

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	529,185	0.014%
21ST CENTURY FOX AMERICA	4.5	2/15/21	475,000	484,213	0.013%
ABB			288,279	5,505,004	0.144%
Abbott Laboratories			46,021	3,328,699	0.087%
ABBOTT LABORATORIES	3.4	11/30/23	1,281,000	1,273,652	0.033%
ABBOTT LABORATORIES	4.75	11/30/36	2,460,000	2,570,904	0.067%
AbbVie			24,817	2,287,879	0.060%
ABBVIE INC	3.6	5/14/25	1,630,000	1,565,595	0.041%
ABBVIE INC	3.2	5/14/26	420,000	387,926	0.010%
ABBVIE INC	4.5	5/14/35	1,900,000	1,759,733	0.046%
Abn Amro			182,333	4,290,636	0.113%
ABN AMRO BANK NV 144A	4.75	7/28/25	940,000	939,130	0.025%
Accenture			25,148	3,546,119	0.093%
ACE INA HOLDINGS	5.9	6/15/19	335,000	339,542	0.009%
Activision Blizzard			46,061	2,145,061	0.056%
AERCAP IRELAND CAP/GLOBA	3.5	5/26/22	560,000	542,500	0.014%
AERCAP IRELAND CAP/GLOBA	4.13	7/3/23	1,945,000	1,891,513	0.050%
AESOP 2014-1A A 144A	2.46	7/20/20	2,875,000	2,866,578	0.075%
AFIN 2015-4 A4	2.01	7/20/20	243,958	243,643	0.006%
Agilent Technologies			59,988	4,046,790	0.106%
AGILENT TECHNOLOGIES INC	3.2	10/1/22	710,000	693,833	0.018%
AGILENT TECHNOLOGIES INC	3.88	7/15/23	975,000	980,116	0.026%
AHPT 2017-ATRM A 144A	3.39	12/15/36	2,530,000	2,507,747	0.066%
AHS HOSPITAL CORP	5.02	7/1/45	1,600,000	1,773,008	0.046%
AHT1 2018-ASHF A 144A	3.36	4/15/35	2,786,446	2,765,314	0.073%
AIA Group			621,800	5,165,180	0.135%
AIA GROUP LTD 144A	2.25	3/11/19	395,000	394,195	0.010%
AIA GROUP LTD 144A	3.2	3/11/25	1,020,000	982,153	0.026%
AIG GLOBAL FUNDING 144A	3.35	6/25/21	1,600,000	1,593,624	0.042%
AIG GLOBAL FUNDING 144A	2.15	7/2/20	615,000	604,487	0.016%
AIR LEASE CORP	2.5	3/1/21	980,000	954,394	0.025%
AIR LEASE CORP	3.63	4/1/27	1,025,000	907,926	0.024%
Air Liquide			40,101	4,979,574	0.131%
Air Products & Chemicals			32,537	5,207,547	0.137%
Aisin Seiki			57,000	1,959,430	0.051%
ALABAMA POWER CO	3.75	3/1/45	1,065,000	973,359	0.026%
Alaska Air Group			47,678	2,901,206	0.076%
ALBERTA	2.2	7/26/22	3,050,000	2,980,423	0.078%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	655,000	634,536	0.017%
Alexion Pharmaceuticals			45,629	4,442,439	0.117%
ALFA S.A. 144A	5.25	3/25/24	395,000	394,013	0.010%
ALIBABA GROUP HOLDING	4	12/6/37	2,695,000	2,425,036	0.064%
Alibaba Group Holding, ADR			146,372	20,063,210	0.526%
Align Technology			2,608	546,193	0.014%
Allergan			10,345	1,382,713	0.036%
ALLSTATE CORP	5.55	5/9/35	1,000,000	1,132,542	0.030%
Ally Financial			23,098	523,401	0.014%
Alphabet Class A			15,180	15,862,493	0.416%
Alphabet Class C			33,964	35,173,458	0.922%
Altaba			32,302	1,871,578	0.049%
Altice USA			18,900	312,228	0.008%
Altria Group			62,990	3,111,076	0.082%
ALTRIA GROUP INC	4.75	5/5/21	535,000	545,777	0.014%
Amazon.com			47,451	71,269,978	1.869%
AMAZON.COM INC	5.2	12/3/25	1,850,000	2,028,828	0.053%
AMAZON.COM INC	2.8	8/22/24	1,055,000	1,025,515	0.027%
AMAZON.COM INC	3.88	8/22/37	1,645,000	1,596,259	0.042%
Amcor			381,293	3,560,302	0.093%
AMER AIRLINE 16-1 B PTT	5.25	1/15/24	2,041,149	2,073,760	0.054%
AMER AIRLN 14-1 A PTT	3.7	10/1/26	1,003,292	968,907	0.025%
AMERICA MOVIL SA DE CV	6.38	3/1/35	300,000	354,296	0.009%
American Airlines			23,053	740,232	0.019%
AMERICAN AIRLINES 2013-2	4.95	1/15/23	683,059	694,400	0.018%
AMERICAN CAMPUS CMNTYS	3.35	10/1/20	585,000	582,625	0.015%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	1,860,000	1,742,532	0.046%

AMERICAN EXPRESS CO	3.7	11/5/21	2,040,000	2,064,690	0.054%
AMERICAN EXPRESS CREDIT	2.2	3/3/20	1,750,000	1,731,284	0.045%
American International Group			207,296	8,169,535	0.214%
AMERICAN INTL GROUP	2.3	7/16/19	1,080,000	1,077,918	0.028%
American Tower, REIT			9,790	1,548,680	0.041%
American Water Works			19,223	1,744,872	0.046%
Ameriprise Financial			34,426	3,593,042	0.094%
Amgen			11,096	2,160,058	0.057%
AMGEN INC	5.75	3/15/40	325,000	366,525	0.010%
Amphenol			24,423	1,978,751	0.052%
ANALOG DEVICES INC	2.85	3/12/20	1,465,000	1,456,472	0.038%
ANHEUSER-BUSCH CO/INBEV 144A	3.65	2/1/26	2,305,000	2,178,462	0.057%
Anthem			55,130	14,478,792	0.380%
ANTHEM INC	2.5	11/21/20	695,000	684,428	0.018%
ANTHEM INC	4.65	1/15/43	915,000	889,975	0.023%
Antofagasta			340,587	3,406,389	0.089%
ANZ NEW ZEALAND INTL/LDN 144A	2.75	1/22/21	1,965,000	1,939,512	0.051%
ANZ NEW ZEALAND INTL/LDN 144A	2.2	7/17/20	930,000	914,493	0.024%
AON PLC	2.8	3/15/21	2,085,000	2,055,864	0.054%
APPALACHIAN POWER CO	4.45	6/1/45	2,450,000	2,419,583	0.063%
Apple			122,950	19,394,133	0.509%
APPLE INC	1.9	2/7/20	2,400,000	2,377,109	0.062%
APPLE INC	3.2	5/11/27	7,495,000	7,234,871	0.190%
Applied Materials			26,098	854,449	0.022%
Aptiv			62,209	3,830,208	0.100%
APTIV PLC	3.15	11/19/20	1,825,000	1,815,411	0.048%
APT PIPELINES LTD 144A	4.25	7/15/27	620,000	602,465	0.016%
ARBYS 2015-1A A2 144A	4.97	10/30/45	3,128,250	3,190,878	0.084%
Asahi Kasei			512,900	5,264,085	0.138%
ASML Holding			27,691	4,338,066	0.114%
Astellas Pharma			656,400	8,386,583	0.220%
Atmos Energy			2,443	226,515	0.006%
ATMOS ENERGY CORP	4.15	1/15/43	1,500,000	1,464,093	0.038%
AT&T			382,366	10,912,726	0.286%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	1,705,000	1,697,682	0.045%
Australia & New Zealand Banking			363,717	6,284,548	0.165%
Autoliv			45,252	3,209,256	0.084%
Automatic Data Processing			4,100	537,592	0.014%
AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	510,000	521,480	0.014%
AutoZone			1,332	1,116,669	0.029%
AUTOZONE INC	4	11/15/20	825,000	831,769	0.022%
AUTOZONE INC	3.13	4/21/26	650,000	602,711	0.016%
AvalonBay Communities, REIT			4,914	855,282	0.022%
Aviva			834,923	3,995,943	0.105%
AVNET INC	4.63	4/15/26	895,000	866,910	0.023%
AXA			352,330	7,603,965	0.199%
AXA Equitable Holdings			95,407	1,586,618	0.042%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	735,000	728,434	0.019%
Baidu, ADR			16,100	2,553,460	0.067%
BAIDU INC	2.75	6/9/19	1,240,000	1,237,955	0.032%
BAIDU INC	3.88	9/29/23	2,000,000	1,993,944	0.052%
Ball			121,062	5,566,431	0.146%
BALTIMORE GAS & ELECTRIC	3.35	7/1/23	1,750,000	1,744,370	0.046%
BANCO SANTANDER SA	3.13	2/23/23	1,000,000	947,558	0.025%
BANCO SANTANDER SA	3.85	4/12/23	2,000,000	1,943,044	0.051%
Bank of America			151,520	3,733,453	0.098%
BANK OF AMERICA CORP	3.47	6/25/22	2,575,000	2,541,991	0.067%
BANK OF AMERICA CORP	4.2	8/26/24	600,000	594,836	0.016%
BANK OF MONTREAL	2.38	1/25/19	1,600,000	1,599,798	0.042%
BANK OF MONTREAL	3.1	4/13/21	2,835,000	2,833,736	0.074%
BANK OF NOVA SCOTIA	3.13	4/20/21	3,275,000	3,267,412	0.086%
Barclays, ADR			108,517	818,218	0.021%
BARCLAYS BANK PLC	2.65	1/11/21	1,515,000	1,486,006	0.039%
BARCLAYS PLC	3.25	1/12/21	1,800,000	1,763,053	0.046%
BASF			77,850	5,422,543	0.142%
BAT CAPITAL CORP	2.76	8/15/22	2,205,000	2,084,276	0.055%
BAXALTA INC	2.88	6/23/20	310,000	307,066	0.008%
Bayer			146,179	10,166,579	0.267%
BAYLOR SCOTT & WHITE HOL	3.97	11/15/46	1,850,000	1,781,374	0.047%
BB&T CORPORATION	2.25	2/1/19	1,200,000	1,199,701	0.031%
BECTON DICKINSON AND CO	3.7	6/6/27	3,000,000	2,835,999	0.074%
BECTON DICKINSON AND CO CVT 6.125000 A			18,563	1,067,766	0.028%

Becton, Dickinson & Company			96,128	21,659,561	0.568%
Beijing Enterprises Holdings			472,500	2,505,405	0.066%
Berkshire Hathaway			30,453	6,217,894	0.163%
BERMUDA 144A	4.14	1/3/23	615,000	624,945	0.016%
BERMUDA 144A	4.85	2/6/24	644,000	672,445	0.018%
Bhp			240,625	5,084,650	0.133%
Bhp			54,734	1,322,978	0.035%
Biogen			4,756	1,431,176	0.038%
BIOGEN INC	3.63	9/15/22	1,095,000	1,097,488	0.029%
BioMarin Pharmaceutical			6,024	512,944	0.013%
Black Knight			16,715	753,178	0.020%
BMW			45,378	3,680,392	0.097%
BMWLT 2017-2 A3	2.07	10/20/20	730,000	724,589	0.019%
BMW US CAPITAL LLC 144A	3.4	8/13/21	2,835,000	2,827,978	0.074%
BNP Paribas			165,623	7,479,669	0.196%
BOARDWALK PIPELINES LP	4.95	12/15/24	780,000	776,099	0.020%
BOARDWALK PIPELINES LP	4.45	7/15/27	385,000	358,599	0.009%
Boeing			119,776	38,627,760	1.013%
Booking Holdings			11,180	19,256,656	0.505%
BORAL FINANCE PTY LTD 144A	3	11/1/22	220,000	212,424	0.006%
BOSTON PROPERTIES LP	3.65	2/1/26	1,165,000	1,127,755	0.030%
BOSTON PROPERTIES LP	4.13	5/15/21	375,000	379,083	0.010%
BOSTON PROPERTIES LP	3.13	9/1/23	625,000	604,574	0.016%
Boston Scientific			93,800	3,314,892	0.087%
BP, ADR			89,043	3,376,511	0.089%
BP CAPITAL MARKETS PLC	1.77	9/19/19	680,000	673,190	0.018%
BPCE SA 144A	5.7	10/22/23	1,700,000	1,764,962	0.046%
BPCE SA 144A	4.5	3/15/25	1,000,000	967,555	0.025%
BPCE SA 144A	3	5/22/22	425,000	411,029	0.011%
BPCE SA 144A	4	9/12/23	1,350,000	1,325,704	0.035%
BRASKEM NETHERLANDS 144A	3.5	1/10/23	1,030,000	980,313	0.026%
Brighthouse Financial			3,938	120,030	0.003%
BRITISH SKY BROADCASTING 144A	2.63	9/16/19	355,000	352,290	0.009%
BRIXMOR OPERATING PART	3.9	3/15/27	565,000	535,021	0.014%
BRIXMOR OPERATING PART	4.13	6/15/26	1,220,000	1,176,607	0.031%
BRIXMOR OPERATING PART	3.88	8/15/22	865,000	862,579	0.023%
Broadcom			47,289	12,024,647	0.315%
BROADCOM CRP / CAYMN FI	3	1/15/22	2,675,000	2,569,870	0.067%
Brookfield Asset Management			6,503	249,390	0.007%
BTNY2 2018-1A A1 144A	3.6	4/30/31	1,860,000	1,830,792	0.048%
Bunge Limited			11,174	597,139	0.016%
Burberry			223,839	4,915,285	0.129%
BURLINGTN NORTH SANTA FE	4.38	9/1/42	1,400,000	1,404,893	0.037%
BURLINGTON NORTH SANTA FE	6.15	5/1/37	650,000	800,357	0.021%
BX 2018-GW A 144A	3.26	5/15/35	1,390,000	1,359,942	0.036%
Cabot Oil & Gas			123,267	2,755,017	0.072%
CAMDEN PROPERTY TRUST	2.95	12/15/22	565,000	553,667	0.015%
Canadian Pacific Railway			8,219	1,459,859	0.038%
CANADIAN PACIFIC RR CO	7.25	5/15/19	200,000	203,434	0.005%
Capital One Financial			12,193	921,669	0.024%
CAPITAL ONE FINANCIAL CO	3.45	4/30/21	2,730,000	2,729,503	0.072%
CARMX 2017-4 A3	2.11	10/17/22	515,000	509,734	0.013%
CARMX 2018-2 A3	2.98	1/17/23	1,185,000	1,191,878	0.031%
CARPENTER TECHNOLOGY	4.45	3/1/23	790,000	770,114	0.020%
CAS 2016-C04 1M1	3.96	1/25/29	312,112	313,266	0.008%
CAS 2016-C07 2M1	3.81	5/25/29	116,857	116,985	0.003%
CAS 2018-C03 1M1	3.19	10/25/30	1,152,048	1,149,111	0.030%
CA ST TXBLE BUILD AMERICA	7.63	3/1/40	2,200,000	3,132,338	0.082%
Caterpillar			6,278	797,745	0.021%
CATERPILLAR FINL SERVICE	3.15	9/7/21	2,665,000	2,672,475	0.070%
CA UNIV REVS BUILD AMERICA	5.77	5/15/43	750,000	902,408	0.024%
Cboe Global Markets			11,272	1,102,740	0.029%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	440,000	435,548	0.011%
Celgene			39,776	2,549,244	0.067%
CELGENE CORP	4.63	5/15/44	1,200,000	1,061,152	0.028%
CELGENE CORP	3.55	8/15/22	1,700,000	1,682,441	0.044%
CELULOSA ARAUCO CONSTITU	3.88	11/2/27	1,030,000	945,808	0.025%
Centene			35,335	4,074,126	0.107%
Central Japan Railway			25,300	5,337,981	0.140%
CF Industries			13,067	568,545	0.015%
CGCMT 2014-GC21 AS	4.03	5/10/47	235,000	237,037	0.006%
CGCMT 2014-GC25 A1	1.49	10/10/47	34,341	34,284	0.001%

Challenger Ltd/Australia			758,175	5,068,869	0.133%
Charles Schwab			321,793	13,364,063	0.350%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	2,465,000	2,452,929	0.064%
Charter Communications			4,731	1,348,193	0.035%
CHARTER COMMUNICATIONS TL B 1L BANKDEBT	4.53	4/30/25	1,569,150	1,500,704	0.039%
Chevron			22,979	2,499,885	0.066%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	755,000	963,576	0.025%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	500,000	601,055	0.016%
Chubb			77,671	10,033,540	0.263%
CIFC 2015-5A A1R 144A	3.35	10/25/27	2,375,000	2,342,113	0.061%
Cigna			106,289	20,186,367	0.529%
Cintas			3,065	514,889	0.014%
Cisco Systems			449,281	19,467,346	0.511%
CITIBANK NA	2.13	10/20/20	2,000,000	1,957,692	0.051%
Citigroup			102,446	5,333,339	0.140%
CITIGROUP INC	3.89	1/10/28	3,335,000	3,208,837	0.084%
CITIGROUP INC	4.08	4/23/29	2,000,000	1,952,560	0.051%
CITIGROUP INC	2.35	8/2/21	1,460,000	1,416,904	0.037%
CITIZENS BANK NA/RI	2.5	3/14/19	965,000	963,799	0.025%
CITIZENS BANK NA/RI	2.55	5/13/21	1,085,000	1,062,613	0.028%
CITIZENS FINANCIAL GROUP	4.3	12/3/25	990,000	977,296	0.026%
CITIZENS FINANCIAL GROUP	2.38	7/28/21	210,000	204,509	0.005%
CK Hutchison Holdings			669,968	6,430,494	0.169%
Close Brothers			50,732	931,037	0.024%
CME Group			4,195	789,163	0.021%
CMS ENERGY CORP	4.88	3/1/44	1,200,000	1,257,853	0.033%
CMS ENERGY CORP	4.7	3/31/43	840,000	854,397	0.022%
CNA Financial			5,791	255,673	0.007%
CNA FINANCIAL CORP	5.88	8/15/20	800,000	828,694	0.022%
CNH 2017-C A3	2.08	2/15/23	995,000	982,191	0.026%
CNOOC CURTIS FUNDING NO 144A	4.5	10/3/23	900,000	920,975	0.024%
CNOOC FINANCE 2013 LTD	3	5/9/23	1,390,000	1,343,505	0.035%
Coca-Cola			64,101	3,035,182	0.080%
COLOMBIA	4	2/26/24	275,000	272,594	0.007%
COLT 2017-1 A1 144A	2.61	5/27/47	517,842	514,591	0.013%
COLT 2018-1 A1 144A	2.93	2/25/48	683,846	675,967	0.018%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	1,300,000	1,296,955	0.034%
Comcast			316,797	10,786,938	0.283%
COMM 2014-LC15 B	4.6	4/10/47	2,495,000	2,552,879	0.067%
COMM 2015-LC21 A4	3.71	7/10/48	3,700,000	3,742,859	0.098%
COMM 2017-PANW A 144A	3.24	10/10/29	2,160,000	2,122,131	0.056%
Commerzbank			156,888	1,041,753	0.027%
COMMONWEALTH BANK AUST 144A	4.5	12/9/25	1,750,000	1,704,603	0.045%
Compass Group			220,729	4,645,207	0.122%
Conagra Brands			196,959	4,207,044	0.110%
Concho Resources			38,716	3,979,618	0.104%
CONCHO RESOURCES INC	3.75	10/1/27	665,000	625,100	0.016%
ConocoPhillips			35,400	2,207,190	0.058%
Constellation Brands			4,858	781,264	0.020%
CONTINENTAL AIRLINES INC	4.75	1/12/21	156,377	158,295	0.004%
COOPERAT RABOBANK UA/NY	3.13	4/26/21	1,805,000	1,798,002	0.047%
Cooper Companies			7,267	1,849,452	0.049%
Corning			230,300	6,957,363	0.182%
CoStar Group			1,014	342,063	0.009%
Costco Wholesale			12,364	2,518,670	0.066%
Coty			22,000	144,320	0.004%
Covestro			52,461	2,598,107	0.068%
CREDIT AGRICOLE LONDON 144A	3.75	4/24/23	2,125,000	2,075,477	0.054%
CREDIT SUISSE GROUP AG 144A	3	12/14/23	1,385,000	1,319,239	0.035%
CRH AMERICA FINANCE INC 144A	3.95	4/4/28	2,600,000	2,473,570	0.065%
Crown Castle International, REIT			34,064	3,700,372	0.097%
CROWN CASTLE INTL CORP	3.4	2/15/21	485,000	482,938	0.013%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	485,000	480,414	0.013%
CROWN CASTLE TOWERS LLC 144A	3.22	5/15/42	45,000	44,264	0.001%
CROWN CASTLE TOWERS LLC 144A	3.72	7/15/23	490,000	488,476	0.013%
CSL			17,998	2,350,859	0.062%
CSX			35,817	2,225,310	0.058%
Ctrip.com International, ADR			980	26,519	0.001%
CVS Health			120,987	7,927,068	0.208%
CVS HEALTH CORP	3.13	3/9/20	3,780,000	3,774,886	0.099%
CyberAgent			62,200	2,404,503	0.063%
Danaher			120,879	12,465,042	0.327%

DANONE SA 144A	2.95	11/2/26	1,925,000	1,756,089	0.046%
Danske Bank			178,175	3,537,205	0.093%
Darden Restaurants			6,988	697,822	0.018%
DBS Group			390,500	6,790,735	0.178%
DCC			60,031	4,579,182	0.120%
DELPHI CORP	4.15	3/15/24	745,000	738,168	0.019%
Delta Air Lines			108,726	5,425,427	0.142%
DELTA AIR LINES	7.75	12/17/19	219,618	227,480	0.006%
DELTA AIR LINES	4.95	5/23/19	31,667	31,853	0.001%
DELTA AIR LINES INC	2.88	3/13/20	2,200,000	2,193,415	0.058%
DELTA AIR LINES INC	3.8	4/19/23	765,000	751,644	0.020%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	760,000	784,176	0.021%
DETROIT MI CITY SD QSCB	6.65	5/1/29	2,000,000	2,431,460	0.064%
Diageo			201,323	7,194,156	0.189%
Diamondback Energy			4,421	409,827	0.011%
Direct Line Insurance			1,357,796	5,519,366	0.145%
DISCOVER FINANCIAL SVS	3.75	3/4/25	590,000	564,905	0.015%
DISCOVER FINANCIAL SVS	10.25	7/15/19	400,000	414,467	0.011%
DNB			470,810	7,557,285	0.198%
DNKN 2015-1A A2II 144A	3.98	2/20/45	2,271,500	2,303,165	0.060%
Dollar General			61,844	6,684,100	0.175%
Dollar Tree			65,377	5,904,851	0.155%
DOMINION ENERGY INC	2.58	7/1/20	640,000	630,209	0.017%
DOMINION RESOURCES INC	2.75	9/15/22	200,000	192,890	0.005%
Domino's Pizza			2,724	675,525	0.018%
DowDuPont			189,218	10,119,379	0.265%
DRMT 2018-1A A1 144A	2.98	12/25/57	986,107	976,567	0.026%
DROCK 2015-1 A	2.2	12/15/22	235,000	232,764	0.006%
Duke Energy			120,537	10,402,343	0.273%
DUKE ENERGY CORP	2.65	9/1/26	640,000	582,817	0.015%
DUKE ENERGY CORP	3.75	9/1/46	500,000	433,786	0.011%
DXC TECHNOLOGY CO	2.88	3/27/20	920,000	916,497	0.024%
EATON VANCE CORP	3.63	6/15/23	750,000	753,431	0.020%
EFF 2017-1 A2 144A	2.13	7/20/22	143,363	142,516	0.004%
EHGVT 2017-A A 144A	2.69	3/25/30	658,017	650,139	0.017%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	370,000	371,958	0.010%
Electric Power development			169,700	4,026,960	0.106%
Electronic Arts			33,539	2,646,562	0.069%
Elekta			278,878	3,311,436	0.087%
Element Fleet Management			729,033	3,690,022	0.097%
Eli Lilly			97,107	11,237,222	0.295%
ENBRIDGE ENERGY PARTNERS	5.5	9/15/40	245,000	251,866	0.007%
ENBRIDGE INC	4	10/1/23	690,000	688,650	0.018%
ENBRIDGE INC	6	1/15/77	1,135,000	1,007,313	0.026%
ENBRIDGE INC	4.25	12/1/26	590,000	581,565	0.015%
ENEL FINANCE INTL NV 144A	2.75	4/6/23	1,665,000	1,534,406	0.040%
ENERGY EAST CORPORATION	6.75	9/15/33	1,000,000	1,163,354	0.031%
Engie			484,130	6,955,957	0.182%
ENI SPA 144A	4	9/12/23	780,000	767,908	0.020%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	370,000	368,022	0.010%
Entergy			83,952	7,225,749	0.190%
EOG Resources			68,690	5,990,455	0.157%
EOG RESOURCES INC	2.63	3/15/23	500,000	481,182	0.013%
E.ON			193,154	1,906,688	0.050%
Equifax			7,279	677,893	0.018%
Equinor			195,971	4,156,965	0.109%
Equity Residential, REIT			17,504	1,155,439	0.030%
ERAC USA FINANCE LLC 144A	3.85	11/15/24	435,000	431,019	0.011%
ERAC USA FINANCE LLC 144A	4.5	2/15/45	505,000	471,432	0.012%
Erste Group Bank			94,769	3,142,311	0.082%
Eutelsat Communications			159,098	3,134,417	0.082%
Evergy			83,769	4,755,566	0.125%
Eversource Energy			11,394	741,066	0.019%
EXPEDIA INC	5	2/15/26	1,810,000	1,854,975	0.049%
EXPRESS SCRIPTS HOLDING	2.6	11/30/20	1,930,000	1,892,936	0.050%
EXPRESS SCRIPTS HOLDING	3	7/15/23	810,000	777,759	0.020%
ExxonMobil			124,745	8,506,362	0.223%
Facebook			273,167	35,809,462	0.939%
FEDERAL HOME LOAN BANK	1.38	5/28/19	2,265,000	2,253,358	0.059%
FEDERAL REALTY INVS TRST	2.75	6/1/23	1,500,000	1,447,934	0.038%
FedEx			9,826	1,585,229	0.042%
Ferrari			5,086	505,752	0.013%

FHLMC 15YR GOLD	3	1/1/29	708,969	709,634	0.019%
FHLMC 15YR GOLD	2.5	5/1/30	2,356,066	2,307,326	0.061%
FHLMC ARM	4.53	10/1/36	21,905	23,077	0.001%
FHLMC ARM	4.34	10/1/36	23,072	23,836	0.001%
FHLMC ARM	4.85	11/1/36	37,345	39,552	0.001%
FHLMC ARM	4.88	12/1/36	61,216	64,685	0.002%
FHLMC ARM	3.73	2/1/35	176,518	184,885	0.005%
FHLMC ARM	3.62	2/1/37	73,036	76,574	0.002%
FHLMC ARM	4.47	7/1/35	69,707	72,838	0.002%
FHLMC GOLD	6	10/1/32	3,100	3,333	0.000%
FHLMC GOLD	5.5	10/1/38	190,639	204,356	0.005%
FHLMC GOLD	4.5	10/1/39	601,164	629,643	0.017%
FHLMC GOLD	4.5	10/1/39	861,246	902,022	0.024%
FHLMC GOLD	4	10/1/40	7,889	8,069	0.000%
FHLMC GOLD	4	10/1/40	5,653	5,817	0.000%
FHLMC GOLD	4.5	10/1/40	38,544	40,370	0.001%
FHLMC GOLD	3.5	10/1/43	891,193	897,851	0.024%
FHLMC GOLD	5	11/1/36	205,648	218,263	0.006%
FHLMC GOLD	6	11/1/37	363	397	0.000%
FHLMC GOLD	4	11/1/40	761,553	783,543	0.021%
FHLMC GOLD	3.5	11/1/42	1,856,510	1,870,762	0.049%
FHLMC GOLD	5.5	1/1/38	97,971	105,848	0.003%
FHLMC GOLD	4	1/1/41	270,807	278,643	0.007%
FHLMC GOLD	4	1/1/41	268,632	276,405	0.007%
FHLMC GOLD	2.5	1/1/43	592,374	560,608	0.015%
FHLMC GOLD	3	1/1/43	857,746	842,383	0.022%
FHLMC GOLD	3.5	1/1/44	2,395,197	2,413,581	0.063%
FHLMC GOLD	5	12/1/35	49,324	52,339	0.001%
FHLMC GOLD	5	12/1/35	13,518	14,349	0.000%
FHLMC GOLD	5.5	12/1/39	83,387	89,352	0.002%
FHLMC GOLD	4.5	12/1/39	79,470	83,226	0.002%
FHLMC GOLD	4.5	12/1/39	473,320	495,742	0.013%
FHLMC GOLD	4	12/1/40	1,791	1,843	0.000%
FHLMC GOLD	4	12/1/40	44,276	45,557	0.001%
FHLMC GOLD	3	12/1/42	2,089,315	2,054,551	0.054%
FHLMC GOLD	3.5	12/1/42	469,059	472,660	0.012%
FHLMC GOLD	3.5	12/1/43	1,187,336	1,196,263	0.031%
FHLMC GOLD	6	2/1/28	1,394	1,501	0.000%
FHLMC GOLD	4	2/1/41	860,625	885,497	0.023%
FHLMC GOLD	2.5	2/1/43	371,044	351,150	0.009%
FHLMC GOLD	2.5	2/1/43	32,716	30,962	0.001%
FHLMC GOLD	2.5	2/1/43	85,109	80,546	0.002%
FHLMC GOLD	3.5	3/1/42	615,268	619,991	0.016%
FHLMC GOLD	2.5	3/1/43	134,355	127,151	0.003%
FHLMC GOLD	3	3/1/43	3,421,593	3,363,467	0.088%
FHLMC GOLD	3.5	3/1/45	1,969,898	1,981,325	0.052%
FHLMC GOLD	3.5	3/1/46	4,136,026	4,154,971	0.109%
FHLMC GOLD	5	4/1/40	38,511	40,774	0.001%
FHLMC GOLD	5	5/1/40	283,012	301,055	0.008%
FHLMC GOLD	4.5	5/1/42	378,563	393,600	0.010%
FHLMC GOLD	3.5	5/1/43	973,370	980,741	0.026%
FHLMC GOLD	7	6/1/32	6,101	6,241	0.000%
FHLMC GOLD	7	6/1/32	9,497	9,705	0.000%
FHLMC GOLD	4.5	6/1/39	415,960	435,314	0.011%
FHLMC GOLD	5	7/1/40	220,943	233,639	0.006%
FHLMC GOLD	3.5	7/1/43	429,452	431,942	0.011%
FHLMC GOLD	6.5	8/1/32	15,940	17,850	0.000%
FHLMC GOLD	5	8/1/37	59,155	62,597	0.002%
FHLMC GOLD	6	8/1/38	27,300	29,813	0.001%
FHLMC GOLD	4.5	8/1/40	103,373	108,270	0.003%
FHLMC GOLD	5	8/1/40	399,587	423,067	0.011%
FHLMC GOLD	5	8/1/40	127,513	135,006	0.004%
FHLMC GOLD	4.5	8/1/40	78,768	82,500	0.002%
FHLMC GOLD	4.5	8/1/40	204,780	214,480	0.006%
FHLMC GOLD	3	8/1/43	1,111,759	1,092,440	0.029%
FHLMC GOLD	4	9/1/40	1,013,016	1,042,304	0.027%
FHLM Gold	4	12/1/41	78,729	81,007	0.002%
FHLM Gold	4	6/1/42	1,850,015	1,903,544	0.050%
FHMS 2014K 36 A1	2.78	4/25/23	498,406	497,391	0.013%
FHMS K024 A1	1.75	2/25/22	2,330,120	2,289,945	0.060%
FHMS K025 A1	1.88	4/25/22	2,638,594	2,596,411	0.068%
FHMS K027 A1	1.79	9/25/22	1,126,711	1,106,658	0.029%

FHMS K057 A1	2.21	6/25/25	1,714,703	1,667,352	0.044%
FHMS K068 A1	2.95	2/25/27	1,313,506	1,314,577	0.034%
FHMS K716 A1	2.41	1/25/21	462,337	459,602	0.012%
FIDELITY NATIONAL INFORM	4.25	5/15/28	2,590,000	2,565,030	0.067%
Fidelity National Information			47,645	4,885,995	0.128%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	2,065,000	2,040,158	0.054%
Fifth Third Bancorp			239,268	5,629,976	0.148%
FIFTH THIRD BANCORP	3.5	3/15/22	340,000	340,574	0.009%
FIFTH THIRD BANK	3.35	7/26/21	2,665,000	2,671,028	0.070%
FIRST AMERICAN FINANCIAL	4.6	11/15/24	415,000	419,277	0.011%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	1,310,000	1,329,012	0.035%
First Republic Bank			56,291	4,891,688	0.128%
Fiserv			52,589	3,864,766	0.101%
FleetCor Technologies			4,798	891,085	0.023%
Flowserve			22,046	838,189	0.022%
FMR LLC 144A	4.95	2/1/33	740,000	808,338	0.021%
FNF			8,899	279,785	0.007%
FNMA 15YR	4.5	10/1/20	1,816	1,855	0.000%
FNMA 15YR	4.5	10/1/26	149,614	154,015	0.004%
FNMA 15YR	2.5	10/1/31	271,460	265,225	0.007%
FNMA 15YR	2.5	10/1/32	2,532,915	2,474,733	0.065%
FNMA 15YR	3.5	11/1/26	408,207	413,342	0.011%
FNMA 15YR	3	11/1/27	207,356	208,071	0.005%
FNMA 15YR	3	11/1/27	431,423	432,908	0.011%
FNMA 15YR	3.5	11/1/32	1,221,036	1,238,212	0.032%
FNMA 15YR	5.5	1/1/21	1,121	1,137	0.000%
FNMA 15YR	3	1/1/27	572,857	574,827	0.015%
FNMA 15YR	4.5	12/1/20	9,899	10,076	0.000%
FNMA 15YR	3	2/1/27	1,255,498	1,259,819	0.033%
FNMA 15YR	6	3/1/21	77,860	79,221	0.002%
FNMA 15YR	5.5	4/1/19	1	1	0.000%
FNMA 15YR	6	4/1/21	498	504	0.000%
FNMA 15YR	4.5	4/1/23	44,530	45,824	0.001%
FNMA 15YR	4.5	5/1/19	425	433	0.000%
FNMA 15YR	4.5	5/1/19	8,122	8,268	0.000%
FNMA 15YR	5	5/1/19	8,201	8,336	0.000%
FNMA 15YR	2.5	5/1/32	1,178,105	1,151,098	0.030%
FNMA 15YR	3.5	5/1/33	1,255,806	1,271,385	0.033%
FNMA 15YR	4.5	8/1/20	19,428	19,776	0.001%
FNMA 15YR	3	8/1/32	780,061	778,918	0.020%
FNMA 15YR	5	9/1/19	15,003	15,251	0.000%
FNMA 15YR	3.5	9/1/28	2,588,983	2,630,121	0.069%
FNMA 15 YR TBA JAN	2.5	1/1/27	620,000	605,512	0.016%
FNMA 20YR	3	10/1/37	2,245,031	2,223,338	0.058%
FNMA 20YR	3	11/1/36	1,760,004	1,740,917	0.046%
FNMA 20YR	3	11/1/36	457,116	452,701	0.012%
FNMA 20YR	3.5	1/1/36	881,149	897,825	0.024%
FNMA 20YR	3.5	2/1/35	95,445	96,720	0.003%
FNMA 20YR	3	3/1/38	1,316,710	1,303,989	0.034%
FNMA 20YR	3.5	6/1/38	719,071	728,692	0.019%
FNMA 30 yr	3.5	1/1/44	2,599,871	2,616,079	0.069%
FNMA 30 yr	3.5	3/1/43	2,015,782	2,028,329	0.053%
FNMA 30 yr	3.5	6/1/42	84,702	85,229	0.002%
FNMA 30 yr	3.5	6/1/42	129,363	130,168	0.003%
FNMA 30 yr	3.5	7/1/42	1,559,210	1,568,910	0.041%
FNMA 30 yr	3.5	7/1/42	113,982	114,691	0.003%
FNMA 30 yr	3.5	8/1/42	222,847	224,233	0.006%
FNMA 30 YR	7	10/1/29	1,664	1,822	0.000%
FNMA 30 YR	7	10/1/30	333	333	0.000%
FNMA 30 YR	5	10/1/34	317,568	337,294	0.009%
FNMA 30 YR	5	10/1/35	55,314	58,761	0.002%
FNMA 30 YR	6.5	10/1/36	6,235	7,028	0.000%
FNMA 30 YR	4	10/1/41	1,009,603	1,038,440	0.027%
FNMA 30 YR	3	10/1/42	113,442	111,708	0.003%
FNMA 30 YR	3	10/1/42	1,071,035	1,055,304	0.028%
FNMA 30 YR	4	10/1/45	70,026	71,500	0.002%
FNMA 30 YR	3	10/1/46	4,678,279	4,576,470	0.120%
FNMA 30 YR	3	10/1/46	3,775,135	3,687,147	0.097%
FNMA 30 YR	3	10/1/46	1,249,955	1,221,984	0.032%
FNMA 30 YR	3	10/1/46	791,518	773,070	0.020%
FNMA 30 YR	6	11/1/34	16,101	17,569	0.000%
FNMA 30 YR	5	11/1/35	407,528	432,931	0.011%

FNMA 30 YR	5.5	11/1/36	36,574	39,415	0.001%
FNMA 30 YR	6.5	11/1/37	19,267	21,504	0.001%
FNMA 30 YR	6	11/1/38	197,937	215,894	0.006%
FNMA 30 YR	4.5	11/1/39	83,735	87,728	0.002%
FNMA 30 YR	4	11/1/40	1,033,208	1,062,737	0.028%
FNMA 30 YR	4	11/1/40	436,854	449,340	0.012%
FNMA 30 YR	4.5	11/1/40	557,211	583,826	0.015%
FNMA 30 YR	4	11/1/41	314,516	323,508	0.008%
FNMA 30 YR	3.5	11/1/45	5,221,833	5,240,783	0.137%
FNMA 30 YR	3.5	11/1/45	699,798	702,338	0.018%
FNMA 30 YR	3	11/1/45	790,248	773,545	0.020%
FNMA 30 YR	4	11/1/45	83,721	85,470	0.002%
FNMA 30 YR	3	11/1/46	1,645,757	1,607,833	0.042%
FNMA 30 YR	3	11/1/46	2,563,482	2,503,734	0.066%
FNMA 30 YR	3	11/1/46	373,550	365,538	0.010%
FNMA 30 YR	3	11/1/46	1,978,593	1,934,317	0.051%
FNMA 30 YR	3	11/1/46	581,428	568,958	0.015%
FNMA 30 YR	3	11/1/46	254,245	248,792	0.007%
FNMA 30 YR	4.5	11/1/47	1,736,257	1,818,016	0.048%
FNMA 30 YR	3	11/1/47	4,423,062	4,322,510	0.113%
FNMA 30 YR	3.5	11/1/47	231,993	232,130	0.006%
FNMA 30 YR	5.5	1/1/36	167,806	180,795	0.005%
FNMA 30 YR	6.5	1/1/37	19,708	21,689	0.001%
FNMA 30 YR	4	1/1/41	688,312	707,986	0.019%
FNMA 30 YR	4	1/1/41	1,902,828	1,957,217	0.051%
FNMA 30 YR	4	1/1/41	57,233	58,867	0.002%
FNMA 30 YR	4	1/1/42	1,814,995	1,866,865	0.049%
FNMA 30 YR	4.5	1/1/42	41,733	43,719	0.001%
FNMA 30 YR	4	1/1/43	479,807	493,514	0.013%
FNMA 30 YR	3.5	1/1/47	5,279,266	5,292,163	0.139%
FNMA 30 YR	3	1/1/47	1,383,067	1,353,368	0.035%
FNMA 30 YR	6.5	12/1/32	33,891	38,241	0.001%
FNMA 30 YR	6	12/1/35	89,040	97,171	0.003%
FNMA 30 YR	5.5	12/1/35	2,284,803	2,468,404	0.065%
FNMA 30 YR	5	12/1/36	5,369	5,703	0.000%
FNMA 30 YR	4.5	12/1/39	433,881	454,511	0.012%
FNMA 30 YR	4.5	12/1/39	508,743	533,132	0.014%
FNMA 30 YR	4	12/1/40	937,129	963,916	0.025%
FNMA 30 YR	4.5	12/1/40	439,294	460,337	0.012%
FNMA 30 YR	4	12/1/40	1,083,142	1,114,101	0.029%
FNMA 30 YR	4	12/1/41	291,928	300,269	0.008%
FNMA 30 YR	4.5	12/1/41	33,839	35,448	0.001%
FNMA 30 YR	3.5	12/1/45	1,510,694	1,516,021	0.040%
FNMA 30 YR	3.5	12/1/45	3,773,625	3,786,930	0.099%
FNMA 30 YR	4	12/1/45	255,746	261,051	0.007%
FNMA 30 YR	3	12/1/46	1,283,419	1,255,894	0.033%
FNMA 30 YR	3	12/1/46	1,871,437	1,831,300	0.048%
FNMA 30 YR	3	12/1/46	1,234,401	1,206,779	0.032%
FNMA 30 YR	3	12/1/46	1,879,247	1,839,234	0.048%
FNMA 30 YR	3	12/1/46	2,171,930	2,123,329	0.056%
FNMA 30 YR	3	12/1/46	324,458	317,500	0.008%
FNMA 30 YR	4	12/1/46	270,413	275,884	0.007%
FNMA 30 YR	3.5	12/1/47	22,398	22,406	0.001%
FNMA 30 YR	7	2/1/30	588	647	0.000%
FNMA 30 YR	7	2/1/30	769	878	0.000%
FNMA 30 YR	7	2/1/31	482	552	0.000%
FNMA 30 YR	6	2/1/34	207,396	226,207	0.006%
FNMA 30 YR	5	2/1/34	109,200	115,988	0.003%
FNMA 30 YR	5.5	2/1/35	722,193	777,803	0.020%
FNMA 30 YR	5	2/1/36	609,371	647,313	0.017%
FNMA 30 YR	5	2/1/38	22,473	23,868	0.001%
FNMA 30 YR	5.5	2/1/40	31,091	33,296	0.001%
FNMA 30 YR	4.5	2/1/40	388,198	406,805	0.011%
FNMA 30 YR	4	2/1/41	126,088	129,692	0.003%
FNMA 30 YR	4	2/1/41	1,083,106	1,114,740	0.029%
FNMA 30 YR	3	2/1/43	1,013,476	997,875	0.026%
FNMA 30 YR	3.5	2/1/47	997,064	999,500	0.026%
FNMA 30 YR	4	2/1/48	273,870	279,325	0.007%
FNMA 30 YR	7	3/1/31	27,475	29,889	0.001%
FNMA 30 YR	5	3/1/34	102,236	108,921	0.003%
FNMA 30 YR	5	3/1/36	160,387	170,376	0.004%
FNMA 30 YR	5	3/1/36	176,380	187,379	0.005%

FNMA 30 YR	6	3/1/37	245,600	267,988	0.007%
FNMA 30 YR	4.5	3/1/41	21,933	22,984	0.001%
FNMA 30 YR	4.5	3/1/41	559,096	585,896	0.015%
FNMA 30 YR	3	3/1/43	1,749,558	1,724,810	0.045%
FNMA 30 YR	3.5	3/1/44	349,308	351,970	0.009%
FNMA 30 YR	4	3/1/46	270,743	276,527	0.007%
FNMA 30 YR	3	3/1/46	1,809,471	1,770,585	0.046%
FNMA 30 YR	3.5	3/1/48	11,281,663	11,286,005	0.296%
FNMA 30 YR	7	4/1/32	2,029	2,315	0.000%
FNMA 30 YR	5	4/1/35	108,904	115,658	0.003%
FNMA 30 YR	5.5	4/1/36	15,666	16,879	0.000%
FNMA 30 YR	6.5	4/1/36	93,569	103,414	0.003%
FNMA 30 YR	4.5	4/1/37	137,933	143,626	0.004%
FNMA 30 YR	3	4/1/43	2,739,457	2,696,316	0.071%
FNMA 30 YR	3.5	4/1/45	1,136,526	1,141,002	0.030%
FNMA 30 YR	3.5	4/1/47	1,358,240	1,361,278	0.036%
FNMA 30 YR	6	5/1/33	50,099	54,663	0.001%
FNMA 30 YR	6	5/1/36	76,814	83,759	0.002%
FNMA 30 YR	5	5/1/38	924	981	0.000%
FNMA 30 YR	5	5/1/38	268,036	284,682	0.007%
FNMA 30 YR	5.5	5/1/39	94,117	100,757	0.003%
FNMA 30 YR	5	5/1/40	281,805	299,241	0.008%
FNMA 30 YR	4.5	5/1/41	521,111	546,090	0.014%
FNMA 30 YR	6	5/1/42	64,510	70,404	0.002%
FNMA 30 YR	3.5	5/1/42	1,274,532	1,284,872	0.034%
FNMA 30 YR	5.5	5/1/44	1,129,420	1,215,126	0.032%
FNMA 30 YR	4.5	5/1/48	3,883,616	4,070,036	0.107%
FNMA 30 YR	4.5	5/1/48	833,076	868,474	0.023%
FNMA 30 YR	4.5	5/1/48	3,594,023	3,726,029	0.098%
FNMA 30 YR	5	6/1/35	132,745	140,980	0.004%
FNMA 30 YR	6	6/1/36	140,980	153,843	0.004%
FNMA 30 YR	4.5	6/1/37	2,376	2,470	0.000%
FNMA 30 YR	5.5	6/1/38	57,442	61,677	0.002%
FNMA 30 YR	3.5	6/1/43	217,298	219,062	0.006%
FNMA 30 YR	4	6/1/45	3,787,100	3,869,240	0.101%
FNMA 30 YR	3.5	6/1/46	704,338	711,212	0.019%
FNMA 30 YR	5	6/1/48	569,042	600,645	0.016%
FNMA 30 YR	4	6/1/48	6,187,438	6,310,689	0.166%
FNMA 30 YR	5	7/1/35	155,362	165,002	0.004%
FNMA 30 YR	5	7/1/35	206,805	219,661	0.006%
FNMA 30 YR	4.5	7/1/39	75,196	78,776	0.002%
FNMA 30 YR	5	7/1/40	124,369	132,040	0.003%
FNMA 30 YR	5	7/1/41	393,587	417,952	0.011%
FNMA 30 YR	3.5	7/1/43	2,263,228	2,281,590	0.060%
FNMA 30 YR	3.5	7/1/45	1,187,585	1,192,262	0.031%
FNMA 30 YR	4	7/1/46	2,138,914	2,185,322	0.057%
FNMA 30 YR	4	7/1/48	8,588,534	8,759,617	0.230%
FNMA 30 YR	8	8/1/24	230	241	0.000%
FNMA 30 YR	6	8/1/34	1,975,689	2,155,191	0.057%
FNMA 30 YR	5	8/1/35	402,752	427,788	0.011%
FNMA 30 YR	6.5	8/1/36	3,960	4,250	0.000%
FNMA 30 YR	5.5	8/1/37	464,177	500,212	0.013%
FNMA 30 YR	6	8/1/37	365,863	399,268	0.010%
FNMA 30 YR	5.5	8/1/37	211,897	228,313	0.006%
FNMA 30 YR	6.5	8/1/38	389,988	438,332	0.011%
FNMA 30 YR	4.5	8/1/39	103,404	108,330	0.003%
FNMA 30 YR	4	8/1/42	2,334,949	2,401,683	0.063%
FNMA 30 YR	4.5	8/1/44	741,003	776,477	0.020%
FNMA 30 YR	2.5	8/1/46	1,956,199	1,846,862	0.048%
FNMA 30 YR	4	8/1/46	1,197,961	1,222,448	0.032%
FNMA 30 YR	4	8/1/47	6,145,448	6,282,469	0.165%
FNMA 30 YR	3	8/1/47	3,475,688	3,401,125	0.089%
FNMA 30 YR	7.5	9/1/26	348	369	0.000%
FNMA 30 YR	5.5	9/1/36	416,850	449,210	0.012%
FNMA 30 YR	6	9/1/38	326,199	356,384	0.009%
FNMA 30 YR	4.5	9/1/39	132,466	138,774	0.004%
FNMA 30 YR	6	9/1/39	42,349	46,198	0.001%
FNMA 30 YR	5.5	9/1/41	6,789	7,316	0.000%
FNMA 30 YR	3.5	9/1/43	751,526	757,618	0.020%
FNMA 30 YR	3.5	9/1/45	2,899,134	2,910,103	0.076%
FNMA 30 YR	4	9/1/45	184,068	187,934	0.005%
FNMA 30 YR	4	9/1/46	139,708	142,650	0.004%

FNMA 30 YR	3.5	9/1/46	3,039,382	3,044,291	0.080%
FNMA 30 YR	5	9/1/48	1,206,505	1,265,590	0.033%
FNMA 30 YR	4.5	9/1/48	2,715,405	2,814,316	0.074%
FNMA 30YR	4	11/1/40	2,065,030	2,121,961	0.056%
FNMA 30YR	6.5	1/1/28	1,161	1,246	0.000%
FNMA 30YR	7	12/1/27	1,713	1,908	0.000%
FNMA 30YR	6.5	3/1/24	214	230	0.000%
FNMA 30YR	6	3/1/28	541	581	0.000%
FNMA 30YR	6	3/1/28	2,712	2,911	0.000%
FNMA 30YR	8	7/1/26	669	734	0.000%
FNMA 30YR	7	7/1/26	3,404	3,587	0.000%
FNMA 30YR	7	9/1/25	1,011	1,063	0.000%
FNMA 30YR	7	9/1/26	99	99	0.000%
FNMA 30 YR TBA JAN	4	1/1/40	4,600,000	4,690,657	0.123%
FNMA 30 YR TBA JAN	3.5	1/1/41	(9,040,000)	(9,041,256)	(0.237%)
FNMA 30 YR TBA JAN	3	1/1/42	4,505,000	4,396,041	0.115%
FNMA ARM	4.88	1/1/37	20,775	21,832	0.001%
FNMA ARM	4.35	7/1/35	48,449	50,567	0.001%
FNMA ARM	4.13	9/1/36	317	318	0.000%
FNR 2018-44 PC	4	6/25/44	1,625,510	1,669,972	0.044%
FORD MOTOR CREDIT CO LLC	5.75	2/1/21	600,000	611,039	0.016%
Fortive			104,904	7,097,805	0.186%
FORTIVE CORPORATION CVT 5.000000 A			824	748,077	0.020%
Fortune Brands Home & Security			19,622	745,440	0.020%
Franklin Resources			15,857	470,319	0.012%
FREDDIE MAC	2.5	4/23/20	4,200,000	4,193,591	0.110%
Fresenius			126,529	6,115,671	0.160%
FRESNILLO PLC 144A	5.5	11/13/23	805,000	821,100	0.022%
GALC 2018-1 A3 144A	2.6	6/15/21	490,000	487,382	0.013%
GALXY 2018-29A A 144A	3.41	11/15/26	2,585,000	2,574,603	0.068%
Gam Holding			155,087	611,523	0.016%
Garrett Motion			2,650	32,701	0.001%
Gartner			8,653	1,106,200	0.029%
GATX CORP	4.35	2/15/24	2,105,000	2,137,619	0.056%
GATX CORP	2.6	3/30/20	160,000	158,894	0.004%
GATX CORP	4.85	6/1/21	1,000,000	1,030,479	0.027%
GE			1,049,900	7,947,743	0.208%
GE CAPITAL INTL FUNDING	2.34	11/15/20	877,000	846,492	0.022%
GENERAL ELEC CAP CORP	5.5	1/8/20	72,000	72,848	0.002%
GENERAL ELEC CAP CORP	5.3	2/11/21	232,000	232,907	0.006%
GENERAL MOTORS CO	4	4/1/25	1,120,000	1,045,778	0.027%
GENERAL MOTORS FINL CO	3.1	1/15/19	1,180,000	1,179,949	0.031%
GENERAL MOTORS FINL CO	4.2	11/6/21	1,335,000	1,327,555	0.035%
GEORGE WASHINGTON UNIVER	4.3	9/15/44	975,000	1,019,909	0.027%
GFMT 2018-1 A23 144A	3.5	11/25/57	1,100,702	1,084,523	0.028%
GFORT 2017-1 A1 144A	2.22	1/18/22	1,240,000	1,229,348	0.032%
Gilead Sciences			27,474	1,718,499	0.045%
GILEAD SCIENCES INC	3.25	9/1/22	875,000	871,452	0.023%
GILEAD SCIENCES INC	1.85	9/20/19	790,000	783,618	0.021%
GlaxoSmithKline, ADR			206,500	7,890,365	0.207%
Global Payments			57,384	5,918,012	0.155%
GMCAR 2018-2 A3	2.81	12/16/22	1,855,000	1,847,790	0.048%
GNMA 15 YR	4.5	6/15/39	691,977	723,538	0.019%
GNMA 15 YR	5	9/15/39	851,466	902,770	0.024%
GNMA 30 YR	5	10/15/39	167,784	177,878	0.005%
GNMA 30 YR	7	12/15/30	368	397	0.000%
GNMA 30 YR	4	2/15/41	1,158,226	1,194,442	0.031%
GNMA 30 YR	3.5	2/15/45	117,265	118,324	0.003%
GNMA 30 YR	5.5	2/20/34	255,058	272,316	0.007%
GNMA 30 YR	7	3/15/28	848	849	0.000%
GNMA 30 YR	7	3/15/29	5,951	6,386	0.000%
GNMA 30 YR	7	3/15/31	163	164	0.000%
GNMA 30 YR	7	5/15/29	435	435	0.000%
GNMA 30 YR	7	6/15/27	4,675	5,119	0.000%
GNMA 30 YR	5	9/15/39	198,859	210,860	0.006%
GNMA 30 YR	3	9/15/42	1,044,110	1,032,121	0.027%
GNMA 30 YR PLAT	5	10/15/34	696,067	737,897	0.019%
GNMA 30 YR PLAT	6	4/15/36	20,335	22,118	0.001%
GNMA 30 YR PLAT	4.5	4/15/41	299,866	313,238	0.008%
GNMA 30 YR PLAT	6.5	5/15/24	1,925	2,072	0.000%
GNMA 30 YR PLAT	3.5	9/15/41	1,830,384	1,851,425	0.049%
GNMA II 30 YR	3.5	2/20/46	1,066,375	1,076,975	0.028%

GNMA II 30 YR	3.5	2/20/48	8,303,812	8,349,263	0.219%
GNMA II 30 YR	3.5	2/20/48	2,806,150	2,822,087	0.074%
GNMA II 30 YR	3.5	3/20/43	689,045	693,674	0.018%
GNMA II 30 YR	4	5/20/41	756,168	781,151	0.020%
GNMA II 30 YR	3.5	6/20/43	623,694	629,003	0.016%
GNMA II 30 YR	5	9/20/47	3,285,098	3,420,601	0.090%
GNMA II TBA JAN	4.5	1/1/39	1,495,000	1,546,988	0.041%
GNMA II TBA JAN	3.5	1/1/41	1,360,000	1,369,275	0.036%
GNMA II 30 YR	4	10/20/41	70,675	73,008	0.002%
GNMA II 30 YR	3.5	10/20/44	99,321	100,232	0.003%
GNMA II 30 YR	3.5	10/20/45	187,044	188,600	0.005%
GNMA II 30 YR	3.5	10/20/45	259,502	261,656	0.007%
GNMA II 30 YR	3	10/20/46	3,142,991	3,096,125	0.081%
GNMA II 30 YR	5	10/20/47	159,452	166,029	0.004%
GNMA II 30 YR	4	10/20/48	1,035,476	1,061,121	0.028%
GNMA II 30 YR	5	10/20/48	458,269	477,994	0.013%
GNMA II 30 YR	4.5	11/20/39	543,967	571,027	0.015%
GNMA II 30 YR	4.5	11/20/40	1,472,716	1,545,388	0.041%
GNMA II 30 YR	3.5	11/20/42	9,926	9,998	0.000%
GNMA II 30 YR	5	11/20/42	125,361	132,355	0.003%
GNMA II 30 YR	4	11/20/42	21,266	21,960	0.001%
GNMA II 30 YR	3	11/20/46	1,276,655	1,257,421	0.033%
GNMA II 30 YR	3	11/20/46	6,196,674	6,102,350	0.160%
GNMA II 30 YR	5	11/20/47	740,260	770,794	0.020%
GNMA II 30 YR	4	11/20/48	7,404,362	7,587,740	0.199%
GNMA II 30 YR	4.5	1/20/41	1,069,050	1,121,859	0.029%
GNMA II 30 YR	2.5	1/20/43	707,042	684,625	0.018%
GNMA II 30 YR	3.5	1/20/46	51,858	52,268	0.001%
GNMA II 30 YR	5	1/20/48	2,586,997	2,693,704	0.071%
GNMA II 30 YR	5	12/20/34	875,296	937,652	0.025%
GNMA II 30 YR	2.5	12/20/42	610,602	591,243	0.016%
GNMA II 30 YR	3.5	12/20/42	2,354,492	2,382,839	0.062%
GNMA II 30 YR	5	12/20/47	2,391,952	2,490,615	0.065%
GNMA II 30 YR	5.5	2/20/36	1,621	1,730	0.000%
GNMA II 30 YR	4	2/20/41	29,506	30,479	0.001%
GNMA II 30 YR	2.5	2/20/43	24,550	23,772	0.001%
GNMA II 30 YR	3.5	2/20/43	199,833	203,097	0.005%
GNMA II 30 YR	4	2/20/44	699,780	721,990	0.019%
GNMA II 30 YR	3.5	2/20/45	232,539	234,386	0.006%
GNMA II 30 YR	3.5	2/20/46	793,862	800,127	0.021%
GNMA II 30 YR	5	2/20/48	2,517,503	2,622,721	0.069%
GNMA II 30 YR	4.5	3/20/41	87,999	92,344	0.002%
GNMA II 30 YR	5	3/20/41	412,051	436,390	0.011%
GNMA II 30 YR	4.5	3/20/47	1,465,319	1,530,145	0.040%
GNMA II 30 YR	3	4/20/43	882,101	875,221	0.023%
GNMA II 30 YR	3.5	4/20/45	51,399	51,808	0.001%
GNMA II 30 YR	3	4/20/46	424,610	418,673	0.011%
GNMA II 30 YR	3	4/20/47	3,257,505	3,207,395	0.084%
GNMA II 30 YR	3.5	5/20/43	586,585	593,643	0.016%
GNMA II 30 YR	3.5	5/20/45	80,358	80,993	0.002%
GNMA II 30 YR	3.5	5/20/45	164,118	165,406	0.004%
GNMA II 30 YR	4	5/20/46	915,919	941,557	0.025%
GNMA II 30 YR	3.5	5/20/46	22,849	23,028	0.001%
GNMA II 30 YR	3.5	5/20/46	23,848	24,012	0.001%
GNMA II 30 YR	3.5	5/20/46	13,524	13,629	0.000%
GNMA II 30 YR	4	5/20/47	2,683,350	2,749,807	0.072%
GNMA II 30 YR	5.5	5/20/48	2,873,748	3,009,752	0.079%
GNMA II 30 YR	5	5/20/48	330,396	347,919	0.009%
GNMA II 30 YR	4	6/20/42	191,813	198,103	0.005%
GNMA II 30 YR	3.5	6/20/46	23,341	23,502	0.001%
GNMA II 30 YR	5	6/20/48	383,612	403,954	0.011%
GNMA II 30 YR	4	7/20/42	692,819	715,504	0.019%
GNMA II 30 YR	3.5	7/20/43	50,664	51,273	0.001%
GNMA II 30 YR	3	7/20/46	4,508,696	4,442,858	0.117%
GNMA II 30 YR	4	7/20/47	1,049,881	1,076,180	0.028%
GNMA II 30 YR	4.5	7/20/47	1,070,348	1,108,283	0.029%
GNMA II 30 YR	4.5	7/20/48	1,486,082	1,538,873	0.040%
GNMA II 30 YR	5	7/20/48	139,210	146,605	0.004%
GNMA II 30 YR	5	7/20/48	616,438	654,154	0.017%
GNMA II 30 YR	6	8/20/34	123,602	134,077	0.004%
GNMA II 30 YR	3.5	8/20/42	195,384	197,733	0.005%
GNMA II 30 YR	3	8/20/46	4,802,698	4,734,771	0.124%

GNMA II 30 YR	4	8/20/47	3,228,615	3,308,576	0.087%
GNMA II 30 YR	4.5	8/20/47	4,185,545	4,333,887	0.114%
GNMA II 30 YR	5	8/20/47	365,963	381,058	0.010%
GNMA II 30 YR	5	8/20/48	2,512,854	2,618,809	0.069%
GNMA II 30 YR	4.5	9/20/40	337,136	353,742	0.009%
GNMA II 30 YR	3	9/20/42	492,463	488,622	0.013%
GNMA II 30 YR	4	9/20/42	25,382	26,209	0.001%
GNMA II 30 YR	3.5	9/20/43	689,990	698,285	0.018%
GNMA II 30 YR	2.5	9/20/46	869,373	832,915	0.022%
GNMA II 30 YR	5	9/20/48	2,561,804	2,672,278	0.070%
GNMA II 30 YR	5	9/20/48	393,562	417,642	0.011%
GNR 2017-184 JH	3	12/20/47	1,174,472	1,173,647	0.031%
GNR 2018-8 DA	3	11/20/47	954,707	949,477	0.025%
GN Store Nord			99,884	3,742,556	0.098%
GOLDCORP INC	3.63	6/9/21	1,260,000	1,256,662	0.033%
Goldman Sachs			100	16,705	0.000%
GOLDMAN SACHS GROUP INC	4.25	10/21/25	1,865,000	1,786,379	0.047%
GOLDMAN SACHS GROUP INC	5.75	1/24/22	380,000	398,367	0.010%
GOLDMAN SACHS GROUP INC	3	4/26/22	3,935,000	3,806,424	0.100%
GOLDMAN SACHS GROUP INC	2.75	9/15/20	1,300,000	1,286,409	0.034%
GOLDMAN SACHS GRP INC	6.75	10/1/37	700,000	795,493	0.021%
GOVT NATL MORTG ASSN	7.5	1/15/26	250	250	0.000%
GOVT NATL MTG ASSN	8	11/15/24	334	354	0.000%
GOVT NATL MTG ASSN	7	4/15/26	2,196	2,319	0.000%
GOVT NATL MTG ASSN	7	4/15/26	1,067	1,068	0.000%
GOVT NATL MTG ASSN 1	8	10/15/23	593	623	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/25	5,534	5,541	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	1,617	1,708	0.000%
GOVT NATL MTG ASSN I	7.5	11/15/25	3,615	3,620	0.000%
GOVT NATL MTG ASSN I	8	11/15/25	5,349	5,686	0.000%
GOVT NATL MTG ASSN I	8	11/15/25	8,729	8,857	0.000%
GOVT NATL MTG ASSN I	7.5	11/15/25	85	90	0.000%
GOVT NATL MTG ASSN I	7.5	11/15/25	335	335	0.000%
GOVT NATL MTG ASSN I	7	11/15/26	387	425	0.000%
GOVT NATL MTG ASSN I	7	11/15/26	380	416	0.000%
GOVT NATL MTG ASSN I	8	1/15/23	1,796	1,809	0.000%
GOVT NATL MTG ASSN I	7.5	1/15/26	1,268	1,294	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	1,734	1,829	0.000%
GOVT NATL MTG ASSN I	7	12/15/25	6,216	6,290	0.000%
GOVT NATL MTG ASSN I	8.5	2/15/20	1,116	1,117	0.000%
GOVT NATL MTG ASSN I	8	2/15/21	1,420	1,422	0.000%
GOVT NATL MTG ASSN I	8.5	2/15/22	66	66	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/26	1,704	1,819	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/26	1,974	2,091	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,447	1,525	0.000%
GOVT NATL MTG ASSN I	9.5	3/15/21	954	956	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/23	2,177	2,190	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/23	171	171	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/26	1,160	1,226	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	173	174	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	65	65	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	193	194	0.000%
GOVT NATL MTG ASSN I	8	4/15/22	431	432	0.000%
GOVT NATL MTG ASSN I	7.5	4/15/23	2,119	2,122	0.000%
GOVT NATL MTG ASSN I	7.5	4/15/26	1,268	1,328	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/24	2,126	2,148	0.000%
GOVT NATL MTG ASSN I	7	5/15/26	144	144	0.000%
GOVT NATL MTG ASSN I	7	5/15/26	316	316	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/26	1,910	1,912	0.000%
GOVT NATL MTG ASSN I	6.5	5/15/28	1,117	1,203	0.000%
GOVT NATL MTG ASSN I	6.5	6/15/23	364	391	0.000%
GOVT NATL MTG ASSN I	7.5	6/15/23	370	370	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	373	373	0.000%
GOVT NATL MTG ASSN I	8	8/15/25	107	115	0.000%
GOVT NATL MTG ASSN I	7	8/15/26	3,241	3,277	0.000%
GOVT NATL MTG ASSN I	8.5	9/15/23	2,719	2,724	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/25	517	540	0.000%
GOVT NATL MTG ASSN II	10	1/20/20	40	40	0.000%
GOVT NATL MTG ASSN II	9	6/20/20	5,042	5,049	0.000%
GOVT NATL MTG ASSN II	8.5	6/20/25	4,996	5,357	0.000%
GOVT NATL MTG ASSN II	8.5	6/20/26	1,469	1,472	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	2,312	2,490	0.000%

GOVT NATL MTG ASSN I NEW	6.5	3/15/26	14,826	15,963	0.000%
GOVT NATL MTG ASSN I NEW	6.5	4/15/26	223	241	0.000%
GOVT NATL MTG ASSN I NEW	6.5	9/15/25	26,050	28,047	0.001%
GOVT NATL MTG ASSN NEW	8	2/15/23	952	954	0.000%
GOVT NATL MTG ASSN PLATINUM	7.5	9/15/26	949	1,051	0.000%
GOVT NATL MTG ASSOC ARM	3.75	8/20/23	954	973	0.000%
Great Portland Estates			239,950	2,017,027	0.053%
GSMS 2014-GC24 A1	1.51	9/10/47	356,561	355,141	0.009%
GSMS 2015-GC32 A4	3.76	7/10/48	950,000	964,119	0.025%
GSMS 2018-GS9 A4	3.99	3/10/51	1,250,000	1,274,270	0.033%
HALFMOON PARENT INC 144A	3.75	7/15/23	3,470,000	3,442,053	0.090%
Halliburton			45,200	1,201,416	0.032%
Hamamatsu Photonics KK			62,800	2,104,591	0.055%
Harris			30,947	4,167,014	0.109%
HARRIS CORPORATION	3.83	4/27/25	570,000	556,093	0.015%
HART 2018-A A3	2.79	7/15/22	930,000	929,277	0.024%
HCA Healthcare			24,025	2,989,911	0.078%
HD Supply Holdings			8,173	306,651	0.008%
HEALTHCARE REALTY TRUST	3.63	1/15/28	1,075,000	1,009,913	0.026%
HEALTHCARE REALTY TRUST	3.75	4/15/23	1,010,000	996,281	0.026%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	935,000	964,117	0.025%
Hess			19,798	801,819	0.021%
Hewlett Packard Enterprise			14,752	194,874	0.005%
HIGH STREET FNDG TRUST I 144A	4.11	2/15/28	1,800,000	1,797,901	0.047%
Hilton Worldwide Holdings			44,793	3,216,137	0.084%
HNGRY 2018-1A A1 144A	4.25	6/20/48	802,988	811,965	0.021%
HNGRY 2018-1A A11 144A	4.96	6/20/48	1,980,038	2,016,569	0.053%
HOF 2018-1 A1 144A	3.77	6/25/48	1,337,810	1,336,046	0.035%
Hologic			56,769	2,333,206	0.061%
Home Depot			25,777	4,429,004	0.116%
Honda Motor			90,800	2,392,131	0.063%
Honeywell International			83,159	10,986,967	0.288%
HONK 2018-1A A2 144A	4.74	4/20/48	626,850	638,121	0.017%
HP ENTERPRISE CO 144A	2.1	10/4/19	1,010,000	999,046	0.026%
HSBC BANK USA	5.88	11/1/34	950,000	1,068,198	0.028%
HSBC HOLDINGS PLC	3.26	3/13/23	1,800,000	1,763,566	0.046%
Hubbell			8,106	805,250	0.021%
Humana			11,992	3,435,468	0.090%
HUMANA INC	2.63	10/1/19	300,000	299,105	0.008%
HYATT HOTELS CORP	3.38	7/15/23	275,000	267,848	0.007%
HYDRO QUEBEC	8.4	1/15/22	200,000	230,410	0.006%
HYUNDAI CAPITAL AMERICA 144A	2.55	2/6/19	1,720,000	1,718,980	0.045%
HYUNDAI CAPITAL AMERICA 144A	3.45	3/12/21	3,145,000	3,120,850	0.082%
IAC/InterActiveCorp			6,855	1,254,739	0.033%
IHS Markit			2,482	119,062	0.003%
Illinois Tool Works			30,300	3,838,707	0.101%
ILLINOIS TOOL WORKS INC	3.9	9/1/42	1,200,000	1,186,463	0.031%
Illumina			2,045	613,357	0.016%
IL TOLL HWY BUILD AMER TXBL	6.18	1/1/34	470,000	589,831	0.015%
Incyte			4,086	259,829	0.007%
Independence			1,036,549	2,788,879	0.073%
INDONESIA	4.88	5/5/21	1,000,000	1,023,361	0.027%
Infosys, ADR			403,600	3,842,272	0.101%
ING Groep			639,140	6,874,981	0.180%
ING GROEP NV	3.15	3/29/22	560,000	549,188	0.014%
INLAND VLY CA AGY TAX ALLOC TXBL SER B	5.5	3/1/33	695,000	761,824	0.020%
Intel			30,909	1,450,559	0.038%
INTER-AMERICAN DEVEL BK	3.88	9/17/19	700,000	705,112	0.018%
Intercontinental Exchange			155,805	11,736,791	0.308%
INTERCONTINENTALEXCHANGE	2.75	12/1/20	965,000	958,651	0.025%
INTERCONTINENTALEXCHANGE	3.45	9/21/23	1,440,000	1,447,229	0.038%
International Paper			83,935	3,387,617	0.089%
INTERNATIONAL PAPER CO	4.4	8/15/47	1,180,000	989,307	0.026%
INTERPUBLIC GROUP COS	4	3/15/22	450,000	450,410	0.012%
INTERPUBLIC GROUP COS	4.2	4/15/24	585,000	580,380	0.015%
Intesa Sanpaolo			1,587,527	3,534,825	0.093%
INTESA SANPAOLO SPA 144A	3.38	1/12/23	660,000	607,996	0.016%
INTESA SANPAOLO SPA 144A	3.13	7/14/22	1,875,000	1,723,776	0.045%
Intuit			52,053	10,246,633	0.269%
Intuitive Surgical			27,430	13,136,776	0.345%
INVESCO FINANCE PLC	3.13	11/30/22	480,000	470,069	0.012%
JBG SMITH Properties, REIT			7,419	258,255	0.007%

JB HUNT TRANSPRT SVCS	2.4	3/15/19	255,000	254,996	0.007%
JIMMY 2017-1A A2I 144A	3.61	7/30/47	513,500	512,047	0.013%
JOBSONHIO BEV SYS LIQ PROFIT SR B	3.99	1/1/29	1,225,000	1,262,289	0.033%
JOHN DEERE CAPITAL CORP	2.35	1/8/21	1,255,000	1,236,057	0.032%
Johnson & Johnson			57,560	7,428,118	0.195%
Johnson Matthey			128,431	4,585,714	0.120%
JPMBB 2014-C22 A1	1.45	9/15/47	16,826	16,805	0.000%
JPMBB 2015-C31 A3	3.8	8/15/48	2,425,000	2,468,023	0.065%
JPMCC 2012-C8 A3	2.83	10/15/45	1,245,302	1,223,056	0.032%
JPMorgan Chase			239,069	23,337,916	0.612%
JPMORGAN CHASE & CO	4.5	1/24/22	2,000,000	2,060,262	0.054%
JPMORGAN CHASE & CO	3.56	4/23/24	1,875,000	1,862,871	0.049%
JPMORGAN CHASE & CO	3.38	5/1/23	1,080,000	1,058,732	0.028%
JPMORGAN CHASE & CO	2.75	6/23/20	2,445,000	2,429,063	0.064%
JPMORGAN CHASE & CO	3.88	7/24/38	2,460,000	2,241,828	0.059%
Juniper Networks			26,241	706,145	0.019%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	625,000	620,850	0.016%
Kansas City Southern			41,124	3,925,286	0.103%
KANSAS GAS & ELECTRIC CO 144A	6.7	6/15/19	280,000	283,972	0.007%
Kering			10,082	4,723,106	0.124%
Keurig Dr Pepper			29,011	743,842	0.020%
KEY BANK NA	3.35	6/15/21	2,675,000	2,695,244	0.071%
KeyCorp			54,144	800,248	0.021%
Keysight Technologies			80,685	5,008,925	0.131%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	1,870,000	1,870,851	0.049%
KFW	4.88	6/17/19	1,000,000	1,010,420	0.026%
KFW	2.75	7/15/20	3,274,000	3,280,332	0.086%
KILROY REALTY LP	4.38	10/1/25	480,000	479,666	0.013%
KILROY REALTY LP	3.45	12/15/24	1,350,000	1,302,831	0.034%
Kimberly-Clark			74,011	8,432,813	0.221%
Kingfisher			1,690,541	4,444,927	0.117%
Kirin Holdings			125,200	2,610,615	0.068%
KKR			18,671	366,512	0.010%
KLA-Tencor			13,398	1,198,987	0.031%
Knorr-Bremse			34,113	3,072,863	0.081%
Koninklijke Philips			310,427	10,883,424	0.285%
Kraft Heinz			66,099	2,844,901	0.075%
Kroger			114,500	3,148,750	0.083%
KT			99,015	2,846,184	0.075%
L3 Technologies			6,111	1,061,236	0.028%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	1,000,000	1,408,780	0.037%
Lam Research			10,548	1,436,321	0.038%
Largan Precision			22,000	2,295,590	0.060%
Las Vegas Sands			61,589	3,205,707	0.084%
Legrand			50,856	2,875,018	0.075%
Liberty Broadband			25,616	1,845,120	0.048%
LIBERTY MUTUAL GROUP INC 144A	4.25	6/15/23	410,000	412,507	0.011%
LIBERTY MUTUAL GROUP INC 144A	4.85	8/1/44	1,700,000	1,648,152	0.043%
Lloyds Banking Group			8,289,213	5,464,091	0.143%
LM Ericsson			324,382	2,871,418	0.075%
LOCKHEED MARTIN CORP	3.8	3/1/45	650,000	594,094	0.016%
Loews			4,637	211,076	0.006%
Lojas Renner			257,599	2,810,328	0.074%
L'Oreal			31,996	7,321,469	0.192%
Lowe's			12,315	1,137,413	0.030%
Macquarie Group			72,307	5,538,425	0.145%
MAGELLAN MIDSTREAM PARTNERS	6.55	7/15/19	155,000	157,235	0.004%
Magna International			196,911	8,949,605	0.235%
MANUF & TRADERS TRUST CO	3.72	12/28/20	834,000	833,652	0.022%
MANUF & TRADERS TRUST CO	3.4	8/17/27	250,000	244,183	0.006%
MAPLE ESCROW SUB 144A	3.55	5/25/21	1,710,000	1,703,427	0.045%
Marathon Petroleum			36,590	2,159,176	0.057%
Marriott			42,725	4,638,226	0.122%
Marsh & McLennan			92,718	7,394,261	0.194%
MARSH & MCLENNAN COS INC	4.35	1/30/47	235,000	221,065	0.006%
MARSH & MCLENNAN COS INC	3.5	6/3/24	3,060,000	2,998,188	0.079%
Marvell Technology Group			2,412	39,050	0.001%
MASSMUTUAL GLOBAL FUNDIN 144A	1.95	9/22/20	1,496,000	1,465,685	0.038%
MasterCard			112,047	21,137,667	0.554%
Maxim Integrated Products			72,511	3,687,184	0.097%
MAYO CLINIC	4	11/15/47	1,500,000	1,514,075	0.040%
McDonald's			72,438	12,862,816	0.337%

MCMLT 2016-1 A1 144A	2.5	4/25/57	173,697	169,954	0.004%
MCMLT 2018-1 A1 144A	3.25	5/25/62	1,746,803	1,724,931	0.045%
MD ST HHEFA UNI MD MED SYS SR B	4.67	7/1/36	1,800,000	1,895,256	0.050%
MD ST TRANS BUILD AMERICA	5.89	7/1/43	350,000	438,036	0.011%
MEAD JOHNSON NUTRITION C	4.13	11/15/25	200,000	204,180	0.005%
Medtronic			138,558	12,603,236	0.331%
Meggitt			879,000	5,280,182	0.138%
Melrose Industries			1,186,285	2,478,274	0.065%
Merck			278,075	21,247,711	0.557%
MERRILL LYNCH	6.11	1/29/37	900,000	998,837	0.026%
MERRILL LYNCH	6.75	6/1/28	700,000	820,453	0.022%
MetLife			49,744	2,042,489	0.054%
MET LIFE GLOB FUNDING I 144A	3.45	10/9/21	2,605,000	2,617,968	0.069%
METRO TRANS NY BUILD AMERICA	5.87	11/15/39	700,000	831,103	0.022%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	240,000	340,687	0.009%
MGM Resorts International			64,313	1,560,233	0.041%
Microchip Technology			38,532	2,771,221	0.073%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	650,000	640,333	0.017%
Micron Technology			54,017	1,713,959	0.045%
Microsoft			719,079	73,036,854	1.915%
MIDAMERICAN ENERGY HLDGS	5.15	11/15/43	1,350,000	1,439,369	0.038%
MID-ATLANTIC INTERSTATE 144A	4.1	5/15/28	2,640,000	2,659,122	0.070%
Miraca Holdings			62,600	1,412,988	0.037%
MISSISSIPPI POWER CO	3.95	3/30/28	1,435,000	1,408,115	0.037%
Mitsubishi Corporation			211,700	5,804,083	0.152%
Mitsubishi Electric			721,100	7,952,004	0.209%
Mitsubishi UFJ Financial			1,438,900	7,061,628	0.185%
MITSUBISHI UFJ FIN GRP	3.54	7/26/21	3,420,000	3,432,934	0.090%
Mitsubishi UFJ Lease & Finance			493,800	2,366,795	0.062%
Mitsui Fudosan			186,100	4,133,635	0.108%
MMAF 2017-B A3 144A	2.21	10/17/22	1,445,000	1,422,675	0.037%
Moncler			127,654	4,248,032	0.111%
Mondelez International			47,878	1,916,556	0.050%
Morgan Stanley			286,769	11,370,391	0.298%
MORGAN STANLEY	4.3	1/27/45	1,150,000	1,083,333	0.028%
MORGAN STANLEY	3.97	7/22/38	1,445,000	1,327,721	0.035%
MORGAN STANLEY	6.25	8/9/26	755,000	833,715	0.022%
MOROCCO 144A	4.25	12/11/22	1,400,000	1,406,916	0.037%
Motorola Solutions			15,435	1,775,642	0.047%
MSBAM 2014-C17 B	4.46	8/15/47	1,670,000	1,696,119	0.044%
MSBAM 2015-C24 AS	4.04	5/15/48	1,375,000	1,395,695	0.037%
MSBAM 2015-C27 AS	4.07	12/15/47	2,775,000	2,844,201	0.075%
MSBAM 2016-C30 A5	2.86	9/15/49	495,000	470,008	0.012%
MSC 2015-MS1 A4	3.78	5/15/48	1,440,000	1,461,685	0.038%
M&T BANK CORPORATION	3.55	7/26/23	2,740,000	2,761,501	0.072%
Munich Re			39,150	8,538,579	0.224%
Murata Manufacturing			22,000	2,964,497	0.078%
MVVOT 2013-1A A 144A	2.15	4/22/30	89,517	88,434	0.002%
NABORS INDUSTRIES INC	5.5	1/15/23	675,000	534,938	0.014%
National Bank of Canada			134,400	5,517,961	0.145%
National Grid			471,504	4,612,875	0.121%
NATIONAL RURAL UTIL COOP	2.9	3/15/21	3,220,000	3,199,611	0.084%
NATIONAL RURAL UTIL COOP	2.35	6/15/20	725,000	719,789	0.019%
NAVER			13,501	1,479,654	0.039%
NBCUNIVERSAL ENTERPRISE 144A	1.97	4/15/19	855,000	852,696	0.022%
Nestle			282,681	22,943,189	0.602%
Netflix			40,567	10,858,163	0.285%
NEW YORK LIFE GLOBAL FDG 144A	1.5	10/24/19	2,960,000	2,931,054	0.077%
NEW YORK LIFE GLOBAL FDG 144A	3.25	8/6/21	2,095,000	2,098,111	0.055%
NextEra Energy			93,321	16,221,056	0.425%
NEXTERA ENERGY INC CVT 6.123000			37,309	2,144,387	0.056%
Nielsen Holdings			194,769	4,543,961	0.119%
Nike			49,936	3,702,255	0.097%
Nippon Telegraph & Telephone			325,100	13,263,854	0.348%
NiSource			217,529	5,514,360	0.145%
NISOURCE FINANCE CORP	3.95	3/30/48	1,775,000	1,559,128	0.041%
NISOURCE FINANCE CORP	3.49	5/15/27	1,730,000	1,657,494	0.043%
NJ TPK TXBL BUILD AMERICA F	7.41	1/1/40	415,000	584,735	0.015%
NORDEA BANK AB 144A	2.13	5/29/20	1,500,000	1,476,776	0.039%
Nordea Bank Abp			875,140	7,367,101	0.193%
Norfolk Southern			2,300	343,942	0.009%
NORFOLK SOUTHERN CORP	3	4/1/22	1,085,000	1,077,742	0.028%

Northern Trust			800	66,872	0.002%
Northrop Grumman			56,898	13,934,320	0.365%
Norwegian Cruise Line Holdings			11,707	496,260	0.013%
Novartis			207,397	17,762,366	0.466%
Novo Nordisk			67,193	3,085,978	0.081%
NSTAR ELECTRIC CO	2.38	10/15/22	565,000	545,802	0.014%
NUCOR CORP	3.95	5/1/28	2,140,000	2,133,957	0.056%
NUTRIEN LTD	4	12/15/26	830,000	803,203	0.021%
NVIDIA			37,771	5,042,429	0.132%
NVR			499	1,216,058	0.032%
NXP Semiconductors			99,549	7,294,951	0.191%
NYC FIN AUTH BUILD AMERICA	5.51	8/1/37	950,000	1,115,509	0.029%
NYC WTR BUILD AMERICA 2ND GEN EE	6.01	6/15/42	245,000	316,226	0.008%
NY ST DORM AUTH INC TX BUILD AMER	5.63	3/15/39	1,300,000	1,543,308	0.040%
Occidental Petroleum			93,500	5,739,030	0.151%
OCCIDENTAL PETROLEUM COR	3	2/15/27	2,320,000	2,210,744	0.058%
OCT23 2015-1A A1R 144A	3.29	7/15/27	1,320,000	1,302,026	0.034%
OMNICOM GROUP INC	3.6	4/15/26	830,000	784,203	0.021%
Omron			79,400	2,878,400	0.075%
ONTARIO	2.55	2/12/21	1,980,000	1,971,708	0.052%
ONTARIO	2.4	2/8/22	2,300,000	2,269,642	0.060%
Oracle			33,432	1,509,455	0.040%
OR DEPT TRANS HWY BULD AMERICA SUB LIEN	5.83	11/15/34	375,000	466,163	0.012%
O'Reilly Automotive			4,410	1,518,495	0.040%
OREILLY AUTOMOTIVE INC	4.88	1/14/21	1,000,000	1,027,523	0.027%
OREILLY AUTOMOTIVE INC	3.8	9/1/22	370,000	371,270	0.010%
OREILLY AUTOMOTIVE INC	3.6	9/1/27	1,825,000	1,744,059	0.046%
OZLM 2014-8A A1RR 144A	3.63	10/17/29	1,945,000	1,934,867	0.051%
OZLM 2014-8A A2RR 144A	4.26	10/17/29	1,295,000	1,273,709	0.033%
PACCAR			67,300	3,845,522	0.101%
PACCAR FINANCIAL CORP	1.95	2/27/20	920,000	909,966	0.024%
PACCAR FINANCIAL CORP	3.1	5/10/21	2,190,000	2,192,954	0.058%
PACIFICORP	3.85	6/15/21	900,000	914,325	0.024%
PACKAGING CORP OF AMERIC	4.5	11/1/23	395,000	404,134	0.011%
PACKAGING CORP OF AMERIC	3.65	9/15/24	785,000	762,977	0.020%
Panasonic			508,300	4,566,277	0.120%
PARTNERS HEALTHCARE SYST	3.44	7/1/21	1,150,000	1,155,027	0.030%
PayPal Holdings			134,003	11,268,312	0.296%
PENSKE TRUCK LEASING/PTL 144A	3.2	7/15/20	1,250,000	1,242,411	0.033%
PepsiCo			33,467	3,697,434	0.097%
Perrigo			8,873	343,829	0.009%
Persimmon			167,635	4,128,146	0.108%
PERTAMINA PERSERO PT 144A	4.3	5/20/23	1,250,000	1,234,203	0.032%
PERUSAHAAN GAS NEGARA 144A	5.13	5/16/24	1,105,000	1,106,844	0.029%
PETROLEOS MEXICANOS	6.5	1/23/29	465,000	434,426	0.011%
PETROLEOS MEXICANOS	3.5	1/30/23	460,000	417,450	0.011%
PETROLEOS MEXICANOS	5.38	3/13/22	495,000	487,328	0.013%
PETROLEOS MEXICANOS	6	3/5/20	668,000	681,026	0.018%
PETROLEOS MEXICANOS	5.5	6/27/44	675,000	513,459	0.013%
Pfizer			813,575	35,512,549	0.931%
PG&E			79,764	1,894,395	0.050%
PHILA PA CITY SVC AGR REV TXBL REF	3.96	4/15/26	805,000	805,564	0.021%
Philip Morris International			139,648	9,322,900	0.245%
Ping An Insurance			553,000	4,878,574	0.128%
PLNT 2018-1A A2I 144A	4.26	9/5/48	3,117,188	3,130,155	0.082%
PNC BANK NA	3.5	6/8/23	1,330,000	1,333,054	0.035%
PNC Financial Services Group			92,811	10,850,534	0.285%
PNC FUNDING CORP	3.3	3/8/22	1,100,000	1,097,654	0.029%
PNC FUNDING CORP	6.7	6/10/19	590,000	599,400	0.016%
POLAND	3.25	4/6/26	1,030,000	1,010,394	0.026%
Pola Orbis Holdings			66,400	1,789,358	0.047%
PORT AUTH NY & NJ SER 182	5.31	8/1/46	1,400,000	1,511,482	0.040%
PPG Industries			15,920	1,627,502	0.043%
PPL CAPITAL FUNDING INC	3.1	5/15/26	2,200,000	2,063,138	0.054%
PRICELINE GROUP INC/THE	3.65	3/15/25	1,515,000	1,464,558	0.038%
PRICELINE GROUP INC/THE	3.6	6/1/26	2,020,000	1,936,473	0.051%
PRICOA GLOBAL FUNDING 1 144A	3.45	9/1/23	2,650,000	2,649,025	0.069%
PRICOA GLOBAL FUNDING 1 144A	1.45	9/13/19	675,000	667,809	0.018%
PRINCIPAL FINANCIAL GROUP	3.4	5/15/25	2,460,000	2,389,004	0.063%
Procter & Gamble			85,270	7,838,018	0.206%
PROGRESS ENERGY INC	4.4	1/15/21	450,000	458,151	0.012%
Progressive			27,874	1,681,638	0.044%

Prologis, REIT			79,758	4,683,390	0.123%
PROVINCE OF QUEBEC	2.88	10/16/24	2,000,000	1,992,446	0.052%
Prudential			409,291	7,308,492	0.192%
Prudential Financial			27,900	2,275,245	0.060%
PRVDNC HLTH & SVC OBL GR	4.38	10/1/23	1,310,000	1,364,658	0.036%
Prysmian			145,097	2,823,159	0.074%
PUBLIC SERVICE COLORADO	3.2	11/15/20	325,000	325,343	0.009%
Public Storage, REIT			9,576	1,938,278	0.051%
Qualcomm			112,488	6,401,692	0.168%
QUALCOMM INC	3	5/20/22	1,595,000	1,569,354	0.041%
QUEBEC PROVINCE	3.5	7/29/20	750,000	759,744	0.020%
QVC INC	4.45	2/15/25	140,000	130,198	0.003%
QVC INC	4.38	3/15/23	770,000	738,468	0.019%
QVC INC	4.85	4/1/24	1,645,000	1,573,063	0.041%
Raymond James Financial			29,492	2,194,500	0.058%
RAYMOND JAMES FINANCIAL	3.63	9/15/26	210,000	198,700	0.005%
Recruit Holdings			163,700	3,954,784	0.104%
Red Hat			17,890	3,142,200	0.082%
Regency Centers, REIT			10,647	624,766	0.016%
Regeneron Pharmaceuticals			751	280,499	0.007%
REINSURANCE GRP OF AMER	5	6/1/21	630,000	652,863	0.017%
REI - SECURITY LENDING COLLATERAL			1,825,628	18,256,284	0.479%
RELX CAPITAL INC	3.5	3/16/23	840,000	830,550	0.022%
Renesas Electronics			328,600	1,492,477	0.039%
Republic Services			28,812	2,077,057	0.054%
REPUBLIC SERVICES INC	3.38	11/15/27	1,045,000	1,000,689	0.026%
REPUBLIC SERVICES INC	5.5	9/15/19	400,000	406,521	0.011%
Resideo Technologies			4,450	91,448	0.002%
Restaurant Brands International			40,161	2,100,420	0.055%
Rio Tinto			37,933	2,099,438	0.055%
Roche Holding			61,209	15,195,675	0.399%
ROGERS COMMUNICATIONS IN	3.63	12/15/25	610,000	594,928	0.016%
Roper Technologies			33,456	8,916,693	0.234%
ROPER TECHNOLOGIES INC	3	12/15/20	1,160,000	1,149,146	0.030%
ROPER TECHNOLOGIES INC	3.8	12/15/26	1,085,000	1,045,517	0.027%
Ross Stores			106,640	8,872,448	0.233%
Royal Caribbean Cruises			34,182	3,342,658	0.088%
Royal Dutch Shell, ADR			146,300	8,769,222	0.230%
RPM			7,547	443,613	0.012%
Rsa Insurance			316,696	2,078,399	0.055%
SABINE PASS LIQUEFACTION	4.2	3/15/28	1,335,000	1,266,581	0.033%
Salesforce.com			98,087	13,434,976	0.352%
Samsonite International			739,800	2,101,647	0.055%
Samsung Electronics			259,635	9,038,341	0.237%
Sanofi			99,631	8,642,991	0.227%
SANTANDER UK PLC	3.75	11/15/21	1,360,000	1,359,988	0.036%
SANTANDER UK PLC	2.35	9/10/19	1,375,000	1,367,377	0.036%
Scentre			1,205,808	3,314,969	0.087%
Schlumberger			30,070	1,084,926	0.028%
SC PUB SVC AUTH TXBL REV SR C	5.78	12/1/41	2,000,000	2,219,760	0.058%
SCRT 2016-1 M1 144A	3	9/25/55	530,000	510,400	0.013%
SDART 2018-2 B	3.03	9/15/22	1,270,000	1,268,578	0.033%
Sealed Air			20,779	723,940	0.019%
Sembcorp Industries			541,160	1,008,240	0.026%
Sempra Energy			124,157	13,432,546	0.352%
SEMPRA ENERGY	2.4	2/1/20	2,485,000	2,455,525	0.064%
SEMPRA ENERGY CVT 6.00% A 1/21			10,500	1,009,619	0.026%
SEMPRA ENERGY CVT 6.75% B 7/21			5,577	527,650	0.014%
SEMT 2018-CH1 A11 144A	3.5	2/25/48	1,582,048	1,576,757	0.041%
SEMT 2018-CH2 A3 144A	4	6/25/48	2,766,110	2,789,082	0.073%
Sensata Technologies Holding			11,755	527,094	0.014%
ServiceNow			50,565	9,003,098	0.236%
Seven & i Holdings			151,100	6,566,067	0.172%
Sherwin-Williams			6,474	2,547,260	0.067%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	2,870,000	2,721,957	0.071%
Shire, ADR			25,100	4,368,404	0.115%
Siemens			116,486	13,000,034	0.341%
Siemens Healthineers			67,812	2,833,641	0.074%
Simon Property Group, REIT			5,330	895,387	0.023%
SL Green Realty, REIT			9,789	774,114	0.020%
SMB 2018-B A2A 144A	3.6	1/15/37	1,230,000	1,245,519	0.033%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	422,000	422,639	0.011%

SMC				10,200	3,070,942	0.081%
Softbank				42,200	2,764,066	0.072%
SOLVAY FINANCE (AMERICA) 144A	3.4	12/3/20	1,890,000	1,879,218	0.049%	
SONIC 2018-1A A21 144A	4.03	2/20/48	254,788	251,643	0.007%	
Sony				67,000	3,230,044	0.085%
South32				1,135,946	2,702,206	0.071%
SOUTH AFRICA	5.5	3/9/20	1,405,000	1,426,690	0.037%	
SOUTH AFRICA	5.88	9/16/25	495,000	502,307	0.013%	
SOUTHEAST SUPPLY HEADER 144A	4.25	6/15/24	905,000	903,861	0.024%	
Southern Company				205,055	9,006,016	0.236%
Southern Copper				8,875	273,084	0.007%
SOUTHERN POWER CO	5.15	9/15/41	1,200,000	1,196,586	0.031%	
SPECTRA ENERGY PARTNERS	3.38	10/15/26	480,000	448,271	0.012%	
SPECTRA ENERGY PARTNERS	4.75	3/15/24	1,145,000	1,173,120	0.031%	
S&P Global				17,181	2,919,739	0.077%
Splunk				23,798	2,495,220	0.065%
SRFC 2014-3A A 144A	2.3	10/20/31	171,718	170,713	0.004%	
SRFC 2015-3A A 144A	2.58	9/20/32	140,673	139,253	0.004%	
SSE				86,445	1,193,769	0.031%
STACR 2015-DNA2 M2	5.11	12/25/27	928,800	941,763	0.025%	
STACR 2015-DNA3 M2	5.36	4/25/28	983,593	1,010,421	0.026%	
STACR 2016-HQA1 M2	5.26	9/25/28	510,683	518,429	0.014%	
STACR 2016-HQA3 M1	3.31	3/25/29	69,322	69,334	0.002%	
STACR 2018-SPI2 M1 144A	3.82	5/25/48	1,559,563	1,552,906	0.041%	
Standard Chartered				495,521	3,851,024	0.101%
Stanley Electric				101,600	2,842,215	0.075%
Starbucks				16,993	1,094,349	0.029%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	1,175,000	1,187,043	0.031%	
STATE GRID OVERSEAS INV 144A	2.25	5/4/20	2,225,000	2,195,765	0.058%	
State Street				31,798	2,005,500	0.053%
STATE STREET CORP	3.1	5/15/23	265,000	260,391	0.007%	
Stericycle				26,728	980,650	0.026%
Stora Enso				326,634	3,786,901	0.099%
Storebrand				667,855	4,764,359	0.125%
Stroeer SE & Co KGaA				46,731	2,264,968	0.059%
Stryker				109,061	17,095,312	0.448%
Sumitomo Corporation				607,900	8,625,354	0.226%
Sumitomo Metal Mining				95,600	2,560,118	0.067%
SUMITOMO MITSUI FINL GRP	3.75	7/19/23	2,045,000	2,062,894	0.054%	
Sumitomo Mitsui Trust Holdings				118,554	4,317,376	0.113%
Sumitomo Rubber Industries				105,800	1,245,571	0.033%
Sun Life Financial				208,300	6,910,275	0.181%
SUNTRUST BANK	3.5	8/2/22	2,730,000	2,722,954	0.071%	
Suzuki Motor				98,500	4,965,528	0.130%
Svenska Handelsbanken				600,660	6,682,748	0.175%
SVENSKA HANDELSBANKEN AB	3.35	5/24/21	1,825,000	1,824,996	0.048%	
Symantec				137,191	2,592,224	0.068%
Synchrony Financial				36,081	846,460	0.022%
SYNCT 2017-2 A	2.62	10/15/25	920,000	907,502	0.024%	
SYNGENTA FINANCE NV 144A	3.7	4/24/20	1,830,000	1,818,110	0.048%	
Synopsys				66,528	5,604,319	0.147%
Taiwan Semiconductor Manufacturing				1,465,969	10,644,748	0.279%
Take-Two Interactive Software				2,478	255,085	0.007%
TAMPA ELECTRIC	6.15	5/15/37	1,000,000	1,160,697	0.030%	
Tapestry				20,273	684,214	0.018%
TARRANT CO TX CEFFC REV HLTH RES SR A	4.37	11/15/47	1,200,000	1,253,208	0.033%	
TD Ameritrade Holding				202,264	9,902,845	0.260%
TEACHERS INSUR & ANNUITY 144A	4.9	9/15/44	1,800,000	1,863,187	0.049%	
TE Connectivity				36,300	2,745,369	0.072%
Telecom Italia				3,871,434	1,856,824	0.049%
Telefonica				453,810	3,819,906	0.100%
Telefonica Deutschland Holding				1,336,633	5,260,889	0.138%
Telstra				418,239	839,347	0.022%
Tencent Holdings				399,600	16,016,113	0.420%
TENCENT HOLDINGS LTD 144A	2.99	1/19/23	960,000	933,442	0.024%	
TENCENT HOLDINGS LTD 144A	3.6	1/19/28	2,095,000	1,971,795	0.052%	
Tesla				20,764	6,910,259	0.181%
TEVA PHARMACEUTICALS NE	1.7	7/19/19	3,750,000	3,693,750	0.097%	
TEVA PHARM FIN IV BV	3.65	11/10/21	1,465,000	1,375,537	0.036%	
Texas Instruments				123,778	11,697,021	0.307%
Textron				24,742	1,137,885	0.030%
Thermo Fisher Scientific				71,939	16,099,229	0.422%

THK			208,400	3,893,308	0.102%
THOMSON REUTERS CORP	3.35	5/15/26	405,000	376,877	0.010%
TIME WARNER CABLE INC	5	2/1/20	485,000	491,639	0.013%
TIME WARNER CABLE INC	8.75	2/14/19	105,000	105,658	0.003%
TIME WARNER CABLE INC	8.25	4/1/19	595,000	601,699	0.016%
TIME WARNER CABLE INC	6.55	5/1/37	450,000	464,018	0.012%
TIME WARNER CABLE INC	6.75	6/15/39	530,000	537,144	0.014%
TIME WARNER CABLE INC	4	9/1/21	200,000	198,780	0.005%
TJX			37,370	1,671,934	0.044%
Tokio Marine Holdings			158,800	7,544,382	0.198%
Tokyo Electron			33,000	3,714,954	0.097%
TORONTO-DOMINION BANK	3.25	6/11/21	1,595,000	1,599,101	0.042%
TORONTO-DOMINION BANK	3.5	7/19/23	1,235,000	1,241,217	0.033%
TORONTO-DOMINION BANK	3.63	9/15/31	305,000	288,281	0.008%
Tosoh			61,000	791,238	0.021%
Total			248,753	13,120,519	0.344%
Total, ADR			229,967	11,999,678	0.315%
Toyota Motor			182,400	10,558,519	0.277%
TOYOTA MOTOR CORP	3.18	7/20/21	1,505,000	1,512,546	0.040%
TOYOTA MOTOR CREDIT CORP	2.95	4/13/21	2,690,000	2,688,946	0.071%
TPMT 2015-3 A1B 144A	3	3/25/54	613,843	607,290	0.016%
TPMT 2015-4 A1B 144A	2.75	4/25/55	738,787	728,481	0.019%
TPMT 2015-5 A1B 144A	2.75	5/25/55	926,199	912,183	0.024%
TPMT 2016-1 A1B 144A	2.75	2/25/55	707,858	698,088	0.018%
TPMT 2016-2 A1A 144A	2.75	8/25/55	735,779	720,895	0.019%
TPMT 2016-3 A1 144A	2.25	4/25/56	821,566	802,683	0.021%
TPMT 2017-1 A1 144A	2.75	10/25/56	454,055	444,100	0.012%
TPMT 2017-6 A1 144A	2.75	10/25/57	1,301,296	1,270,533	0.033%
TPMT 2018-1 A1 144A	3	1/25/58	707,830	694,758	0.018%
TransCanada			274,564	9,801,935	0.257%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	1,645,000	1,522,823	0.040%
TransUnion			5,343	303,482	0.008%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	335,000	327,183	0.009%
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	395,000	361,004	0.009%
TRAVELERS COS INC	6.25	6/15/37	750,000	931,257	0.024%
TRINITY HEALTH CREDIT GR	4.13	12/1/45	725,000	694,398	0.018%
TRP Inflation Protected Bond - I			1,252,319	14,251,396	0.374%
TRP Institutional High Yield - Inst			15,097,070	123,795,973	3.247%
TRP Real Assets - I			5,257,117	52,991,738	1.390%
TRP Treasury Reserve	2.47		38,868,544	38,868,544	1.019%
TRP US Bond Enhanced Index			0	0	0.000%
Twenty-First Century Fox			20,324	977,991	0.026%
Twenty-First Century Fox			103,000	4,921,340	0.129%
TX ST BAUILD AMERICA BONDS TXBLE	5.52	4/1/39	1,300,000	1,613,794	0.042%
Tyson Foods			295,578	15,783,865	0.414%
UBS GROUP FUNDING 144A	4.13	9/24/25	1,115,000	1,105,834	0.029%
UBS GROUP FUNDING SWITZE 144A	3.49	5/23/23	1,040,000	1,015,262	0.027%
Ultra Beauty			4,602	1,126,754	0.030%
Umicore			98,476	3,929,690	0.103%
Unibail-Rodamco-Westfield			19,776	3,060,231	0.080%
Unilever			310,785	16,317,090	0.428%
Union Pacific			6,163	851,911	0.022%
UNITED AIR 2014-1 B PTT	4.75	4/11/22	360,214	363,825	0.010%
UNITED AIR 2014-2 B PTT	4.63	9/3/22	1,440,791	1,451,309	0.038%
United Continental			55,566	4,652,541	0.122%
UnitedHealth Group			107,509	26,782,642	0.702%
UNITEDHEALTH GROUP INC	4.7	2/15/21	835,000	859,108	0.023%
UNITEDHEALTH GROUP INC	3.75	7/15/25	645,000	651,442	0.017%
UNITEDHEALTH GROUP INC	4.75	7/15/45	1,235,000	1,311,542	0.034%
UNITED MEXICAN STATES	4.13	1/21/26	1,760,000	1,725,900	0.045%
United Overseas Bank			206,300	3,731,965	0.098%
UNITED OVERSEAS BANK LTD 144A	3.2	4/23/21	3,300,000	3,299,241	0.087%
UNITED TECHNOLOGIES CORP	3.35	8/16/21	1,445,000	1,439,973	0.038%
UNIV CA REV TAX GEN SR AJ	4.6	5/15/31	1,625,000	1,744,681	0.046%
UNIV OF CA REVS LTD PRJ SR J	4.13	5/15/45	365,000	366,310	0.010%
UNUM GROUP	3	5/15/21	590,000	581,169	0.015%
UNUM GROUP	5.63	9/15/20	200,000	205,181	0.005%
UPS			16,904	1,648,647	0.043%
U.S. Bancorp			33,462	1,529,213	0.040%
US TREASURY N/B	1.63	11/15/22	315,000	304,910	0.008%
US TREASURY N/B	2.25	11/15/24	17,385,000	17,091,628	0.448%
US TREASURY N/B	2.25	11/15/25	3,830,000	3,746,219	0.098%

US TREASURY N/B	6.5	11/15/26	5,425,000	6,912,637	0.181%
US TREASURY N/B	2	11/15/26	31,170,000	29,772,220	0.781%
US TREASURY N/B	3.13	11/15/41	10,495,000	10,757,375	0.282%
US TREASURY N/B	2.75	11/15/42	3,000,000	2,872,500	0.075%
US TREASURY N/B	3	11/15/44	2,990,000	2,989,066	0.078%
US TREASURY N/B	3	11/15/45	11,185,000	11,186,748	0.293%
US TREASURY N/B	2.25	2/15/27	12,695,000	12,330,019	0.323%
US TREASURY N/B	5.38	2/15/31	1,440,000	1,830,375	0.048%
US TREASURY N/B	3.5	2/15/39	820,000	898,284	0.024%
US TREASURY N/B	4.75	2/15/41	1,350,000	1,745,930	0.046%
US TREASURY N/B	3.13	2/15/43	3,715,000	3,797,427	0.100%
US TREASURY N/B	2.5	2/15/46	2,975,000	2,692,840	0.071%
US TREASURY N/B	3	2/15/47	1,150,000	1,150,359	0.030%
US TREASURY N/B	3	2/15/48	2,000,000	1,995,625	0.052%
US TREASURY N/B	2.13	5/15/25	2,840,000	2,764,119	0.072%
US TREASURY N/B	2.88	5/15/28	6,000,000	6,094,688	0.160%
US TREASURY N/B	4.5	5/15/38	2,500,000	3,116,016	0.082%
US TREASURY N/B	3	5/15/45	10,640,000	10,643,325	0.279%
US TREASURY N/B	2.75	7/31/23	19,600,000	19,808,250	0.519%
US TREASURY N/B	7.25	8/15/22	100,000	116,313	0.003%
US TREASURY N/B	2.88	8/15/28	7,200,000	7,313,625	0.192%
US TREASURY N/B	3.63	8/15/43	11,460,000	12,700,903	0.333%
US TREASURY N/B	2.88	8/15/45	4,185,000	4,085,606	0.107%
US TREASURY N/B	2.25	8/15/46	8,700,000	7,454,813	0.196%
US TREASURY N/B	2.75	8/15/47	17,710,000	16,827,267	0.441%
US TREASURY N/B	3	8/15/48	3,900,000	3,895,734	0.102%
US TREASURY N/B	2.75	8/31/23	21,055,000	21,291,869	0.558%
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	900,000	1,134,378	0.030%
Valvoline			11,068	214,166	0.006%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	755,000	916,079	0.024%
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	690,000	785,013	0.021%
VENDEE MORTG TR 96-3 4	9.79	3/15/25	436	445	0.000%
Ventas, REIT			27,400	1,605,366	0.042%
Veoneer			53,459	1,366,870	0.036%
VEREIT OPERATING PARTNER	3.95	8/15/27	1,490,000	1,381,887	0.036%
VeriSign			4,500	667,305	0.018%
Verizon Communications			272,831	15,338,559	0.402%
VERIZON COMMUNICATIONS	4.27	1/15/36	870,000	815,901	0.021%
VERIZON COMMUNICATIONS	5.25	3/16/37	2,475,000	2,584,187	0.068%
Vertex Pharmaceuticals			68,307	11,319,153	0.297%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	1,330,882	1,329,086	0.035%
Visa			204,759	27,015,902	0.709%
VISA INC	2.15	9/15/22	2,420,000	2,333,771	0.061%
VMware			28,131	3,857,604	0.101%
Vodafone, ADR			388,963	7,499,207	0.197%
VOLKSWAGEN GROUP AMERICA 144A	4	11/12/21	2,595,000	2,594,964	0.068%
Vornado Realty Trust, REIT			12,254	760,116	0.020%
Voya Financial			26,352	1,057,769	0.028%
VULCAN MATERIALS CO	4.5	6/15/47	590,000	501,601	0.013%
Wabtec			7,700	540,925	0.014%
Wal-Mart			59,398	5,532,924	0.145%
Walt Disney			22,971	2,518,770	0.066%
Waste Connections			28,525	2,117,981	0.056%
WEA FINANCE LLC/WESTFIEL 144A	3.25	10/5/20	720,000	719,135	0.019%
WellCare Health Plans			14,985	3,537,809	0.093%
Wells Fargo			548,103	25,256,586	0.662%
WELLS FARGO & COMPANY	3.07	1/24/23	3,240,000	3,154,898	0.083%
WEN 2015-1A A2II 144A	4.08	6/15/45	2,902,500	2,900,584	0.076%
WEST FRASER TIMBER CO 144A	4.35	10/15/24	800,000	780,240	0.020%
WESTPAC BANKING CORP	2.15	3/6/20	1,200,000	1,187,333	0.031%
Weyerhaeuser, REIT			77,661	1,697,669	0.045%
WFRBS 2014-C19 B	4.72	3/15/47	610,000	630,167	0.017%
WILLIAMS PARTNERS LP	5.25	3/15/20	775,000	790,211	0.021%
WILLIAMS PARTNERS LP	5.1	9/15/45	1,735,000	1,617,475	0.042%
WILLIS NORTH AMERICA INC	3.6	5/15/24	820,000	795,935	0.021%
WILLIS NORTH AMERICA INC	4.5	9/15/28	1,370,000	1,335,634	0.035%
Willis Towers Watson			72,598	11,024,732	0.289%
Wilmar International			1,533,500	3,511,791	0.092%
WOART 2016-A A3	1.77	9/15/21	1,418,849	1,408,696	0.037%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	1,187,000	1,083,615	0.028%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	738,000	687,299	0.018%
Workday			39,325	6,279,416	0.165%

Worldpay			53,526	4,090,992	0.107%
WorleyParsons			349,454	2,806,766	0.074%
WPP			438,907	4,776,621	0.125%
WPP FINANCE 2010	3.75	9/19/24	1,310,000	1,219,187	0.032%
Wynn Resorts			684	67,654	0.002%
Xilinx			12,480	1,062,922	0.028%
Xylem			4,000	266,880	0.007%
Yahoo! Japan			628,800	1,564,279	0.041%
Yum! Brands			41,317	3,797,859	0.100%
YY, ADR			53,373	3,194,908	0.084%
Zalando			63,504	1,640,847	0.043%
Zimmer Biomet Holdings			27,500	2,852,300	0.075%
Zoetis			4,800	410,592	0.011%
Zurich Insurance Group			21,470	6,399,968	0.168%
Miscellaneous Securities ‡				1,136,564	
Total Investments in Securities				3,821,814,131	

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

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH9 5YR US NOTE FUT MAR 19	(37)	3/29/2019	(4,243,438)	(9,592)	(0.111%)
TUH9 2YR US NOTE FUT MAR 19	(79)	3/29/2019	(16,772,688)	(45,206)	(0.440%)
USH9 UST 30YR FUT MAR 19	21	3/20/2019	3,066,000	10,264	0.080%

Total Futures Contracts (44,534)

NET ASSETS 3,813,042,183

NET ASSET VALUE PER SHARE

Balanced Fund Shares 21.39

(\$3,399,631,392 / 158,949,040 Shares Outstanding)

Balanced Fund - I Class Shares 21.39

(\$413,410,792 / 19,323,787 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.