
MEAD JOHNSON NUTRITION C	4.13	11/15/25	200,000	202,348	0.005%
Medtronic			119,758	11,780,594	0.281%
Meggitt			830,797	6,133,732	0.146%
Melrose Industries			1,022,488	2,661,538	0.064%
Merck			268,412	19,041,147	0.455%
MERRILL LYNCH	6.11	1/29/37	900,000	1,036,931	0.025%
MERRILL LYNCH	6.75	6/1/28	700,000	822,051	0.020%
MetLife			168,496	7,872,133	0.188%
METRO TRANS NY BUILD AMERICA	5.87	11/15/39	700,000	835,184	0.020%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	240,000	342,264	0.008%
MGM Resorts International			133,813	3,734,721	0.089%
Microchip Technology			37,143	2,930,954	0.070%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	650,000	648,979	0.015%
Micron Technology			62,500	2,826,875	0.068%
Microsoft			659,354	75,410,317	1.801%
MIDAMERICAN ENERGY HLDGS	5.15	11/15/43	1,350,000	1,473,755	0.035%
MID-ATLANTIC INTERSTATE 144A	4.1	5/15/28	2,640,000	2,620,467	0.063%
Miraca Holdings			56,900	1,480,196	0.035%
MISSISSIPPI POWER CO	3.95	3/30/28	1,435,000	1,405,633	0.034%
Mitsubishi Corporation			175,300	5,399,719	0.129%
Mitsubishi Electric			678,200	9,290,881	0.222%
Mitsubishi UFJ Financial			1,289,500	8,011,270	0.191%
MITSUBISHI UFJ FIN GRP	3.54	7/26/21	3,420,000	3,415,516	0.082%
Mitsubishi UFJ Lease & Finance			437,700	2,576,101	0.062%
Mitsui Fudosan			170,700	4,037,203	0.096%
MMAF 2017-B A3 144A	2.21	10/17/22	1,445,000	1,420,787	0.034%
Moncler			118,616	5,103,739	0.122%
Mondelez International			47,478	2,039,655	0.049%
Morgan Stanley			278,752	12,981,481	0.310%
MORGAN STANLEY	4.3	1/27/45	1,150,000	1,108,301	0.026%
MORGAN STANLEY	3.97	7/22/38	1,445,000	1,352,627	0.032%
MORGAN STANLEY	6.25	8/9/26	755,000	846,645	0.020%
MOROCCO 144A	4.25	12/11/22	1,400,000	1,404,900	0.034%
Motorola Solutions			14,335	1,865,557	0.045%
MSBAM 2014-C17 B	4.46	8/15/47	1,670,000	1,679,435	0.040%
MSBAM 2015-C24 AS	4.04	5/15/48	1,375,000	1,377,159	0.033%
MSBAM 2015-C27 AS	4.07	12/15/47	2,775,000	2,789,741	0.067%
MSBAM 2016-C30 A5	2.86	9/15/49	495,000	462,900	0.011%
MSC 2015-MS1 A4	3.78	5/15/48	1,440,000	1,442,362	0.034%
M&T BANK CORPORATION	3.55	7/26/23	2,740,000	2,722,500	0.065%
Munich Re			34,574	7,636,924	0.182%
MVWOT 2013-1A A 144A	2.15	4/22/30	98,837	97,492	0.002%
NABORS INDUSTRIES INC	5.5	1/15/23	675,000	663,188	0.016%

National Bank of Canada				127,700	6,377,832	0.152%
National Grid				412,025	4,255,737	0.102%
NATIONAL RURAL UTIL COOP	2.9	3/15/21		3,220,000	3,197,882	0.076%
NATIONAL RURAL UTIL COOP	2.35	6/15/20		725,000	713,870	0.017%
NAVER				2,051	1,323,838	0.032%
NBCUNIVERSAL ENTERPRISE 144A	1.97	4/15/19		855,000	851,206	0.020%
Nestle				255,156	21,238,327	0.507%
Netflix				31,528	11,795,571	0.282%
NEW YORK LIFE GLOBAL FDG 144A	1.5	10/24/19		2,960,000	2,912,347	0.070%
NEW YORK LIFE GLOBAL FDG 144A	3.25	8/6/21		2,095,000	2,092,515	0.050%
NextEra Energy				91,498	15,335,065	0.366%
NEXTERA ENERGY INC CVT 6.123000				37,309	2,127,210	0.051%
Nielsen Holdings				178,369	4,933,687	0.118%
Nike				46,963	3,978,705	0.095%
Nippon Telegraph & Telephone				295,500	13,336,017	0.318%
NiSource				194,049	4,835,701	0.115%
NISOURCE FINANCE CORP	3.95	3/30/48		1,775,000	1,585,283	0.038%
NISOURCE FINANCE CORP	3.49	5/15/27		1,730,000	1,635,430	0.039%
NJ TPK TXBL BUILD AMERICA F	7.41	1/1/40		415,000	593,778	0.014%
Nordea Bank				770,064	8,378,753	0.200%
NORDEA BANK AB 144A	2.13	5/29/20		1,500,000	1,470,738	0.035%
Norfolk Southern				2,700	487,350	0.012%
NORFOLK SOUTHERN CORP	3	4/1/22		1,085,000	1,065,672	0.025%
Northern Trust				2,600	265,538	0.006%
Northrop Grumman				51,407	16,315,040	0.390%
Norwegian Cruise Line Holdings				29,697	1,705,499	0.041%
Novartis				185,154	15,937,770	0.381%
Novo Nordisk				64,089	3,016,352	0.072%
NSTAR ELECTRIC CO	2.38	10/15/22		565,000	542,375	0.013%
NUCOR CORP	3.95	5/1/28		2,140,000	2,139,307	0.051%
NUTRIEN LTD	4	12/15/26		830,000	799,401	0.019%
NVIDIA				31,153	8,754,616	0.209%
NVR				89	219,901	0.005%
NXP Semiconductors				93,849	8,024,090	0.192%
NYC FIN AUTH BUILD AMERICA	5.51	8/1/37		950,000	1,115,091	0.027%
NYC WTR BUILD AMERICA 2ND GEN EE	6.01	6/15/42		245,000	313,703	0.007%
NY ST DORM AUTH INC TX BUILD AMER	5.63	3/15/39		1,300,000	1,509,651	0.036%
Occidental Petroleum				14,400	1,183,248	0.028%
OCCIDENTAL PETROLEUM COR	3	2/15/27		2,320,000	2,196,938	0.052%
OCT23 2015-1A A1R 144A	3.19	7/15/27		1,320,000	1,319,487	0.032%
OMNICOM GROUP INC	3.6	4/15/26		830,000	787,599	0.019%
Omron				76,600	3,236,943	0.077%
ONTARIO	2.55	2/12/21		1,980,000	1,952,878	0.047%
ONTARIO	2.4	2/8/22		2,300,000	2,236,513	0.053%
Oracle				48,632	2,507,466	0.060%
OR DEPT TRANS HWY BULD AMERICA SUB LIEN	5.83	11/15/34		375,000	453,221	0.011%
O'Reilly Automotive				4,710	1,635,877	0.039%
OREILLY AUTOMOTIVE INC	4.88	1/14/21		1,000,000	1,028,697	0.025%
OREILLY AUTOMOTIVE INC	3.8	9/1/22		370,000	370,978	0.009%
OREILLY AUTOMOTIVE INC	3.6	9/1/27		1,825,000	1,730,697	0.041%
ORIGIN ENERGY FINANCE 144A	3.5	10/9/18		1,210,000	1,210,000	0.029%
OZLM 2014-8A A1AR 144A	3.47	10/17/26		1,130,000	1,130,012	0.027%
OZLM 2014-8A A2AR 144A	3.94	10/17/26		835,000	834,882	0.020%
PACCAR				52,200	3,559,518	0.085%
PACCAR FINANCIAL CORP	1.95	2/27/20		920,000	906,160	0.022%
PACCAR FINANCIAL CORP	3.1	5/10/21		2,190,000	2,180,025	0.052%
PACIFICORP	3.85	6/15/21		900,000	911,200	0.022%
PACKAGING CORP OF AMERIC	4.5	11/1/23		395,000	406,255	0.010%
PACKAGING CORP OF AMERIC	3.65	9/15/24		785,000	771,946	0.018%
Panasonic				469,400	5,440,921	0.130%
PARTNERS HEALTHCARE SYST	3.44	7/1/21		1,150,000	1,151,755	0.028%
PayPal Holdings				112,311	9,865,398	0.236%
PENSKE TRUCK LEASING/PTL 144A	3.2	7/15/20		1,250,000	1,242,174	0.030%
Pentair				25,557	1,107,896	0.026%
PepsiCo				37,742	4,219,556	0.101%
Persimmon				157,771	4,857,376	0.116%
PERTAMINA PERSERO PT 144A	4.3	5/20/23		1,250,000	1,241,695	0.030%
PERUSAHAAN GAS NEGARA 144A	5.13	5/16/24		1,105,000	1,117,648	0.027%
PETROLEOS MEXICANOS	3.5	1/30/23		460,000	437,230	0.010%
PETROLEOS MEXICANOS	5.38	3/13/22		495,000	511,088	0.012%
PETROLEOS MEXICANOS	6	3/5/20		668,000	688,541	0.016%
PETROLEOS MEXICANOS	5.5	6/27/44		675,000	573,008	0.014%

Pfizer				536,670	23,651,047	0.565%
PG&E				58,514	2,692,229	0.064%
PHILA PA CITY SVC AGR REV TXBL REF	3.96	4/15/26		805,000	796,700	0.019%
Philip Morris International				146,029	11,907,205	0.284%
Phillips 66				41,940	4,727,477	0.113%
Ping An Insurance				518,500	5,252,515	0.125%
PLNT 2018-1A A2I 144A	4.26	9/5/48		3,125,000	3,118,594	0.074%
PNC BANK NA	3.5	6/8/23		1,330,000	1,322,983	0.032%
PNC Financial Services Group				66,311	9,030,895	0.216%
PNC FUNDING CORP	3.3	3/8/22		1,100,000	1,094,652	0.026%
PNC FUNDING CORP	6.7	6/10/19		590,000	605,559	0.014%
POLAND	3.25	4/6/26		1,030,000	1,001,428	0.024%
Pola Orbis Holdings				54,500	1,990,513	0.048%
PORT AUTH NY & NJ SER 182	5.31	8/1/46		1,400,000	1,500,212	0.036%
PPG Industries				15,378	1,678,201	0.040%
PPL CAPITAL FUNDING INC	3.1	5/15/26		2,200,000	2,044,381	0.049%
PRICELINE GROUP INC/THE	3.65	3/15/25		1,515,000	1,485,609	0.035%
PRICELINE GROUP INC/THE	3.6	6/1/26		2,020,000	1,957,463	0.047%
PRICOA GLOBAL FUNDING 1 144A	3.45	9/1/23		2,650,000	2,630,273	0.063%
PRICOA GLOBAL FUNDING 1 144A	1.45	9/13/19		675,000	663,242	0.016%
PRINCIPAL FINANCIAL GROUP	3.4	5/15/25		2,460,000	2,375,698	0.057%
Procter & Gamble				44,647	3,715,970	0.089%
PROGRESS ENERGY INC	4.4	1/15/21		450,000	458,376	0.011%
Progressive				33,874	2,406,409	0.057%
Prologis, REIT				54,988	3,727,637	0.089%
PROVINCE OF QUEBEC	2.88	10/16/24		2,000,000	1,952,314	0.047%
Prudential				353,016	8,094,012	0.193%
Prudential Financial				8,200	830,824	0.020%
PRVDNC HLTH & SVC OBL GR	4.38	10/1/23		1,310,000	1,354,105	0.032%
Prysmian				138,899	3,224,931	0.077%
PUBLIC SERVICE COLORADO	3.2	11/15/20		325,000	324,973	0.008%
Public Storage, REIT				3,034	611,745	0.015%
Qualcomm				86,688	6,244,137	0.149%
QUALCOMM INC	3	5/20/22		1,595,000	1,570,321	0.037%
QUEBEC PROVINCE	3.5	7/29/20		750,000	756,551	0.018%
QVC INC	4.45	2/15/25		140,000	133,094	0.003%
QVC INC	4.38	3/15/23		770,000	760,152	0.018%
QVC INC	4.85	4/1/24		1,645,000	1,628,127	0.039%
Raymond James Financial				16,546	1,523,059	0.036%
RAYMOND JAMES FINANCIAL	3.63	9/15/26		210,000	200,756	0.005%
Recruit Holdings				153,800	5,137,146	0.123%
Red Hat				58,196	7,930,951	0.189%
Regency Centers, REIT				10,247	662,673	0.016%
REINSURANCE GRP OF AMER	5	6/1/21		630,000	652,734	0.016%
REI - SECURITY LENDING COLLATERAL				4,722,721	47,227,210	1.128%
RELX CAPITAL INC	3.5	3/16/23		840,000	829,500	0.020%
Renesas Electronics				212,000	1,327,349	0.032%
Republic Services				2,015	146,410	0.003%
REPUBLIC SERVICES INC	3.38	11/15/27		1,045,000	995,182	0.024%
REPUBLIC SERVICES INC	5.5	9/15/19		400,000	409,344	0.010%
Restaurant Brands International				29,364	1,740,698	0.042%
Rio Tinto				35,290	2,007,033	0.048%
Roche Holding				54,974	13,293,568	0.317%
ROGERS COMMUNICATIONS IN	3.63	12/15/25		610,000	594,522	0.014%
ROPER INDUSTRIES INC	2.05	10/1/18		595,000	594,989	0.014%
Roper Technologies				31,394	9,299,217	0.222%
ROPER TECHNOLOGIES INC	3	12/15/20		1,160,000	1,149,641	0.027%
ROPER TECHNOLOGIES INC	3.8	12/15/26		1,085,000	1,054,820	0.025%
Ross Stores				109,911	10,892,180	0.260%
Royal Caribbean Cruises				34,421	4,472,665	0.107%
Royal Dutch Shell, ADR				123,400	8,752,762	0.209%
RPM				6,947	451,138	0.011%
Rsa Insurance				316,696	2,372,759	0.057%
SABINE PASS LIQUEFACTION	4.2	3/15/28		1,335,000	1,294,950	0.031%
Salesforce.com				94,581	15,041,216	0.359%
Samsonite International				739,800	2,736,428	0.065%
Samsung Electronics				208,488	8,725,409	0.208%
Sanofi				93,153	8,322,957	0.199%
SANTANDER UK PLC	2.35	9/10/19		1,375,000	1,366,108	0.033%
Scentre				1,158,827	3,330,199	0.080%
Schlumberger				24,670	1,502,896	0.036%
SC PUB SVC AUTH TXBL REV SR C	5.78	12/1/41		2,000,000	2,306,620	0.055%

SCRT 2016-1 M1 144A	3	9/25/55	530,000	509,867	0.012%
SDART 2018-2 B	3.03	9/15/22	1,270,000	1,264,474	0.030%
Sealed Air			19,179	770,037	0.018%
Semcorp Industries			347,660	785,233	0.019%
Sempra Energy			101,897	11,590,784	0.277%
SEMPRA ENERGY	2.4	2/1/20	2,485,000	2,456,927	0.059%
SEMPRA ENERGY CVT 6.00% A 1/21			10,500	1,056,223	0.025%
SEMPRA ENERGY CVT 6.75% B 7/21			5,577	563,923	0.013%
SEMT 2018-CH1 A11 144A	3.5	2/25/48	1,677,252	1,671,410	0.040%
SEMT 2018-CH2 A3 144A	4	6/25/48	2,959,100	2,960,729	0.071%
Sensata Technologies Holding			10,955	542,820	0.013%
ServiceNow			47,048	9,204,000	0.220%
Seven & i Holdings			140,000	6,241,888	0.149%
Sherwin-Williams			7,674	3,493,282	0.083%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	2,870,000	2,707,618	0.065%
Shire, ADR			32,236	5,843,420	0.140%
Siemens			105,047	13,431,682	0.321%
Siemens Healthineers			64,805	2,847,312	0.068%
Simon Property Group, REIT			5,030	889,053	0.021%
SKANDINAVISKA ENSKILDA 144A	2.38	11/20/18	1,500,000	1,499,597	0.036%
SL Green Realty, REIT			9,289	905,956	0.022%
SMB 2015-A A2A 144A	2.49	6/15/27	656,029	648,736	0.015%
SMB 2018-B A2A 144A	3.6	1/15/37	1,230,000	1,223,298	0.029%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	422,000	421,967	0.010%
SMC			9,600	3,072,685	0.073%
Snap-On			5,556	1,020,082	0.024%
Softbank			40,400	4,035,941	0.096%
SOLVAY FINANCE (AMERICA) 144A	3.4	12/3/20	1,890,000	1,882,782	0.045%
SONIC 2018-1A A21 144A	4.03	2/20/48	255,000	250,683	0.006%
Sony			64,200	3,902,570	0.093%
South32			930,156	2,614,028	0.062%
SOUTH AFRICA	5.5	3/9/20	1,405,000	1,433,564	0.034%
SOUTH AFRICA	5.88	9/16/25	495,000	504,141	0.012%
SOUTHEAST SUPPLY HEADER 144A	4.25	6/15/24	905,000	902,408	0.022%
Southern Company			188,155	8,203,558	0.196%
Southern Copper			8,475	365,612	0.009%
SOUTHERN POWER CO	5.15	9/15/41	1,200,000	1,206,889	0.029%
Southwest Airlines			77,648	4,849,118	0.116%
SPECTRA ENERGY PARTNERS	3.38	10/15/26	480,000	449,666	0.011%
SPECTRA ENERGY PARTNERS	4.75	3/15/24	1,145,000	1,180,670	0.028%
S&P Global			14,901	2,911,506	0.070%
Splunk			3,800	459,458	0.011%
SRFC 2014-3A A 144A	2.3	10/20/31	189,877	188,201	0.004%
SRFC 2015-3A A 144A	2.58	9/20/32	156,397	154,045	0.004%
SRT 2017-A A3 144A	2.22	1/20/21	1,265,000	1,252,416	0.030%
SSE			86,445	1,290,964	0.031%
STACR 2015-DNA2 M2	4.82	12/25/27	1,072,277	1,094,238	0.026%
STACR 2015-DNA3 M2	5.07	4/25/28	1,078,899	1,116,948	0.027%
STACR 2016-HQA1 M2	4.97	9/25/28	623,120	635,921	0.015%
STACR 2016-HQA3 M1	3.02	3/25/29	132,115	132,226	0.003%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	1,618,391	1,617,445	0.039%
Standard Chartered			461,353	3,822,426	0.091%
Stanley Black & Decker			34,277	5,019,524	0.120%
Stanley Electric			5,900	201,707	0.005%
Starbucks			15,793	897,674	0.021%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	1,175,000	1,173,907	0.028%
STATE GRID OVERSEAS INV 144A	2.25	5/4/20	2,225,000	2,180,460	0.052%
State Street			111,675	9,356,132	0.223%
STATE STREET CORP	3.1	5/15/23	265,000	259,123	0.006%
Stericycle			24,628	1,445,171	0.035%
Stora Enso			244,485	4,668,713	0.111%
Storebrand			574,909	5,136,152	0.123%
Stroer SE & Co KGaA			39,681	2,266,902	0.054%
Stryker			107,628	19,123,343	0.457%
Sumitomo Corporation			566,000	9,432,530	0.225%
Sumitomo Metal Mining			95,600	3,352,151	0.080%
SUMITOMO MITSUI FINL GRP	3.75	7/19/23	2,045,000	2,034,775	0.049%
Sumitomo Mitsui Trust Holdings			111,154	4,573,593	0.109%
Sumitomo Rubber Industries			96,800	1,453,575	0.035%
Sun Life Financial			176,800	7,028,746	0.168%
SUNTRUST BANK	3.5	8/2/22	2,730,000	2,720,516	0.065%
SUNTRUST BANKS INC	2.35	11/1/18	345,000	344,966	0.008%

Suzuki Motor				89,500	5,129,346	0.122%
Svenska Handelsbanken				551,677	6,957,550	0.166%
SVENSKA HANDELSBANKEN AB	3.35	5/24/21	1,825,000	1,819,779	0.043%	
Symantec				96,891	2,061,840	0.049%
Synchrony Financial				120,881	3,756,981	0.090%
SYNCT 2017-2 A	2.62	10/15/25	920,000	891,785	0.021%	
SYNGENTA FINANCE NV 144A	3.7	4/24/20	1,830,000	1,827,906	0.044%	
Synopsys				42,887	4,229,087	0.101%
Taiwan Semiconductor Manufacturing				1,353,969	11,554,139	0.276%
Take-Two Interactive Software				2,478	341,939	0.008%
TAMPA ELECTRIC	6.15	5/15/37	1,000,000	1,219,786	0.029%	
Tapestry				18,673	938,692	0.022%
TARRANT CO TX CEFFC REV HLTH RES SR A	4.37	11/15/47	1,200,000	1,213,584	0.029%	
TD Ameritrade Holding				193,154	10,204,326	0.244%
TEACHERS INSUR & ANNUITY 144A	4.9	9/15/44	1,800,000	1,915,290	0.046%	
TE Connectivity				29,600	2,602,728	0.062%
Telecom Italia				3,871,434	2,076,840	0.050%
Telefonica				419,647	3,310,313	0.079%
Telefonica Deutschland Holding				1,251,199	5,285,464	0.126%
Telstra				418,239	963,580	0.023%
Tencent Holdings				316,500	12,922,957	0.309%
TENCENT HOLDINGS LTD 144A	2.99	1/19/23	960,000	930,196	0.022%	
TENCENT HOLDINGS LTD 144A	3.6	1/19/28	2,095,000	1,984,396	0.047%	
Tesla				18,533	4,906,982	0.117%
TEVA PHARMACEUTICALS NE	1.7	7/19/19	3,750,000	3,692,625	0.088%	
TEVA PHARM FIN IV BV	3.65	11/10/21	1,465,000	1,422,502	0.034%	
Texas Instruments				95,910	10,290,184	0.246%
Textron				33,442	2,390,100	0.057%
Thermo Fisher Scientific				57,756	14,097,084	0.337%
THK				181,100	4,608,314	0.110%
THOMSON REUTERS CORP	3.35	5/15/26	405,000	373,648	0.009%	
TIME WARNER CABLE INC	5	2/1/20	485,000	494,908	0.012%	
TIME WARNER CABLE INC	8.75	2/14/19	105,000	107,171	0.003%	
TIME WARNER CABLE INC	8.25	4/1/19	595,000	610,233	0.015%	
TIME WARNER CABLE INC	6.55	5/1/37	450,000	488,147	0.012%	
TIME WARNER CABLE INC	6.75	6/15/39	530,000	577,517	0.014%	
TIME WARNER CABLE INC	4	9/1/21	200,000	200,741	0.005%	
TJX				17,585	1,969,872	0.047%
Tokio Marine Holdings				143,900	7,143,715	0.171%
Tokyo Electron				38,600	5,319,868	0.127%
TORONTO-DOMINION BANK	3.25	6/11/21	1,595,000	1,593,606	0.038%	
TORONTO-DOMINION BANK	3.5	7/19/23	1,235,000	1,234,737	0.029%	
TORONTO-DOMINION BANK	3.63	9/15/31	305,000	285,722	0.007%	
Tosoh				61,000	939,518	0.022%
Total				222,137	14,443,512	0.345%
Total, ADR				279,267	17,982,002	0.429%
Toyota Motor				167,900	10,460,641	0.250%
TOYOTA MOTOR CORP	3.18	7/20/21	1,505,000	1,507,054	0.036%	
TOYOTA MOTOR CREDIT CORP	2.95	4/13/21	2,690,000	2,677,604	0.064%	
TPMT 2015-3 A1B 144A	3	3/25/54	673,778	668,570	0.016%	
TPMT 2015-4 A1B 144A	2.75	4/25/55	816,393	804,436	0.019%	
TPMT 2015-5 A1B 144A	2.75	5/25/55	991,490	975,455	0.023%	
TPMT 2016-1 A1B 144A	2.75	2/25/55	775,843	763,865	0.018%	
TPMT 2016-2 A1A 144A	2.75	8/25/55	774,482	758,970	0.018%	
TPMT 2016-3 A1 144A	2.25	4/25/56	882,615	861,213	0.021%	
TPMT 2017-1 A1 144A	2.75	10/25/56	480,271	470,284	0.011%	
TPMT 2017-6 A1 144A	2.75	10/25/57	1,367,549	1,333,553	0.032%	
TPMT 2018-1 A1 144A	3	1/25/58	736,939	723,084	0.017%	
TransCanada				215,699	8,727,182	0.208%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	1,645,000	1,601,427	0.038%	
TransUnion				4,943	363,706	0.009%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	335,000	329,166	0.008%	
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	395,000	365,461	0.009%	
TRAVELERS COS INC	6.25	6/15/37	750,000	922,295	0.022%	
TRINITY HEALTH CREDIT GR	4.13	12/1/45	725,000	698,001	0.017%	
TRP Inflation Protected Bond - I				1,218,088	14,300,352	0.341%
TRP Institutional High Yield - Inst				15,840,961	137,657,951	3.287%
TRP Inst Large-Cap Core Growth - Inst				155,924	6,944,864	0.166%
TRP Inst US Structured Research - Inst				478,218	6,843,298	0.163%
TRP Overseas Stock - I				883,930	9,829,307	0.235%
TRP Real Assets - I				5,118,642	59,069,124	1.411%
TRP Treasury Reserve	2.09		85,738,195	85,738,195	2.047%	

TRP US Bond Enhanced Index			1,498,393	15,867,983	0.379%
TRP Value - I			178,649	6,751,155	0.161%
Twenty-First Century Fox			19,124	886,015	0.021%
Twenty-First Century Fox			96,200	4,407,884	0.105%
TX ST BAULD AMERICA BONDS TXBLE	5.52	4/1/39	1,300,000	1,593,072	0.038%
Tyson Foods			357,345	21,272,748	0.508%
UBS GROUP FUNDING 144A	4.13	9/24/25	1,115,000	1,105,074	0.026%
UBS GROUP FUNDING SWITZE 144A	3.49	5/23/23	1,040,000	1,019,204	0.024%
Ulta Beauty			4,101	1,156,974	0.028%
Umicore			92,037	5,141,038	0.123%
Unibail-Rodamco-Westfield			19,882	4,005,161	0.096%
Unilever			284,902	15,650,933	0.374%
Union Pacific			4,200	683,886	0.016%
UNITED AIR 2014-1 B PTT	4.75	4/11/22	384,133	385,764	0.009%
UNITED AIR 2014-2 B PTT	4.63	9/3/22	1,440,791	1,444,293	0.034%
United Continental			43,912	3,910,803	0.093%
UnitedHealth Group			102,086	27,158,959	0.649%
UNITEDHEALTH GROUP INC	4.7	2/15/21	835,000	859,591	0.021%
UNITEDHEALTH GROUP INC	3.75	7/15/25	645,000	646,025	0.015%
UNITEDHEALTH GROUP INC	4.75	7/15/45	1,235,000	1,324,883	0.032%
UNITED MEXICAN STATES	4.13	1/21/26	1,760,000	1,747,205	0.042%
United Overseas Bank			184,200	3,641,348	0.087%
UNITED OVERSEAS BANK LTD 144A	3.2	4/23/21	3,300,000	3,274,095	0.078%
UNITED TECHNOLOGIES CORP	3.35	8/16/21	1,445,000	1,443,668	0.034%
UNIV CA REV TAX GEN SR AJ	4.6	5/15/31	1,625,000	1,723,020	0.041%
Universal Health Services			3,118	398,605	0.010%
UNIV OF CA REVS LTD PRJ SR J	4.13	5/15/45	365,000	363,854	0.009%
UNUM GROUP	3	5/15/21	590,000	578,923	0.014%
UNUM GROUP	5.63	9/15/20	200,000	206,982	0.005%
UPS			5,204	607,567	0.015%
U.S. Bancorp			144,700	7,641,607	0.182%
US TREASURY N/B	1.63	11/15/22	315,000	299,053	0.007%
US TREASURY N/B	2.25	11/15/24	17,385,000	16,665,152	0.398%
US TREASURY N/B	2.25	11/15/25	3,830,000	3,641,492	0.087%
US TREASURY N/B	6.5	11/15/26	5,425,000	6,779,555	0.162%
US TREASURY N/B	2	11/15/26	31,170,000	28,841,991	0.689%
US TREASURY N/B	3.13	11/15/41	26,195,000	25,924,864	0.619%
US TREASURY N/B	2.75	11/15/42	3,000,000	2,775,469	0.066%
US TREASURY N/B	3	11/15/44	2,990,000	2,885,350	0.069%
US TREASURY N/B	3	11/15/45	11,185,000	10,783,039	0.257%
US TREASURY N/B	2	11/30/22	27,245,000	26,248,855	0.627%
US TREASURY N/B	2.13	12/31/22	21,405,000	20,712,682	0.495%
US TREASURY N/B	2	2/15/22	2,250,000	2,185,313	0.052%
US TREASURY N/B	2.25	2/15/27	12,695,000	11,953,136	0.285%
US TREASURY N/B	2.75	2/15/28	7,240,000	7,061,263	0.169%
US TREASURY N/B	5.38	2/15/31	1,440,000	1,779,300	0.042%
US TREASURY N/B	3.5	2/15/39	820,000	863,563	0.021%
US TREASURY N/B	4.75	2/15/41	3,350,000	4,190,117	0.100%
US TREASURY N/B	3.13	2/15/43	3,715,000	3,669,143	0.088%
US TREASURY N/B	2.5	2/15/46	2,975,000	2,595,223	0.062%
US TREASURY N/B	3	2/15/47	1,150,000	1,107,773	0.026%
US TREASURY N/B	3	2/15/48	2,000,000	1,924,375	0.046%
US TREASURY N/B	2.13	5/15/25	2,840,000	2,689,569	0.064%
US TREASURY N/B	2.88	5/15/28	6,000,000	5,910,000	0.141%
US TREASURY N/B	4.5	5/15/38	1,545,000	1,853,517	0.044%
US TREASURY N/B	3	5/15/45	10,640,000	10,262,613	0.245%
US TREASURY N/B	3	5/15/47	4,120,000	3,966,788	0.095%
US TREASURY N/B	1.75	5/31/22	19,820,000	19,021,006	0.454%
US TREASURY N/B	2.75	7/31/23	15,000,000	14,868,750	0.355%
US TREASURY N/B	7.25	8/15/22	100,000	115,750	0.003%
US TREASURY N/B	3.63	8/15/43	11,460,000	12,292,641	0.294%
US TREASURY N/B	2.88	8/15/45	4,185,000	3,939,131	0.094%
US TREASURY N/B	2.25	8/15/46	8,700,000	7,180,219	0.171%
US TREASURY N/B	2.75	8/15/47	16,985,000	15,549,237	0.371%
US TREASURY N/B	3	8/15/48	1,400,000	1,346,844	0.032%
US TREASURY N/B	2.75	8/31/23	20,795,000	20,616,293	0.492%
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	900,000	1,104,840	0.026%
Valero Energy			25,169	2,862,974	0.068%
Valvoline			10,168	218,714	0.005%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	755,000	893,022	0.021%
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	690,000	771,724	0.018%
VENDEE MORTG TR 96-3 4	9.79	3/15/25	523	536	0.000%

Veoneer			30,411	1,679,754	0.040%
VEREIT OPERATING PARTNER	3.95	8/15/27	1,490,000	1,400,992	0.033%
Verizon Communications			271,999	14,522,027	0.347%
VERIZON COMMUNICATIONS	4.27	1/15/36	870,000	829,193	0.020%
VERIZON COMMUNICATIONS	5.25	3/16/37	2,475,000	2,632,237	0.063%
Vertex Pharmaceuticals			64,262	12,385,858	0.296%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	1,429,139	1,426,711	0.034%
Visa			191,077	28,678,747	0.685%
VISA INC	2.15	9/15/22	2,420,000	2,316,243	0.055%
VMware			15,059	2,350,108	0.056%
Vodafone, ADR			362,463	7,865,447	0.188%
Vornado Realty Trust, REIT			11,654	850,742	0.020%
Voya Financial			24,452	1,214,531	0.029%
VULCAN MATERIALS CO	4.5	6/15/47	590,000	523,925	0.013%
Wabtec			7,100	744,648	0.018%
Wal-Mart			25,998	2,441,472	0.058%
Walt Disney			21,660	2,532,920	0.060%
Waste Connections			24,725	1,972,313	0.047%
WEA FINANCE LLC/WESTFIEL 144A	3.25	10/5/20	720,000	715,392	0.017%
WellCare Health Plans			5,112	1,638,345	0.039%
Wells Fargo			454,953	23,912,330	0.571%
WELLS FARGO & COMPANY	3.07	1/24/23	3,240,000	3,157,205	0.075%
WEN 2015-1A A2II 144A	4.08	6/15/45	2,910,000	2,911,135	0.070%
WEST FRASER TIMBER CO 144A	4.35	10/15/24	800,000	781,760	0.019%
WESTPAC BANKING CORP	2.15	3/6/20	1,200,000	1,183,150	0.028%
Weyerhaeuser, REIT			17,661	569,920	0.014%
WFRBS 2014-C19 B	4.72	3/15/47	610,000	624,731	0.015%
WILLIAMS PARTNERS LP	5.25	3/15/20	775,000	794,334	0.019%
WILLIAMS PARTNERS LP	5.1	9/15/45	1,735,000	1,743,309	0.042%
WILLIS NORTH AMERICA INC	3.6	5/15/24	820,000	796,222	0.019%
WILLIS NORTH AMERICA INC	4.5	9/15/28	1,370,000	1,365,198	0.033%
Willis Towers Watson			60,635	8,545,897	0.204%
Wilmar International			1,453,900	3,423,262	0.082%
WOART 2016-A A3	1.77	9/15/21	1,776,345	1,765,066	0.042%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	1,187,000	1,113,318	0.027%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	738,000	699,652	0.017%
Workday			28,300	4,131,234	0.099%
Worldpay			50,299	5,093,780	0.122%
WorleyParsons			250,409	3,698,526	0.088%
WPP			399,633	5,852,485	0.140%
WPP FINANCE 2010	3.75	9/19/24	1,310,000	1,256,852	0.030%
Wynn Resorts			7,384	938,211	0.022%
Xilinx			13,300	1,066,261	0.025%
Yahoo! Japan			628,800	2,258,109	0.054%
Yum! Brands			43,963	3,996,676	0.095%
YY, ADR			43,467	3,256,548	0.078%
Zalando			44,219	1,718,274	0.041%
Zimmer Biomet Holdings			13,300	1,748,551	0.042%
Zoetis			13,863	1,269,296	0.030%
Zurich Insurance Group			19,023	5,998,053	0.143%
Miscellaneous Securities ‡				1,136,564	
Total Investments in Securities				4,245,083,985	

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

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
TYZ8C 120 CALL OPT 10YR FUT DEC 18	120.00	11/23/2018	(33,500,000)	(68,047)	(0.002%)
TYZ8P 118 PUT OPT 10YR FUT DEC 18	118.00	11/23/2018	(33,500,000)	(104,688)	(0.002%)

Total Options (172,734)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ8 5YR US NOTE FUT DEC 18	(225)	12/31/2018	(25,307,226)	9,347	(0.604%)
MSCI EAFE FUT 12/18	27	12/21/2018	2,666,925	43,588	0.064%
S&P500 EMINI FUT 12/18	40	12/21/2018	5,838,000	32,451	0.139%
TUZ8 2YR US NOTE FUT DEC 18	(108)	12/31/2018	(22,759,313)	52,401	(0.543%)
TYZ8 UST 10YR FUT DEC 18	(14)	12/19/2018	(1,662,938)	(1,949)	(0.040%)
USZ8 UST 30YR FUT DEC 18	60	12/19/2018	8,430,000	(36,045)	0.201%
WNZ8 ULTRA US BOND FUT DEC 18	(3)	12/19/2018	(462,844)	17,278	(0.011%)

Total Futures Contracts 117,069

NET ASSETS

4,187,593,524

NET ASSET VALUE PER SHARE**Balanced Fund Shares**

24.78

(\$3,753,776,275 / 151,534,082 Shares Outstanding)

Balanced Fund - I Class Shares

24.78

(\$433,817,249 / 17,508,350 Shares Outstanding)

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

Important Information

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