

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
225 Liberty Street Trust 2016-225L	3.6	2/10/36	235,000	241,497	0.010%
280 Park Avenue 2017-280P Mortgage Trust	3.36	9/15/34	645,000	644,591	0.028%
2U			6,825	483,551	0.021%
Aaron's			17,000	894,200	0.038%
ABB			120,108	2,257,358	0.097%
Abbott Laboratories			15,240	1,218,286	0.052%
Abeona Therapeutics			5,600	41,216	0.002%
Abn Amro			102,958	2,321,154	0.099%
Acadia Healthcare			16,442	481,915	0.021%
Acadia Realty Trust, REIT			13,800	376,326	0.016%
Accelaron Pharma			8,200	381,874	0.016%
Activision Blizzard			1,251	56,958	0.002%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	380,000	393,775	0.017%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	825,000	835,313	0.036%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	309,750	0.013%
Aerojet Rocketdyne Holdings			21,242	754,728	0.032%
Agilent Technologies			26,756	2,150,647	0.092%
Agios Pharmaceuticals			3,809	256,879	0.011%
Aia	3.9	4/6/28	665,000	686,365	0.029%
AIA Group			235,600	2,355,946	0.101%
Aimmune Therapeutics			9,983	223,120	0.010%
Air Liquide			16,796	2,137,494	0.092%
Air Products & Chemicals			18,455	3,524,167	0.151%
Aisin Seiki			23,000	823,378	0.035%
Alder Biopharmaceuticals			24,617	336,022	0.014%
Alexander & Baldwin, REIT			19,816	504,119	0.022%
Alexandria Real Estate Equities	4	1/15/24	115,000	118,990	0.005%
Alexandria Real Estate Equities	3.95	1/15/27	380,000	384,011	0.016%
Alexandria Real Estate Equities	3.95	1/15/28	595,000	598,865	0.026%
Alexandria Real Estate Equities	3.45	4/30/25	330,000	329,074	0.014%
Alexion Pharmaceuticals			20,569	2,780,517	0.119%
Alibaba Group Holding	3.6	11/28/24	1,555,000	1,595,677	0.068%
Alibaba Group Holding, ADR			90,930	16,590,179	0.711%
Alkermes			3,877	141,472	0.006%
Allegro CLO III	3.61	7/25/27	475,000	472,431	0.020%
Allogene therapeutics			2,410	69,673	0.003%
Ally Auto Receivables Trust 2015-2	3.01	3/15/22	55,000	55,000	0.002%
Alphabet Class A			5,500	6,472,895	0.277%
Alphabet Class C			15,228	17,867,165	0.765%
Altria	4.4	2/14/26	130,000	133,950	0.006%
Altria	4.8	2/14/29	140,000	144,224	0.006%
Altria	5.8	2/14/39	395,000	418,230	0.018%
Altria	5.95	2/14/49	320,000	342,314	0.015%
Amazon.com			22,802	40,604,662	1.740%
Amcor			143,936	1,574,861	0.067%
Amedisys			2,522	310,862	0.013%
American Airlines			3,307	105,030	0.004%
American Airlines 2013-1 Class A Pass Through Trust	4	7/15/25	1	1	0.000%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	55,942	56,025	0.002%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	122,527	120,762	0.005%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	191,439	187,186	0.008%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	432,770	443,116	0.019%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	199,452	194,149	0.008%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	242,109	235,248	0.010%
American Campus Communities Operating Partnership	3.63	11/15/27	380,000	370,999	0.016%
American Campus Communities, REIT			19,400	923,052	0.040%
American International	3.9	4/1/26	70,000	70,278	0.003%
American International Group			140,223	6,038,002	0.259%
American Public Education			8,657	260,749	0.011%
American Tower, REIT			1,112	219,131	0.009%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	860,000	856,054	0.037%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	65,000	64,835	0.003%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	290,000	292,308	0.013%
Ameriprise Financial			12,779	1,636,990	0.070%
Amneal Pharmaceuticals			14,300	202,631	0.009%

Analog Devices			8,242	867,635	0.037%
AnaptysBio			1,462	106,799	0.005%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	1,025,333	1,035,189	0.044%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	231,061	233,055	0.010%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	630,000	630,000	0.027%
Anglo American Capital	3.63	9/11/24	245,000	241,938	0.010%
Anglo American Capital	4	9/11/27	215,000	205,863	0.009%
Anglo American Capital	4.13	9/27/22	200,000	202,750	0.009%
Anheuser-Busch InBev Worldwide	4.15	1/23/25	114,000	118,765	0.005%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	360,000	395,862	0.017%
Anthem			31,600	9,068,568	0.389%
Antofagasta			130,660	1,643,929	0.070%
Apple			4,264	809,947	0.035%
Aptiv			34,311	2,727,381	0.117%
APT Pipelines	3.88	10/11/22	345,000	350,690	0.015%
APT Pipelines	4.25	7/15/27	210,000	212,544	0.009%
ArcelorMittal	4.55	3/11/26	225,000	229,500	0.010%
Arconic	6.15	8/15/20	870,000	900,451	0.039%
Argenx, ADR			4,372	545,800	0.023%
Array BioPharma			15,600	380,328	0.016%
Arrow Electronics	4	4/1/25	395,000	394,587	0.017%
Asahi Kasei			196,400	2,033,967	0.087%
Ascendis Pharma, ADR			8,027	944,778	0.040%
Ashford Hospitality Trust 2018-ASHF	3.73	4/15/35	345,000	344,351	0.015%
Ashford Hospitality Trust 2018-ASHF	3.88	4/15/35	165,000	164,379	0.007%
ASML Holding			8,666	1,629,641	0.070%
ASML Holding			11,717	2,202,217	0.094%
Assurant			9,096	863,301	0.037%
Astellas Pharma			249,000	3,741,421	0.160%
Atlantic Capital Bancshares			14,680	261,744	0.011%
Atricure			7,300	195,567	0.008%
Atrium Hotel Portfolio Trust 2017-ATRM	3.41	12/15/36	770,000	766,614	0.033%
AT&T			2,479	77,741	0.003%
Ausgrid Finance Pty	3.85	5/1/23	245,000	249,337	0.011%
Ausgrid Finance Pty	4.35	8/1/28	385,000	398,989	0.017%
Australia Government Bond	3.25	4/21/29	7,150,000	5,760,056	0.247%
Australia & New Zealand Banking			136,874	2,531,394	0.108%
Autoliv			17,532	1,286,721	0.055%
Automatic Data Processing			2,833	452,543	0.019%
Autoridad del Canal de Panama	4.95	7/29/35	200,000	213,750	0.009%
Avanos Medical			17,400	742,632	0.032%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	380,000	377,528	0.016%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	1,030,000	1,026,652	0.044%
Avis Budget Rental Car Funding AESOP	4	3/20/25	500,000	511,984	0.022%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	245,000	245,268	0.011%
Aviva			324,563	1,745,324	0.075%
Avnet	3.75	12/1/21	310,000	313,708	0.013%
AXA			147,668	3,713,999	0.159%
AXA Equitable Holdings	3.9	4/20/23	195,000	199,541	0.009%
AXA Equitable Holdings	4.35	4/20/28	495,000	501,893	0.022%
Axis Capital Holdings			10,600	580,668	0.025%
AZZ			14,100	577,113	0.025%
Baidu	4.38	3/29/28	1,005,000	1,037,097	0.044%
Baidu	2.88	7/6/22	610,000	603,014	0.026%
Baidu	3.88	9/29/23	420,000	429,256	0.018%
Baidu, ADR			7,200	1,186,920	0.051%
Ball			59,909	3,466,335	0.149%
Banco De Bogota	4.38	8/3/27	900,000	889,884	0.038%
Banco De Bogota	4.38	8/3/27	600,000	593,256	0.025%
Banco Santander	3.5	4/11/22	400,000	403,955	0.017%
Banco Santander Chile	3.88	9/20/22	315,000	322,156	0.014%
BANK 2017-BNK5	3.9	6/15/60	470,000	475,404	0.020%
Bank of America	3.3	1/11/23	1,000,000	1,015,205	0.043%
Bank of America			301,323	8,313,502	0.356%
BankUnited			22,700	758,180	0.032%
Barclays	3.68	1/10/23	390,000	389,340	0.017%
Barclays	4.61	2/15/23	500,000	510,384	0.022%
Barclays, ADR			40,920	327,360	0.014%
Barclays Bank	5.14	10/14/20	355,000	363,261	0.016%
Barings BDC			17,095	167,702	0.007%
Barings CLO Ltd 2013-I	3.56	1/20/28	535,000	528,484	0.023%
Barings CLO Ltd 2016-II	3.84	7/20/28	420,000	419,524	0.018%

Barnes Group			6,900	354,729	0.015%
BASF			32,394	2,388,966	0.102%
BAT Capital	3.22	8/15/24	425,000	415,826	0.018%
BAT Capital	3.56	8/15/27	845,000	799,284	0.034%
Bayer			58,715	3,780,788	0.162%
Bayer US Finance II	3.88	12/15/23	825,000	830,740	0.036%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	284,776	285,648	0.012%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	75,301	74,877	0.003%
BBVA Bancomer SA/Texas	4.38	4/10/24	885,000	903,815	0.039%
Becton Dickinson And	3.73	12/15/24	300,000	304,190	0.013%
Becton Dickinson And			12,838	798,858	0.034%
Becton Dickinson And	3.36	6/6/24	545,000	544,513	0.023%
Becton Dickinson And	3.7	6/6/27	1,640,000	1,632,891	0.070%
Becton, Dickinson & Company			54,135	13,519,134	0.579%
BeiGene, ADR			379	50,028	0.002%
Beijing Enterprises Holdings			186,500	1,059,025	0.045%
Bhp			93,477	2,255,329	0.097%
Bhp			21,753	594,583	0.025%
Blackstone Hedge Fund Solutions			99,451	113,892,388	4.879%
Bloom Energy			6,477	83,683	0.004%
Blue Hills Bancorp			16,681	398,676	0.017%
BlueMountain CLO 2015-2	3.71	7/18/27	355,000	352,045	0.015%
BlueMountain CLO 2015-2	4.28	7/18/27	300,000	297,638	0.013%
Blueprint Medicines			6,056	484,783	0.021%
BMW			18,070	1,395,264	0.060%
BNP Paribas			65,822	3,132,367	0.134%
Boardwalk Pipelines	4.95	12/15/24	375,000	388,699	0.017%
Boardwalk Pipelines	5.95	6/1/26	495,000	524,772	0.022%
Boardwalk Pipelines	4.45	7/15/27	85,000	83,313	0.004%
Boeing			58,848	22,445,804	0.962%
Booking Holdings	3.65	3/15/25	670,000	683,975	0.029%
Booking Holdings	3.6	6/1/26	565,000	575,029	0.025%
Booking Holdings			4,833	8,433,150	0.361%
Booz Allen Hamilton			17,400	1,011,636	0.043%
Boral Finance Pty	3	11/1/22	60,000	58,856	0.003%
Boral Finance Pty	3.75	5/1/28	1,150,000	1,120,608	0.048%
Boston Beer			3,823	1,126,753	0.048%
Boston Properties	2.75	10/1/26	351,000	333,070	0.014%
Boston Properties	3.2	1/15/25	465,000	461,313	0.020%
Boston Properties	3.65	2/1/26	370,000	371,510	0.016%
Boston Scientific			72,566	2,785,083	0.119%
Boyd Gaming			2,400	65,664	0.003%
BP, ADR			97,212	4,250,109	0.182%
Brambles USA	4.13	10/23/25	240,000	244,328	0.010%
Braskem Finance	7.38	1/4/68	211,000	214,429	0.009%
Bridge Bancorp			13,800	404,340	0.017%
Bright Horizons Family Solutions			4,958	630,211	0.027%
Brinks Company			20,398	1,538,213	0.066%
Brixmor Operating Partnership	3.85	2/1/25	170,000	169,016	0.007%
Brixmor Operating Partnership	3.65	6/15/24	307,000	304,527	0.013%
Broadcom	4.25	4/15/26	390,000	387,114	0.017%
Broadcom			29,491	8,868,239	0.380%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	445,000	444,086	0.019%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	355,000	340,124	0.015%
Bruker			18,970	729,207	0.031%
Bunge Ltd Finance	3.75	9/25/27	565,000	517,629	0.022%
Burberry			87,310	2,225,255	0.095%
Burlington Stores			7,500	1,175,100	0.050%
BWX Technologies			19,894	986,345	0.042%
BX Trust 2017-IMC	3.53	10/15/32	605,000	603,093	0.026%
BX Trust 2017-IMC	4.73	10/15/32	470,000	467,930	0.020%
Cable One			1,555	1,526,046	0.065%
California Water Service Group			13,500	732,780	0.031%
Cal-Maine Foods			19,311	861,850	0.037%
Canadian Government Bond	2	6/1/28	9,895,000	7,643,811	0.327%
Canadian Pacific Railway			7,106	1,464,049	0.063%
Capital One Bank USA NA	3.38	2/15/23	1,080,000	1,078,561	0.046%
Capital One Financial	3.9	1/29/24	190,000	193,947	0.008%
Capital One Multi-Asset Execution Trust	3.34	5/15/28	320,000	312,526	0.013%
Capitol Federal Financial			39,380	525,723	0.023%
Cara Therapeutics			3,436	67,414	0.003%
Cargurus			4,587	183,755	0.008%

Carlyle Global Market Strategies CLO 2015-1	3.76	4/20/27	820,000	821,811	0.035%
Carlyle Global Market Strategies CLO 2015-3	3.76	7/28/28	1,035,000	1,027,783	0.044%
Catalent			22,025	893,995	0.038%
Cavco Industries			1,900	223,307	0.010%
Cboe Global Markets			13,270	1,266,489	0.054%
CCCI Treasure	3.5	10/21/67	210,000	209,866	0.009%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	1,095,000	1,121,999	0.048%
Celgene	4.63	5/15/44	50,000	50,334	0.002%
Celgene	5.25	8/15/43	589,000	632,130	0.027%
Celgene			859	81,038	0.003%
Centene			34,246	1,818,463	0.078%
Centennial Resource Development			31,749	279,074	0.012%
CenterState Bank			8,400	200,004	0.009%
Central Japan Railway			9,600	2,231,488	0.096%
Ceridian HCM Holding			6,857	351,764	0.015%
CGGS Commercial Mortgage Trust 2018-WSS	3.58	2/15/37	400,000	396,988	0.017%
Challenger Ltd/Australia			289,695	1,707,381	0.073%
Charles Schwab			165,127	7,060,831	0.303%
Chart Industries			13,300	1,203,916	0.052%
Chegg			10,204	388,976	0.017%
Chesapeake Utilities			7,350	670,394	0.029%
Chevron			24,240	2,985,883	0.128%
Chubb			43,112	6,039,129	0.259%
Chuy's Holdings			12,669	288,473	0.012%
CIFC Funding 2015-IV	3.91	10/20/27	400,000	400,300	0.017%
CIFC Funding 2015-V	3.63	10/25/27	680,000	676,600	0.029%
Cigna	4.38	10/15/28	375,000	389,250	0.017%
Cigna	4.13	11/15/25	765,000	791,250	0.034%
Cigna	4.9	12/15/48	420,000	434,526	0.019%
Cigna			64,159	10,318,050	0.442%
Cigna Holding	3.05	10/15/27	180,000	170,572	0.007%
Cintas			1,914	386,839	0.017%
Cisco Systems			213,213	11,511,370	0.493%
Citigroup			5,252	326,779	0.014%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	380,000	389,966	0.017%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	225,000	226,190	0.010%
Citigroup Commercial Mortgage Trust 2018-B2	4.67	3/10/51	275,000	281,188	0.012%
CK Hutchison Holdings			255,886	2,690,734	0.115%
Close Brothers			21,127	400,583	0.017%
CNAC HK Finbridge	4.63	3/14/23	960,000	997,426	0.043%
Cnh Equipment Trust 2017	2.54	5/15/25	50,000	49,593	0.002%
Cnh Equipment Trust 2019	3.01	4/15/24	230,000	232,201	0.010%
CNOOC Finance 2015 USA	3.5	5/5/25	800,000	810,082	0.035%
CNOOC Nexen Finance 2014 ULC	4.25	4/30/24	200,000	209,328	0.009%
Cole Park CLO Ltd 2015-1	3.81	10/20/28	750,000	745,974	0.032%
Collier Creek Holdings			19,525	202,084	0.009%
Colliers International			3,574	238,600	0.010%
Colombia Government International Bond	4	2/26/24	3,440,000	3,550,974	0.152%
Colombia Government International Bond	2.63	3/15/23	200,000	195,752	0.008%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	70,860	70,637	0.003%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	34,566	34,511	0.001%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	154,280	153,659	0.007%
COLT 2018-1 Mortgage Loan Trust	2.98	2/25/48	45,376	45,185	0.002%
COLT 2018-3 Mortgage Loan Trust	3.69	10/26/48	445,161	446,088	0.019%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	343,410	343,874	0.015%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	647,945	652,275	0.028%
COLT 2018-4 Mortgage Loan Trust	4.11	12/28/48	384,139	386,781	0.017%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	450,000	450,000	0.019%
Columbia Banking System			8,973	293,327	0.013%
Comcast	3.95	10/15/25	155,000	162,078	0.007%
Comcast	4.15	10/15/28	220,000	231,845	0.010%
Comcast	3.3	2/1/27	585,000	583,322	0.025%
Comcast	3.15	3/1/26	760,000	757,576	0.032%
Comcast	3.2	7/15/36	70,000	63,550	0.003%
Comcast			33,459	1,337,691	0.057%
Comision Federal de Electricidad	4.88	1/15/24	200,000	205,502	0.009%
COMM 2014-TWC Mortgage Trust	3.35	2/13/32	320,000	320,000	0.014%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	480,000	500,860	0.021%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	230,000	236,799	0.010%
COMM 2015-CCRE25 Mortgage Trust	4.54	8/10/48	180,000	182,883	0.008%
COMM 2015-LC21 Mortgage Trust	4.3	7/10/48	500,000	521,745	0.022%
COMM 2015-PC1 Mortgage Trust	4.44	7/10/50	250,000	257,352	0.011%

COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	370,000	383,176	0.016%
Commercial Mortgage PTCs	3.76	2/10/49	430,000	446,424	0.019%
Commercial Mortgage PTCs	3.65	2/10/49	322,540	328,653	0.014%
Commerzbank			65,040	504,231	0.022%
CommonSpirit Health	2.95	11/1/22	250,000	248,194	0.011%
Community Healthcare Trust, REIT			2,800	100,492	0.004%
Compass Group			86,905	2,044,748	0.088%
Computer Modelling			22,900	105,388	0.005%
Conagra Brands			163,830	4,544,644	0.195%
Concho Resources			21,690	2,406,722	0.103%
Connecticut Avenue Securities Trust 2019-R02	3.34	8/25/31	273,086	273,276	0.012%
ConocoPhillips			44,020	2,937,895	0.126%
Constellation Brands			423	74,165	0.003%
Constellium			22,600	180,348	0.008%
Cooper Companies			822	243,452	0.010%
Corning			70,514	2,334,013	0.100%
Corp Nacional del Cobre de Chile	3.63	8/1/27	200,000	200,804	0.009%
Corvus Pharmaceuticals			4,778	19,208	0.001%
CoStar Group			743	346,550	0.015%
Coupa Software			9,128	830,465	0.036%
Covestro			22,758	1,255,593	0.054%
Cray			16,748	436,285	0.019%
CRCC Yupeng	3.95	2/1/68	580,000	581,447	0.025%
Crinetics Pharmaceuticals			3,516	80,024	0.003%
Cross Country Healthcare			18,515	130,160	0.006%
Crown Castle International, REIT			13,526	1,731,328	0.074%
Crown Castle Towers	3.66	5/15/25	725,000	724,421	0.031%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	370,000	368,100	0.016%
CSL			7,486	1,038,702	0.045%
CSMC Trust 2015-GLPB	3.81	11/15/34	495,000	507,748	0.022%
CSW Industrials			6,484	371,468	0.016%
CSX			23,090	1,727,594	0.074%
Ctrip.com International	1.25	9/15/22	435,000	441,099	0.019%
Ctrip.com International, ADR			11,470	501,124	0.021%
CTS			13,000	381,810	0.016%
CubeSmart, REIT			7,500	240,300	0.010%
Cubic			14,095	792,703	0.034%
CVS Health	3.7	3/9/23	930,000	944,254	0.040%
CVS Health			72,491	3,909,440	0.167%
CyberAgent			29,100	1,190,785	0.051%
Cyber-Ark Software			3,590	427,390	0.018%
Cypress Semiconductor			9,900	147,708	0.006%
CytomX Therapeutics			5,497	59,093	0.003%
Danaher			95,571	12,617,283	0.541%
Danske Bank	5.38	1/12/24	510,000	531,602	0.023%
Danske Bank	2.7	3/2/22	230,000	225,283	0.010%
Danske Bank	3.88	9/12/23	200,000	196,501	0.008%
Danske Bank	2	9/8/21	200,000	192,850	0.008%
Danske Bank			75,461	1,326,430	0.057%
DBS Group			145,642	2,718,683	0.116%
DCC			23,519	2,034,958	0.087%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	358,932	360,713	0.015%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	195,000	195,316	0.008%
Delta Air Lines	3.63	3/15/22	440,000	442,698	0.019%
Delta Air Lines	4.38	4/19/28	390,000	382,102	0.016%
Delta Air Lines			9,133	471,719	0.020%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	31,045	31,909	0.001%
Delta Air Lines 2010-2 Class A Pass Through Trust	4.95	5/23/19	13,572	13,599	0.001%
Delta Air Lines 2011-1 Class A Pass Through Trust	5.3	4/15/19	29,595	29,614	0.001%
Denny's			43,700	801,895	0.034%
Descartes Systems			31,209	1,135,383	0.049%
Deutsche Telekom International Finance BV	4.38	6/21/28	875,000	910,220	0.039%
Diageo			76,838	3,144,384	0.135%
Diamondback Energy			5,300	538,109	0.023%
Direct Line Insurance			525,020	2,415,221	0.103%
Discover Financial Services	4.1	2/9/27	800,000	798,821	0.034%
Discover Financial Services	3.75	3/4/25	845,000	841,828	0.036%
District of Columbia	5.59	12/1/34	70,000	85,598	0.004%
DNB			184,799	3,403,961	0.146%
Dollar General			30,863	3,681,956	0.158%
Dollar Tree			36,573	3,841,628	0.165%
Domino's Pizza			624	161,054	0.007%

DowDuPont			55,959	2,983,174	0.128%
Dril-Quip			5,800	265,930	0.011%
DRIVEN BRANDS FUNDING	4.74	4/20/48	69,475	70,812	0.003%
DRIVEN BRANDS FUNDING	4.64	4/20/49	370,000	370,000	0.016%
Duke Energy			38,719	3,484,710	0.149%
Dunkin Brands			11,800	886,180	0.038%
EastGroup Properties, REIT			11,700	1,306,188	0.056%
Elanco Animal Health			86,433	2,771,906	0.119%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	76,530	75,754	0.003%
Electric Power development			64,800	1,580,173	0.068%
Electronic Arts			21,692	2,204,558	0.094%
Elekta			127,862	1,592,644	0.068%
Element Fleet Management			295,399	1,867,865	0.080%
Eli Lilly			53,775	6,977,844	0.299%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	950,000	973,938	0.042%
Enanta Pharmaceuticals			700	66,864	0.003%
Enbridge	6	1/15/77	435,000	431,738	0.018%
Encore Capital			20,193	549,855	0.024%
Enel Americas	4	10/25/26	850,000	841,543	0.036%
Enel Chile	4.88	6/12/28	900,000	951,390	0.041%
Enel Finance International	2.75	4/6/23	845,000	818,661	0.035%
Energy Transfer Operating	4.5	4/15/24	95,000	99,168	0.004%
Energy Transfer Operating	5.25	4/15/29	210,000	225,389	0.010%
Energy Transfer Operating	4.95	6/15/28	145,000	152,253	0.007%
Engie			190,008	2,833,575	0.121%
Eni	4	9/12/23	655,000	671,583	0.029%
Eni	4.75	9/12/28	450,000	465,518	0.020%
Entegris			29,200	1,042,148	0.045%
Entergy			60,851	5,819,181	0.249%
Enterprise Fleet Financing	1.74	2/22/22	51,043	50,925	0.002%
Enterprise Fleet Financing	2.13	7/20/22	85,165	84,883	0.004%
EOG Resources			20,221	1,924,635	0.082%
E.ON			76,382	850,001	0.036%
Equate Petrochemical BV	4.25	11/3/26	795,000	804,416	0.034%
Equinor			88,543	1,940,870	0.083%
Equity Bancshares			8,600	247,680	0.011%
Equity Commonwealth, REIT			10,700	349,783	0.015%
Erste Group Bank			20,433	750,991	0.032%
ESCO Technologies			12,762	855,437	0.037%
Eskom Holdings SOC	6.35	8/10/28	700,000	721,750	0.031%
Essent			8,700	378,015	0.016%
Essex Portfolio	3.38	4/15/26	405,000	400,083	0.017%
Euronet Worldwide			8,600	1,226,274	0.053%
Eutelsat Communications			73,297	1,283,581	0.055%
Eventbrite			2,150	41,216	0.002%
Evergy			44,057	2,557,509	0.110%
Evo Payments			4,323	125,583	0.005%
Expedia	5	2/15/26	1,175,000	1,241,913	0.053%
Expedia	4.5	8/15/24	360,000	372,807	0.016%
Experian Finance	4.25	2/1/29	380,000	392,278	0.017%
Express Scripts Holding	4.5	2/25/26	400,000	417,786	0.018%
Express Scripts Holding	3.4	3/1/27	100,000	97,610	0.004%
Facebook			153,936	25,659,592	1.099%
Fannie Mae Connecticut Avenue Securities	3.44	10/25/29	174,902	175,209	0.008%
Fannie Mae Connecticut Avenue Securities	4.64	10/25/30	520,000	519,289	0.022%
Fannie Mae Connecticut Avenue Securities	3.24	2/25/30	83,237	83,247	0.004%
Fannie Mae Connecticut Avenue Securities	3.14	5/25/30	138,077	137,990	0.006%
Fannie Mae Connecticut Avenue Securities	3.79	7/25/29	102,479	102,881	0.004%
Fannie Mae Connecticut Avenue Securities	3.09	7/25/30	1,727,413	1,723,467	0.074%
Fannie Mae Connecticut Avenue Securities	4.69	8/25/30	725,000	722,871	0.031%
Fannie Mae Interest Strip	6.5	2/25/32	5,811	1,280	0.000%
Fannie Mae REMICS	4	6/25/44	609,811	628,914	0.027%
FB Financial			15,766	500,728	0.021%
Federal Home Loan Mortgage	7	10/1/25	176	185	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,332	2,524	0.000%
Federal Home Loan Mortgage	6.5	10/1/32	7,805	8,642	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	100,039	105,923	0.005%
Federal Home Loan Mortgage	4.5	10/1/39	132,826	140,655	0.006%
Federal Home Loan Mortgage	4	10/1/40	7,830	8,083	0.000%
Federal Home Loan Mortgage	4	10/1/40	5,941	6,168	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	71,251	75,457	0.003%
Federal Home Loan Mortgage	4	10/1/41	138,176	143,447	0.006%

Federal Home Loan Mortgage	4.5	10/1/41	254,302	269,298	0.012%
Federal Home Loan Mortgage	3.5	10/1/42	236,139	241,377	0.010%
Federal Home Loan Mortgage	6	11/1/25	43	46	0.000%
Federal Home Loan Mortgage	6.5	11/1/29	9,519	10,540	0.000%
Federal Home Loan Mortgage	4	11/1/40	5,395	5,600	0.000%
Federal Home Loan Mortgage	4	11/1/40	161,034	167,172	0.007%
Federal Home Loan Mortgage	3.5	11/1/42	432,647	440,783	0.019%
Federal Home Loan Mortgage	5	1/1/24	58,228	60,489	0.003%
Federal Home Loan Mortgage	4.76	1/1/37	22,105	23,204	0.001%
Federal Home Loan Mortgage	4	1/1/41	388,633	403,447	0.017%
Federal Home Loan Mortgage	6	12/1/33	60,102	66,270	0.003%
Federal Home Loan Mortgage	5	12/1/36	18,747	20,203	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	42,592	45,096	0.002%
Federal Home Loan Mortgage	4	12/1/40	1,740	1,806	0.000%
Federal Home Loan Mortgage	4	12/1/40	44,303	46,176	0.002%
Federal Home Loan Mortgage	4	12/1/41	135,572	140,744	0.006%
Federal Home Loan Mortgage	3	12/1/42	822,316	823,122	0.035%
Federal Home Loan Mortgage	4.84	2/1/35	68,257	71,522	0.003%
Federal Home Loan Mortgage	4.87	2/1/37	44,799	47,033	0.002%
Federal Home Loan Mortgage	4	2/1/41	300,881	312,332	0.013%
Federal Home Loan Mortgage	3	2/1/43	56,929	57,055	0.002%
Federal Home Loan Mortgage	6.5	3/1/32	4,347	4,813	0.000%
Federal Home Loan Mortgage	6	3/1/33	126,243	139,173	0.006%
Federal Home Loan Mortgage	3	3/1/43	20,672	20,718	0.001%
Federal Home Loan Mortgage	3	3/1/43	15,182	15,216	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	142,161	144,827	0.006%
Federal Home Loan Mortgage	3.5	3/1/46	888,954	909,701	0.039%
Federal Home Loan Mortgage	6	4/1/24	602	651	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	309,755	309,517	0.013%
Federal Home Loan Mortgage	7	4/1/32	2,845	3,266	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	13,251	14,673	0.001%
Federal Home Loan Mortgage	5	4/1/40	10,793	11,657	0.000%
Federal Home Loan Mortgage	3	4/1/43	429,952	430,373	0.018%
Federal Home Loan Mortgage	3	4/1/43	383,697	384,073	0.016%
Federal Home Loan Mortgage	6.5	5/1/32	2,961	3,279	0.000%
Federal Home Loan Mortgage	3.5	5/1/43	176,197	180,042	0.008%
Federal Home Loan Mortgage	7	6/1/32	1,926	1,975	0.000%
Federal Home Loan Mortgage	7	6/1/32	2,736	2,824	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	226,218	239,549	0.010%
Federal Home Loan Mortgage	5	7/1/25	674	678	0.000%
Federal Home Loan Mortgage	6.5	7/1/35	2,834	3,138	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	7,424	7,818	0.000%
Federal Home Loan Mortgage	5	7/1/40	64,287	69,450	0.003%
Federal Home Loan Mortgage	6	8/1/21	11,172	11,364	0.000%
Federal Home Loan Mortgage	6	8/1/22	29,419	30,258	0.001%
Federal Home Loan Mortgage	6	8/1/38	8,462	9,332	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	48,583	51,443	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	34,772	36,825	0.002%
Federal Home Loan Mortgage	5	8/1/40	111,196	120,125	0.005%
Federal Home Loan Mortgage	4	8/1/40	71,926	74,665	0.003%
Federal Home Loan Mortgage	5	8/1/40	96,389	104,130	0.004%
Federal Home Loan Mortgage	3.5	8/1/42	660,498	675,149	0.029%
Federal Home Loan Mortgage	4.54	9/1/32	799	814	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	108,923	110,971	0.005%
Federal Home Loan Mortgage	3.5	9/1/42	91,323	93,014	0.004%
Federal National Mortgage Assn.	4.5	10/1/26	8,105	8,337	0.000%
Federal National Mortgage Assn.	3	10/1/29	31,399	31,700	0.001%
Federal National Mortgage Assn.	5	10/1/33	10,402	11,193	0.000%
Federal National Mortgage Assn.	6	10/1/34	1,797	1,940	0.000%
Federal National Mortgage Assn.	5	10/1/35	44,551	47,946	0.002%
Federal National Mortgage Assn.	5	10/1/35	16,569	17,832	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	2,295	2,615	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	14,876	17,102	0.001%
Federal National Mortgage Assn.	6	10/1/38	90,591	99,992	0.004%
Federal National Mortgage Assn.	6	10/1/40	45,511	50,253	0.002%
Federal National Mortgage Assn.	4	10/1/41	432,035	448,154	0.019%
Federal National Mortgage Assn.	3	10/1/42	125,943	126,048	0.005%
Federal National Mortgage Assn.	3	10/1/42	101,720	101,805	0.004%
Federal National Mortgage Assn.	3	10/1/42	174,874	175,020	0.007%
Federal National Mortgage Assn.	3.5	10/1/42	530,263	540,564	0.023%
Federal National Mortgage Assn.	3.5	10/1/43	105,944	108,008	0.005%
Federal National Mortgage Assn.	3	10/1/46	75,655	75,859	0.003%

Federal National Mortgage Assn.	3	10/1/46	94,365	94,034	0.004%
Federal National Mortgage Assn.	3	10/1/46	1,076,101	1,073,991	0.046%
Federal National Mortgage Assn.	3	10/1/46	432,296	431,183	0.018%
Federal National Mortgage Assn.	3	10/1/46	443,365	442,086	0.019%
Federal National Mortgage Assn.	8.5	11/1/21	22	22	0.000%
Federal National Mortgage Assn.	3	11/1/28	111,935	113,171	0.005%
Federal National Mortgage Assn.	3.5	11/1/32	469,648	481,469	0.021%
Federal National Mortgage Assn.	5	11/1/33	22,661	24,384	0.001%
Federal National Mortgage Assn.	6	11/1/34	17,733	19,581	0.001%
Federal National Mortgage Assn.	5.5	11/1/34	24,217	26,638	0.001%
Federal National Mortgage Assn.	6.5	11/1/34	6,331	6,992	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	23,644	26,013	0.001%
Federal National Mortgage Assn.	3	11/1/36	602,297	607,669	0.026%
Federal National Mortgage Assn.	3	11/1/36	156,514	158,096	0.007%
Federal National Mortgage Assn.	5.5	11/1/36	10,633	11,695	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	9,683	11,001	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	8,286	9,151	0.000%
Federal National Mortgage Assn.	6	11/1/38	16,659	18,395	0.001%
Federal National Mortgage Assn.	4.5	11/1/39	27,128	28,670	0.001%
Federal National Mortgage Assn.	4	11/1/40	725,066	752,123	0.032%
Federal National Mortgage Assn.	4	11/1/40	353,474	366,641	0.016%
Federal National Mortgage Assn.	4	11/1/40	64,044	66,431	0.003%
Federal National Mortgage Assn.	4	11/1/41	131,182	136,075	0.006%
Federal National Mortgage Assn.	2.5	11/1/42	32,450	31,582	0.001%
Federal National Mortgage Assn.	4	11/1/43	460,633	477,784	0.020%
Federal National Mortgage Assn.	5	11/1/44	62,322	67,197	0.003%
Federal National Mortgage Assn.	3.5	11/1/45	335,831	342,173	0.015%
Federal National Mortgage Assn.	3	11/1/46	1,150,128	1,147,167	0.049%
Federal National Mortgage Assn.	3	11/1/46	129,400	129,187	0.006%
Federal National Mortgage Assn.	3	11/1/46	198,554	198,227	0.008%
Federal National Mortgage Assn.	3	11/1/46	86,776	86,633	0.004%
Federal National Mortgage Assn.	3.5	11/1/46	726,408	739,169	0.032%
Federal National Mortgage Assn.	4.5	11/1/47	340,679	362,215	0.016%
Federal National Mortgage Assn.	5	1/1/20	8,130	8,314	0.000%
Federal National Mortgage Assn.	3	1/1/27	1,145,000	1,155,438	0.050%
Federal National Mortgage Assn.	2.5	1/1/32	135,408	134,724	0.006%
Federal National Mortgage Assn.	5.5	1/1/35	4,250	4,675	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	146,811	161,498	0.007%
Federal National Mortgage Assn.	5.5	1/1/36	33,558	36,919	0.002%
Federal National Mortgage Assn.	5.5	1/1/36	13,687	15,053	0.001%
Federal National Mortgage Assn.	6	1/1/36	3,950	4,357	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	357,165	367,396	0.016%
Federal National Mortgage Assn.	6	1/1/37	1,085	1,194	0.000%
Federal National Mortgage Assn.	4	1/1/39	6,625,000	6,814,951	0.292%
Federal National Mortgage Assn.	3.5	1/1/42	6,550,000	6,640,830	0.285%
Federal National Mortgage Assn.	4.5	1/1/42	13,551	14,320	0.001%
Federal National Mortgage Assn.	3	1/1/43	6,040,000	6,008,148	0.257%
Federal National Mortgage Assn.	3.5	1/1/43	32,688	33,283	0.001%
Federal National Mortgage Assn.	2.5	1/1/43	198,179	193,472	0.008%
Federal National Mortgage Assn.	3.5	1/1/43	324,134	330,423	0.014%
Federal National Mortgage Assn.	3	1/1/43	13,424	13,435	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	207,229	211,256	0.009%
Federal National Mortgage Assn.	4.5	1/1/44	156,121	164,485	0.007%
Federal National Mortgage Assn.	3.5	1/1/44	284,151	291,112	0.012%
Federal National Mortgage Assn.	3.5	1/1/44	126,795	129,261	0.006%
Federal National Mortgage Assn.	3.5	1/1/46	161,325	164,621	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	1,007,452	1,025,154	0.044%
Federal National Mortgage Assn.	3.5	1/1/46	219,431	223,899	0.010%
Federal National Mortgage Assn.	3.5	1/1/46	306,314	311,697	0.013%
Federal National Mortgage Assn.	4.5	12/1/20	464	472	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	16,569	18,845	0.001%
Federal National Mortgage Assn.	5.5	12/1/34	22,447	24,662	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	76,379	84,021	0.004%
Federal National Mortgage Assn.	5.5	12/1/35	33,422	36,776	0.002%
Federal National Mortgage Assn.	5	12/1/36	18,675	20,098	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	87,958	92,996	0.004%
Federal National Mortgage Assn.	4	12/1/40	224,421	232,770	0.010%
Federal National Mortgage Assn.	4	12/1/40	158,877	164,801	0.007%
Federal National Mortgage Assn.	3.5	12/1/41	18,574	18,980	0.001%
Federal National Mortgage Assn.	4	12/1/41	149,927	155,517	0.007%
Federal National Mortgage Assn.	3.5	12/1/44	575,043	586,223	0.025%
Federal National Mortgage Assn.	4.5	12/1/45	224,387	237,406	0.010%

Federal National Mortgage Assn.	3.5	12/1/45	206,567	210,196	0.009%
Federal National Mortgage Assn.	4	12/1/45	935,591	971,628	0.042%
Federal National Mortgage Assn.	4	12/1/45	135,695	140,921	0.006%
Federal National Mortgage Assn.	4	12/1/45	248,724	257,192	0.011%
Federal National Mortgage Assn.	3	12/1/46	444,636	443,904	0.019%
Federal National Mortgage Assn.	3	12/1/46	426,295	425,197	0.018%
Federal National Mortgage Assn.	3	12/1/46	648,037	647,071	0.028%
Federal National Mortgage Assn.	3	12/1/46	499,657	498,834	0.021%
Federal National Mortgage Assn.	3	12/1/46	112,728	112,542	0.005%
Federal National Mortgage Assn.	3.5	12/1/47	1,071,286	1,092,898	0.047%
Federal National Mortgage Assn.	4.5	12/1/48	719,099	751,426	0.032%
Federal National Mortgage Assn.	5	2/1/34	36,891	39,695	0.002%
Federal National Mortgage Assn.	6	2/1/34	26,009	28,715	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	38,370	39,469	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	5,333	5,867	0.000%
Federal National Mortgage Assn.	6	2/1/37	10,326	11,307	0.000%
Federal National Mortgage Assn.	6.5	2/1/37	22,914	25,601	0.001%
Federal National Mortgage Assn.	5	2/1/38	15,522	16,701	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	116,191	127,790	0.005%
Federal National Mortgage Assn.	5.5	2/1/38	34,779	38,251	0.002%
Federal National Mortgage Assn.	4.5	2/1/40	98,601	104,250	0.004%
Federal National Mortgage Assn.	4.5	2/1/40	127,171	134,455	0.006%
Federal National Mortgage Assn.	4	2/1/41	114,346	118,602	0.005%
Federal National Mortgage Assn.	4.5	2/1/41	12,405	13,116	0.001%
Federal National Mortgage Assn.	4	2/1/41	82,969	86,064	0.004%
Federal National Mortgage Assn.	4	2/1/41	70,780	73,464	0.003%
Federal National Mortgage Assn.	5	2/1/42	23,734	25,591	0.001%
Federal National Mortgage Assn.	2.5	2/1/43	173,048	168,938	0.007%
Federal National Mortgage Assn.	3	2/1/43	13,669	13,681	0.001%
Federal National Mortgage Assn.	3	2/1/44	20,989	21,045	0.001%
Federal National Mortgage Assn.	3.5	2/1/45	130,277	132,809	0.006%
Federal National Mortgage Assn.	4	2/1/47	81,159	83,924	0.004%
Federal National Mortgage Assn.	6	3/1/33	75,848	83,714	0.004%
Federal National Mortgage Assn.	5	3/1/34	34,256	36,969	0.002%
Federal National Mortgage Assn.	5	3/1/36	19,956	21,479	0.001%
Federal National Mortgage Assn.	5.5	3/1/36	25,625	28,188	0.001%
Federal National Mortgage Assn.	6	3/1/37	39,821	43,945	0.002%
Federal National Mortgage Assn.	4.5	3/1/41	198,488	209,860	0.009%
Federal National Mortgage Assn.	3	3/1/43	21,881	21,900	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	375,719	366,795	0.016%
Federal National Mortgage Assn.	3	3/1/43	79,715	79,781	0.003%
Federal National Mortgage Assn.	2.5	3/1/43	40,070	39,118	0.002%
Federal National Mortgage Assn.	3.5	3/1/43	685,451	698,774	0.030%
Federal National Mortgage Assn.	3.5	3/1/44	119,217	122,002	0.005%
Federal National Mortgage Assn.	4	3/1/46	686,195	709,654	0.030%
Federal National Mortgage Assn.	4	3/1/49	964,842	996,087	0.043%
Federal National Mortgage Assn.	4.5	4/1/26	44,132	45,390	0.002%
Federal National Mortgage Assn.	4.5	4/1/26	139,822	143,832	0.006%
Federal National Mortgage Assn.	7	4/1/32	2,962	3,408	0.000%
Federal National Mortgage Assn.	3	4/1/33	3,700	3,685	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	18,378	20,217	0.001%
Federal National Mortgage Assn.	5	4/1/35	18,099	19,470	0.001%
Federal National Mortgage Assn.	5	4/1/35	14,494	15,596	0.001%
Federal National Mortgage Assn.	6	4/1/36	342	377	0.000%
Federal National Mortgage Assn.	6	4/1/40	54,847	60,551	0.003%
Federal National Mortgage Assn.	4.5	4/1/42	145,032	153,337	0.007%
Federal National Mortgage Assn.	3.5	4/1/43	24,802	25,366	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	52,060	53,156	0.002%
Federal National Mortgage Assn.	3	4/1/43	207,708	207,881	0.009%
Federal National Mortgage Assn.	2.5	4/1/43	137,715	134,444	0.006%
Federal National Mortgage Assn.	3.5	4/1/43	138,672	141,827	0.006%
Federal National Mortgage Assn.	3	4/1/43	14,719	14,731	0.001%
Federal National Mortgage Assn.	4	4/1/44	372,430	386,306	0.017%
Federal National Mortgage Assn.	3.5	4/1/45	317,287	322,862	0.014%
Federal National Mortgage Assn.	3	4/1/45	17,842	17,828	0.001%
Federal National Mortgage Assn.	3.5	4/1/49	105,000	106,720	0.005%
Federal National Mortgage Assn.	4.5	5/1/19	24	24	0.000%
Federal National Mortgage Assn.	6	5/1/21	4,036	4,118	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	2,743	2,791	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	658,621	656,124	0.028%
Federal National Mortgage Assn.	3.5	5/1/33	351,029	359,160	0.015%
Federal National Mortgage Assn.	6	5/1/36	25,885	28,582	0.001%

Federal National Mortgage Assn.	6	5/1/37	1,870	2,065	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	59,212	64,462	0.003%
Federal National Mortgage Assn.	6.5	5/1/40	40,284	44,922	0.002%
Federal National Mortgage Assn.	6.5	5/1/40	33,115	37,879	0.002%
Federal National Mortgage Assn.	5	5/1/40	46,806	50,492	0.002%
Federal National Mortgage Assn.	4.5	5/1/41	254,546	269,129	0.012%
Federal National Mortgage Assn.	6	5/1/42	45,832	50,589	0.002%
Federal National Mortgage Assn.	4	5/1/42	396,313	411,090	0.018%
Federal National Mortgage Assn.	5	5/1/42	49,622	53,504	0.002%
Federal National Mortgage Assn.	3.5	5/1/42	457,835	467,720	0.020%
Federal National Mortgage Assn.	3.5	5/1/46	170,542	173,856	0.007%
Federal National Mortgage Assn.	4.5	5/1/48	765,721	814,788	0.035%
Federal National Mortgage Assn.	4.5	5/1/48	92,538	96,813	0.004%
Federal National Mortgage Assn.	2.5	6/1/32	498,130	495,353	0.021%
Federal National Mortgage Assn.	3	6/1/33	13,297	13,262	0.001%
Federal National Mortgage Assn.	5	6/1/35	29,948	32,221	0.001%
Federal National Mortgage Assn.	5	6/1/35	8,444	9,084	0.000%
Federal National Mortgage Assn.	5	6/1/35	47,457	51,054	0.002%
Federal National Mortgage Assn.	6	6/1/36	585	645	0.000%
Federal National Mortgage Assn.	6.5	6/1/39	11,149	12,785	0.001%
Federal National Mortgage Assn.	3	6/1/41	463,528	463,912	0.020%
Federal National Mortgage Assn.	5	6/1/41	21,890	23,602	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	77,425	78,928	0.003%
Federal National Mortgage Assn.	3.5	6/1/42	120,238	122,581	0.005%
Federal National Mortgage Assn.	3.5	6/1/43	74,849	76,608	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	24,261	24,813	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	546,321	556,933	0.024%
Federal National Mortgage Assn.	4	6/1/45	1,979,974	2,047,782	0.088%
Federal National Mortgage Assn.	3.5	6/1/46	486,325	500,249	0.021%
Federal National Mortgage Assn.	3.5	6/1/48	457,769	464,964	0.020%
Federal National Mortgage Assn.	5.5	7/1/19	255	255	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	58,465	66,022	0.003%
Federal National Mortgage Assn.	6.5	7/1/32	72,583	81,818	0.004%
Federal National Mortgage Assn.	6.5	7/1/32	14,101	15,605	0.001%
Federal National Mortgage Assn.	5	7/1/33	20,549	22,108	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	134,741	156,185	0.007%
Federal National Mortgage Assn.	5.5	7/1/36	87,633	96,397	0.004%
Federal National Mortgage Assn.	5	7/1/37	4,187	4,505	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	24,762	26,169	0.001%
Federal National Mortgage Assn.	5	7/1/42	118,941	128,244	0.005%
Federal National Mortgage Assn.	3.5	7/1/42	892,493	909,798	0.039%
Federal National Mortgage Assn.	3.5	7/1/42	104,152	106,176	0.005%
Federal National Mortgage Assn.	3.5	7/1/43	204,651	209,462	0.009%
Federal National Mortgage Assn.	3.5	7/1/43	58,894	60,091	0.003%
Federal National Mortgage Assn.	3.5	7/1/47	193,585	196,678	0.008%
Federal National Mortgage Assn.	4	7/1/48	358,492	369,617	0.016%
Federal National Mortgage Assn.	5.5	8/1/19	195	195	0.000%
Federal National Mortgage Assn.	5.5	8/1/19	1,105	1,105	0.000%
Federal National Mortgage Assn.	5.5	8/1/19	1	1	0.000%
Federal National Mortgage Assn.	6	8/1/21	326	330	0.000%
Federal National Mortgage Assn.	6.5	8/1/23	98	109	0.000%
Federal National Mortgage Assn.	3	8/1/27	94,136	95,355	0.004%
Federal National Mortgage Assn.	7	8/1/31	4,311	4,913	0.000%
Federal National Mortgage Assn.	5	8/1/34	28,245	30,390	0.001%
Federal National Mortgage Assn.	5	8/1/35	180,450	194,186	0.008%
Federal National Mortgage Assn.	4.62	8/1/36	28,920	30,451	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	327	368	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	13,570	14,932	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	5,238	5,761	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	10,510	11,608	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	7,382	8,153	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	14,915	16,400	0.001%
Federal National Mortgage Assn.	6.5	8/1/38	31,213	35,333	0.002%
Federal National Mortgage Assn.	6	8/1/38	38,629	43,089	0.002%
Federal National Mortgage Assn.	4.5	8/1/39	33,840	35,763	0.002%
Federal National Mortgage Assn.	4	8/1/42	216,283	224,349	0.010%
Federal National Mortgage Assn.	3.5	8/1/42	204,851	208,838	0.009%
Federal National Mortgage Assn.	3.5	8/1/43	42,748	43,655	0.002%
Federal National Mortgage Assn.	3	8/1/43	103,209	103,487	0.004%
Federal National Mortgage Assn.	3	8/1/43	186,586	186,740	0.008%
Federal National Mortgage Assn.	3.5	8/1/43	57,113	58,326	0.002%
Federal National Mortgage Assn.	5	8/1/45	17,874	19,230	0.001%

Federal National Mortgage Assn.	3.5	8/1/47	252,864	258,190	0.011%
Federal National Mortgage Assn.	5	8/1/48	657,363	695,015	0.030%
Federal National Mortgage Assn.	5.5	9/1/19	301	301	0.000%
Federal National Mortgage Assn.	5	9/1/23	8,313	8,503	0.000%
Federal National Mortgage Assn.	7	9/1/30	131	142	0.000%
Federal National Mortgage Assn.	3	9/1/33	517,770	522,547	0.022%
Federal National Mortgage Assn.	5	9/1/35	70,766	76,145	0.003%
Federal National Mortgage Assn.	6.5	9/1/37	7,880	8,821	0.000%
Federal National Mortgage Assn.	6	9/1/38	121,886	134,585	0.006%
Federal National Mortgage Assn.	5.5	9/1/38	88,160	96,980	0.004%
Federal National Mortgage Assn.	4.5	9/1/39	43,048	45,493	0.002%
Federal National Mortgage Assn.	6	9/1/39	33,805	37,285	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	17,642	18,653	0.001%
Federal National Mortgage Assn.	4	9/1/41	230,739	239,336	0.010%
Federal National Mortgage Assn.	5.5	9/1/41	159,659	175,642	0.008%
Federal National Mortgage Assn.	4.5	9/1/42	97,189	102,635	0.004%
Federal National Mortgage Assn.	3.5	9/1/42	241,248	245,936	0.011%
Federal National Mortgage Assn.	3.5	9/1/43	260,512	266,436	0.011%
Federal National Mortgage Assn.	3	9/1/44	39,300	39,333	0.002%
Federal National Mortgage Assn.	4	9/1/45	64,015	66,203	0.003%
Federal National Mortgage Assn.	4	9/1/46	48,245	49,893	0.002%
Federal Signal			3,300	85,767	0.004%
Ferrari			4,186	560,087	0.024%
Fidelity National Financial	4.5	8/15/28	435,000	440,241	0.019%
Fidelity National Information			33,762	3,818,482	0.164%
Fiesta Restaurant			16,919	221,808	0.010%
Fifth Third Bancorp			169,080	4,264,198	0.183%
First Bancshares			6,800	210,120	0.009%
FirstEnergy	3.9	7/15/27	390,000	395,464	0.017%
FirstEnergy Transmission	4.35	1/15/25	815,000	848,739	0.036%
First Industrial Realty, REIT			8,592	303,813	0.013%
FirstKey Mortgage Trust 2014-1	4.01	11/25/44	180,431	186,367	0.008%
First Republic Bank			8,025	806,192	0.035%
FirstService			14,754	1,318,122	0.056%
Fiserv			47,736	4,214,134	0.181%
Five9			11,873	627,251	0.027%
Five Below			3,700	459,725	0.020%
Five Prime Therapeutics			2,028	27,175	0.001%
FleetCor Technologies			4,658	1,148,616	0.049%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	915,000	932,958	0.040%
Ford Motor Credit	3.81	10/12/21	370,000	366,003	0.016%
Ford Motor Credit	5.09	1/7/21	390,000	397,240	0.017%
Fortive			538	564,949	0.024%
Fortive			37,703	3,162,905	0.136%
Fox	4.71	1/25/29	255,000	273,363	0.012%
Fox			17,651	633,318	0.027%
Franco-Nevada			6,000	449,837	0.019%
Freddie Mac Stacr Trust 2019-HQA1	3.39	2/25/49	250,000	250,203	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	10/25/29	243,819	245,118	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	4.46	11/25/48	880,000	842,725	0.036%
Freddie Mac Structured Agency Credit Risk debt Notes	4.49	12/25/28	280,612	282,887	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	3.29	12/25/29	220,718	220,790	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	170,000	155,884	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.84	3/25/29	250,000	252,177	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	5.34	4/25/28	169,011	173,030	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.04	4/25/30	141,306	141,100	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	4.44	5/25/25	293,708	298,563	0.013%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	90,000	84,592	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	5.39	7/25/28	187,753	191,014	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	7/25/29	169,893	170,614	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	2.94	7/25/30	177,298	176,488	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	8/25/29	161,122	161,530	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	4.17	8/25/48	485,000	460,064	0.020%
Freddie Mac Structured Agency Credit Risk debt Notes	4.69	9/25/24	254,793	259,701	0.011%
FREMF 2018-K731 Mortgage Trust	3.91	2/25/25	340,000	342,428	0.015%
Fresenius			49,391	2,760,573	0.118%
Galaxy XXIX CLO	4.08	11/15/26	250,000	246,207	0.011%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	328,755	326,573	0.014%
Gam Holding			63,815	199,329	0.009%
Gardner denver Holdings			6,400	177,984	0.008%
GCP Applied Technologies			14,049	415,850	0.018%
GE			713,331	7,126,177	0.305%

Ge Capital International Funding Co Unlimited	3.37	11/15/25	485,000	471,057	0.020%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	875,000	810,362	0.035%
General Electric	3.38	3/11/24	121,000	120,228	0.005%
General Motors	3.54	8/7/20	345,000	344,032	0.015%
General Motors Financial	4	10/6/26	175,000	167,322	0.007%
General Motors Financial	4.2	11/6/21	410,000	417,912	0.018%
General Motors Financial	5.1	1/17/24	310,000	322,187	0.014%
General Motors Financial	4.35	4/9/25	170,000	169,332	0.007%
Genesee & Wyoming			3,200	278,848	0.012%
Gentherm			12,179	448,918	0.019%
Gibraltar Industries			16,350	663,974	0.028%
GlaxoSmithKline, ADR			83,700	3,497,823	0.150%
Global Blood Therapeutics			10,318	546,132	0.023%
Global Payments			40,338	5,506,944	0.236%
GLP Capital LP / GLP Financing II	5.25	6/1/25	130,000	136,013	0.006%
GlycoMimetics			6,185	77,065	0.003%
GMF Floorplan Owner Revolving Trust	2.41	5/17/21	150,000	149,884	0.006%
GMF Floorplan Owner Revolving Trust	2.85	5/17/21	100,000	99,980	0.004%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	250,000	248,728	0.011%
GM Financial Consumer Automobile 2017-1	2.45	7/17/23	100,000	99,209	0.004%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	170,000	168,565	0.007%
GN Store Nord			27,836	1,292,773	0.055%
Goldman Sachs	3.5	11/16/26	320,000	315,533	0.014%
Goldman Sachs	2.91	6/5/23	870,000	859,866	0.037%
Goldman Sachs			455	87,355	0.004%
Golub Capital Partners CLO 39B	3.61	10/20/28	595,000	592,121	0.025%
Goosehead Insurance			4,634	129,196	0.006%
Government National Mortgage Assn.	6.5	10/15/27	1,040	1,141	0.000%
Government National Mortgage Assn.	5	10/15/39	37,840	40,637	0.002%
Government National Mortgage Assn.	8	10/20/25	254	272	0.000%
Government National Mortgage Assn.	5.5	10/20/32	8,915	9,775	0.000%
Government National Mortgage Assn.	5	10/20/39	25,709	27,498	0.001%
Government National Mortgage Assn.	4.5	10/20/40	69,081	72,735	0.003%
Government National Mortgage Assn.	5	10/20/40	106,846	114,290	0.005%
Government National Mortgage Assn.	3.5	10/20/42	114,511	117,427	0.005%
Government National Mortgage Assn.	3.5	10/20/44	44,262	45,332	0.002%
Government National Mortgage Assn.	5	10/20/47	51,351	54,510	0.002%
Government National Mortgage Assn.	4	10/20/48	714,618	738,386	0.032%
Government National Mortgage Assn.	8	11/15/24	414	424	0.000%
Government National Mortgage Assn.	4.5	11/20/39	29,089	30,644	0.001%
Government National Mortgage Assn.	5	11/20/39	108,808	116,406	0.005%
Government National Mortgage Assn.	4.5	11/20/40	577,993	608,580	0.026%
Government National Mortgage Assn.	3.5	11/20/42	8,017	8,195	0.000%
Government National Mortgage Assn.	4	11/20/42	15,175	15,802	0.001%
Government National Mortgage Assn.	3	11/20/46	253,655	255,340	0.011%
Government National Mortgage Assn.	3	11/20/46	1,078,896	1,086,063	0.047%
Government National Mortgage Assn.	5	11/20/47	221,023	233,746	0.010%
Government National Mortgage Assn.	4	11/20/48	118,700	122,648	0.005%
Government National Mortgage Assn.	7.5	1/15/30	3,866	3,912	0.000%
Government National Mortgage Assn.	5.5	1/20/36	139,602	152,372	0.007%
Government National Mortgage Assn.	4.5	1/20/41	288,187	303,446	0.013%
Government National Mortgage Assn.	3.5	1/20/46	24,071	24,622	0.001%
Government National Mortgage Assn.	4.5	1/20/47	47,818	50,303	0.002%
Government National Mortgage Assn.	5	1/20/48	465,605	486,565	0.021%
Government National Mortgage Assn.	4	1/20/48	38,707	39,984	0.002%
Government National Mortgage Assn.	5.5	1/20/49	105,695	111,800	0.005%
Government National Mortgage Assn.	4.5	1/20/49	209,207	217,509	0.009%
Government National Mortgage Assn.	5	12/15/39	50,988	54,769	0.002%
Government National Mortgage Assn.	6	12/20/37	1,244	1,380	0.000%
Government National Mortgage Assn.	6	12/20/38	325,345	360,770	0.015%
Government National Mortgage Assn.	5	12/20/47	607,452	638,871	0.027%
Government National Mortgage Assn.	4	12/20/48	329,589	340,551	0.015%
Government National Mortgage Assn.	4.5	12/20/48	809,555	844,522	0.036%
Government National Mortgage Assn.	5.5	12/20/48	147,562	156,084	0.007%
Government National Mortgage Assn.	6.5	2/15/29	2,479	2,722	0.000%
Government National Mortgage Assn.	5	2/15/40	58,489	62,819	0.003%
Government National Mortgage Assn.	5	2/15/40	58,489	62,819	0.003%
Government National Mortgage Assn.	3.5	2/15/45	86,818	88,942	0.004%
Government National Mortgage Assn.	5.5	2/20/35	11,221	12,304	0.001%
Government National Mortgage Assn.	4	2/20/41	21,113	21,990	0.001%
Government National Mortgage Assn.	3.5	2/20/43	115,692	119,138	0.005%
Government National Mortgage Assn.	4	2/20/44	520,015	540,965	0.023%

Government National Mortgage Assn.	3.5	2/20/45	93,227	95,362	0.004%
Government National Mortgage Assn.	3.5	2/20/46	451,353	461,639	0.020%
Government National Mortgage Assn.	3.5	2/20/48	806,207	822,812	0.035%
Government National Mortgage Assn.	3.5	2/20/48	414,489	423,060	0.018%
Government National Mortgage Assn.	3.5	2/20/49	653,365	667,944	0.029%
Government National Mortgage Assn.	5.5	3/20/34	7,168	7,860	0.000%
Government National Mortgage Assn.	4.5	3/20/41	54,472	57,356	0.002%
Government National Mortgage Assn.	5	3/20/41	19,440	20,796	0.001%
Government National Mortgage Assn.	3.5	3/20/43	269,647	275,488	0.012%
Government National Mortgage Assn.	5.5	3/20/49	264,000	279,323	0.012%
Government National Mortgage Assn.	6.5	4/15/27	1,487	1,632	0.000%
Government National Mortgage Assn.	6	4/15/36	899	1,010	0.000%
Government National Mortgage Assn.	3.5	4/20/45	20,382	20,847	0.001%
Government National Mortgage Assn.	3	4/20/46	163,119	164,202	0.007%
Government National Mortgage Assn.	4	4/20/47	494,746	511,661	0.022%
Government National Mortgage Assn.	4.5	5/20/40	163,286	171,919	0.007%
Government National Mortgage Assn.	5	5/20/40	67,435	72,134	0.003%
Government National Mortgage Assn.	3.5	5/20/45	33,692	34,425	0.001%
Government National Mortgage Assn.	3.5	5/20/45	75,500	77,231	0.003%
Government National Mortgage Assn.	3.5	5/20/46	22,733	23,251	0.001%
Government National Mortgage Assn.	3.5	5/20/46	17,556	17,957	0.001%
Government National Mortgage Assn.	3	5/20/46	20,000	20,139	0.001%
Government National Mortgage Assn.	3	5/20/46	57,117	57,560	0.002%
Government National Mortgage Assn.	4	5/20/47	637,818	659,032	0.028%
Government National Mortgage Assn.	5.5	5/20/48	583,156	616,487	0.026%
Government National Mortgage Assn.	5	5/20/48	104,213	111,480	0.005%
Government National Mortgage Assn.	5	6/15/40	25,028	26,872	0.001%
Government National Mortgage Assn.	3.5	6/20/43	137,886	141,394	0.006%
Government National Mortgage Assn.	3.5	6/20/43	443,943	454,375	0.019%
Government National Mortgage Assn.	5.5	6/20/44	193,953	210,691	0.009%
Government National Mortgage Assn.	3	6/20/46	122,292	123,073	0.005%
Government National Mortgage Assn.	5	6/20/47	142,935	150,700	0.006%
Government National Mortgage Assn.	5	6/20/48	120,992	129,421	0.006%
Government National Mortgage Assn.	3	7/15/43	64,419	64,947	0.003%
Government National Mortgage Assn.	5.5	7/20/34	14,886	16,320	0.001%
Government National Mortgage Assn.	5	7/20/39	30,827	32,979	0.001%
Government National Mortgage Assn.	3.5	7/20/42	176,990	181,493	0.008%
Government National Mortgage Assn.	4	7/20/42	240,637	250,593	0.011%
Government National Mortgage Assn.	3	7/20/46	2,083,643	2,097,488	0.090%
Government National Mortgage Assn.	3	7/20/46	55,503	55,935	0.002%
Government National Mortgage Assn.	3	7/20/46	105,654	106,388	0.005%
Government National Mortgage Assn.	3	7/20/46	97,825	98,510	0.004%
Government National Mortgage Assn.	3	7/20/46	152,907	153,981	0.007%
Government National Mortgage Assn.	3	7/20/46	36,605	36,861	0.002%
Government National Mortgage Assn.	3	7/20/46	188,111	189,418	0.008%
Government National Mortgage Assn.	5	7/20/47	96,023	101,021	0.004%
Government National Mortgage Assn.	5	7/20/48	44,581	47,704	0.002%
Government National Mortgage Assn.	8	8/15/24	405	430	0.000%
Government National Mortgage Assn.	6	8/20/34	113,886	128,586	0.006%
Government National Mortgage Assn.	5	8/20/40	102,368	109,500	0.005%
Government National Mortgage Assn.	5	8/20/41	116,352	124,469	0.005%
Government National Mortgage Assn.	4	8/20/42	116,069	120,863	0.005%
Government National Mortgage Assn.	3	8/20/46	841,551	847,661	0.036%
Government National Mortgage Assn.	3	8/20/46	48,556	48,868	0.002%
Government National Mortgage Assn.	3	8/20/46	74,133	74,653	0.003%
Government National Mortgage Assn.	3	8/20/46	81,320	81,950	0.004%
Government National Mortgage Assn.	5	8/20/48	240,210	251,896	0.011%
Government National Mortgage Assn.	8	9/15/22	81	82	0.000%
Government National Mortgage Assn.	5	9/15/39	35,560	38,183	0.002%
Government National Mortgage Assn.	3	9/15/42	17,526	17,669	0.001%
Government National Mortgage Assn.	3	9/15/42	379,663	382,770	0.016%
Government National Mortgage Assn.	4.5	9/15/45	104,224	109,678	0.005%
Government National Mortgage Assn.	7	9/20/27	2,367	2,660	0.000%
Government National Mortgage Assn.	5.5	9/20/34	3,017	3,307	0.000%
Government National Mortgage Assn.	4.5	9/20/40	209,427	220,459	0.009%
Government National Mortgage Assn.	4	9/20/42	18,436	19,195	0.001%
Government National Mortgage Assn.	4.5	9/20/46	153,677	161,384	0.007%
Government National Mortgage Assn.	3	9/20/46	43,024	43,300	0.002%
Government National Mortgage Assn.	3	9/20/46	49,917	50,269	0.002%
Government National Mortgage Assn.	5	9/20/47	374,694	394,198	0.017%
Government National Mortgage Association	4.5	11/20/39	15,377	515	0.000%
Government National Mortgage Association	3	11/20/47	330,187	329,388	0.014%

Government National Mortgage Association	4.5	12/20/39	98,040	4,861	0.000%
Government National Mortgage Association	3	12/20/47	409,957	410,657	0.018%
Government National Mortgage Association	4.5	2/20/39	9,350	316	0.000%
Government National Mortgage Association	4	2/20/43	133,374	24,869	0.001%
Government National Mortgage Association	2.94	2/20/49	264,082	263,830	0.011%
Government National Mortgage Association	2.94	2/20/49	209,536	209,337	0.009%
Government National Mortgage Association	4	5/20/37	307,488	24,093	0.001%
Government National Mortgage Association	3.5	5/20/43	263,615	44,183	0.002%
Government National Mortgage Association	2.79	9/20/48	231,621	229,712	0.010%
Graco			12,200	604,144	0.026%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	59,188	59,031	0.003%
Great Portland Estates			97,228	945,734	0.041%
Great Wolf Trust 2017-WOLF	3.68	9/15/34	395,000	394,251	0.017%
Green Dot			1,400	84,910	0.004%
GrubHub			1,512	105,039	0.005%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	375,000	380,738	0.016%
GS Mortgage-Backed Securities Trust	2.46	7/25/44	94,586	93,170	0.004%
GS Mortgage Securities Corp Trust 2018-FBLU	3.43	11/15/35	380,000	379,304	0.016%
GS Mortgage Securities Trust 2014-GC26	3.63	11/10/47	220,000	226,896	0.010%
GTP Acquisition Partners I	2.35	6/15/20	875,000	865,095	0.037%
GTT Communications			13,300	461,510	0.020%
Guardant Health			1,876	143,889	0.006%
Halcyon Loan Advisors Funding 2014-3	3.86	10/22/25	318,563	318,393	0.014%
Hamamatsu Photonics KK			25,100	973,708	0.042%
Hanger			19,100	363,855	0.016%
Hanover Insurance Group			6,900	787,773	0.034%
Hardee s Funding	4.25	6/20/48	363,175	367,381	0.016%
Hardee s Funding	4.96	6/20/48	462,675	486,026	0.021%
Harris			12,420	1,983,598	0.085%
Hawaiian Airlines			14,800	388,500	0.017%
Haynes International			10,927	358,733	0.015%
HCA Healthcare			7,035	917,223	0.039%
Healthcare Realty Trust	3.63	1/15/28	440,000	428,128	0.018%
Heathrow Funding	4.88	7/15/21	695,000	716,772	0.031%
Heritage Commerce			28,666	346,859	0.015%
Heritage-Crystal Clean			12,800	351,360	0.015%
Heritage Financial Corp.			13,500	406,890	0.017%
Hess	4.3	4/1/27	495,000	490,328	0.021%
Hess	5.8	4/1/47	300,000	312,260	0.013%
Highwoods Realty	4.13	3/15/28	430,000	434,925	0.019%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	119,031	117,827	0.005%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	68,021	67,499	0.003%
Hilton Orlando Trust 2018-ORL	3.25	12/15/34	695,000	690,414	0.030%
Hilton Worldwide Holdings			23,467	1,950,342	0.084%
HMS Holdings			19,000	562,590	0.024%
HOF 2019-1 A1 144A	3.45	1/25/59	535,000	535,000	0.023%
HOF 2019-1 A3 144A	3.61	1/25/59	565,000	565,000	0.024%
Hologic			11,060	535,304	0.023%
Home Bancshares			47,500	834,575	0.036%
Honda Motor			35,400	961,492	0.041%
Honeywell International			42,863	6,811,788	0.292%
Hope Bancorp			21,200	277,296	0.012%
HSBC Holdings	3.95	5/18/24	200,000	203,500	0.009%
HSBC Holdings	3.9	5/25/26	565,000	570,549	0.024%
Humana	3.85	10/1/24	330,000	336,342	0.014%
Humana			8,251	2,194,766	0.094%
Huron Consulting Group			4,700	221,934	0.010%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	325,000	322,518	0.014%
IAC/InterActiveCorp			8,273	1,738,240	0.074%
ICU Medical			2,137	511,448	0.022%
IHS Markit			3,636	197,726	0.008%
Illumina			383	118,994	0.005%
ImmunoGen			3,632	9,843	0.000%
Immunomedics			11,200	215,152	0.009%
Independence			409,897	1,417,813	0.061%
Independent Bank Group			11,891	609,889	0.026%
Indonesia Government International Bond	2.95	1/11/23	650,000	644,697	0.028%
Indonesia Government International Bond	3.7	1/8/22	600,000	608,083	0.026%
Indonesia Government International Bond	3.75	4/25/22	640,000	649,266	0.028%
Infosys, ADR			87,600	957,468	0.041%
ING Groep			257,437	3,119,456	0.134%
Inphi			14,736	644,553	0.028%

Insmed			22,223	646,023	0.028%
Intercontinental Exchange			91,245	6,947,394	0.298%
International Paper			39,363	1,821,326	0.078%
Intesa Sanpaolo			617,034	1,505,889	0.065%
InTown Hotel Portfolio Trust 2018-STAY	3.18	1/15/33	230,000	228,625	0.010%
Intuit			30,317	7,925,167	0.340%
Intuitive Surgical			12,661	7,224,113	0.310%
Investors Bancorp			37,000	438,450	0.019%
Iridium Communications			9,900	261,756	0.011%
Israel Chemicals	6.38	5/31/38	700,000	755,698	0.032%
Israel Government Bond - Fixed	5.5	1/31/42	4,800,000	1,930,001	0.083%
J2 Acquisition			33,967	306,984	0.013%
J2 Acquisition			30,967	5,512	0.000%
Jagged Peak Energy			26,480	277,246	0.012%
JBG SMITH Properties, REIT			12,491	516,503	0.022%
J.B. Hunt Transport Services			450	45,581	0.002%
Jimmy Johns Funding	3.61	7/30/47	98,500	98,551	0.004%
John Bean Technologies			12,199	1,120,966	0.048%
Johnson Matthey			50,031	2,051,738	0.088%
JPMBB Commercial Mortgage Securities Trust 2014-C19	4.24	4/15/47	350,000	365,929	0.016%
JPMBB Commercial Mortgage Securities Trust 2014-C22	3.8	9/15/47	395,000	410,567	0.018%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	210,000	216,608	0.009%
JPMDB Commercial Mortgage Securities Trust 2018-C8	4.75	6/15/51	310,000	328,262	0.014%
JPMorgan Chase	2.95	10/1/26	1,480,000	1,446,662	0.062%
JPMorgan Chase	4.01	10/24/23	1,040,000	1,055,600	0.045%
JPMorgan Chase	3.2	6/15/26	235,000	233,773	0.010%
JPMorgan Chase	3.9	7/15/25	175,000	182,005	0.008%
JPMorgan Chase			36,823	3,727,592	0.160%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.83	10/15/45	421,822	422,308	0.018%
JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	2.96	4/15/46	315,000	316,433	0.014%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	145,000	152,535	0.007%
Kaiser Foundation Hospitals	3.5	4/1/22	275,000	281,816	0.012%
Kansas City Southern			1,965	227,901	0.010%
KazMunayGas National Co JSC	4.75	4/19/27	700,000	719,488	0.031%
Kering			3,941	2,260,579	0.097%
Keysight Technologies	4.6	4/6/27	615,000	637,026	0.027%
Keysight Technologies			47,212	4,116,886	0.176%
Kingfisher			633,028	1,941,326	0.083%
Kirin Holdings			53,600	1,282,309	0.055%
KLA-Tencor			1,811	216,252	0.009%
Knight-Swift Transportation Holdings			4,067	132,910	0.006%
Knorr-Bremse			13,639	1,356,796	0.058%
Koninklijke Philips			131,949	5,391,143	0.231%
Kosmos Energy			10,014	62,387	0.003%
KT			38,945	965,236	0.041%
Lam Research			565	101,141	0.004%
Landstar System			3,900	426,621	0.018%
Largan Precision			9,000	1,349,856	0.058%
Las Vegas Sands			32,419	1,976,262	0.085%
Lattice Semiconductor			86,925	1,037,015	0.044%
Legrand			20,174	1,350,657	0.058%
Linde			4,584	806,463	0.035%
Littelfuse			1,200	218,976	0.009%
Live Oak Bancshares			15,358	224,380	0.010%
Lloyds Banking Group			3,227,235	2,614,650	0.112%
LM Ericsson			146,578	1,350,260	0.058%
Lojas Renner			79,539	884,500	0.038%
L'Oreal			12,520	3,371,543	0.144%
Luxfer Holdings			16,000	399,680	0.017%
MACOM Technology Solutions Holdings			15,600	260,676	0.011%
Macquarie Group			27,413	2,524,631	0.108%
Madrigal Pharmaceuticals			574	71,899	0.003%
Magna International			47,100	2,293,299	0.098%
Magnetite XVI	3.98	1/18/28	455,000	444,561	0.019%
Magnetite XVIII	3.76	11/15/28	400,000	398,504	0.017%
Magnolia Oil & Gas			25,500	306,000	0.013%
Marriott			19,511	2,440,631	0.105%
Marsh & McLennan			54,287	5,097,549	0.218%
Martin Marietta Materials			375	75,443	0.003%
MasterCard			52,330	12,321,099	0.528%
Matador Resources			8,540	165,078	0.007%
Matson			20,200	729,018	0.031%

Maxim Integrated Products			29,609	1,574,311	0.067%
McDonald's			30,375	5,768,213	0.247%
Medtronic			61,685	5,618,270	0.241%
Meggitt			363,192	2,380,927	0.102%
Melrose Industries			571,986	1,366,220	0.059%
Merck			96,528	8,028,234	0.344%
Meridian Bancorp			31,207	489,638	0.021%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	430,000	542,548	0.023%
Michaels			32,800	374,576	0.016%
Microchip Technology			1,873	155,384	0.007%
Micron Technology			63,776	2,635,862	0.113%
Microsoft			356,118	42,000,557	1.799%
Middlesex Water			4,699	263,097	0.011%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	134,701	133,502	0.006%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	475,450	473,724	0.020%
Minerals Technologies			4,600	270,434	0.012%
Miraca Holdings			25,000	621,477	0.027%
Mitsubishi Corporation			77,500	2,157,696	0.092%
Mitsubishi Electric			273,000	3,522,354	0.151%
Mitsubishi UFJ Financial			527,300	2,607,919	0.112%
Mitsubishi UFJ Lease & Finance			205,700	1,050,041	0.045%
Mitsui Fudosan			69,900	1,760,890	0.075%
MKS Instruments			3,500	325,675	0.014%
Molina Healthcare			10,612	1,506,480	0.065%
Momenta Pharmaceuticals			11,937	173,445	0.007%
Moncler			49,081	1,980,902	0.085%
Monolithic Power Systems			1,796	243,340	0.010%
Monro			19,450	1,682,814	0.072%
Moody's			475	86,018	0.004%
Moog			5,000	434,750	0.019%
Morgan Stanley	3.75	2/25/23	370,000	379,835	0.016%
Morgan Stanley			86,617	3,655,237	0.157%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	225,000	231,034	0.010%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	128,828	0.006%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	320,000	334,445	0.014%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	55,000	57,514	0.002%
Morgan Stanley Capital I Trust 2017-ASHF	3.73	11/15/34	590,000	589,255	0.025%
Morgan Stanley Capital I Trust 2017-JWDR	3.33	11/15/34	695,000	691,078	0.030%
Morgan Stanley Capital I Trust 2017-JWDR	3.68	11/15/34	460,000	457,691	0.020%
Motorola Solutions			15,120	2,123,150	0.091%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	455,000	462,963	0.020%
MSCG Trust 2018-SELF	3.38	10/15/37	405,000	405,017	0.017%
Mueller Water Products			56,800	570,272	0.024%
Munich Re			15,361	3,640,487	0.156%
Murata Manufacturing			31,500	1,576,418	0.068%
MVW Owner Trust 2013-1	2.15	4/22/30	20,789	20,629	0.001%
MVW Owner Trust 2014-1	2.25	9/22/31	39,923	39,467	0.002%
MVW Owner Trust 2015-1	2.52	12/20/32	293,567	290,514	0.012%
MyoKardia			7,373	383,322	0.016%
National Bank of Canada			51,200	2,310,676	0.099%
National Commerce			5,600	219,576	0.009%
National Grid			183,465	2,036,532	0.087%
National Instruments			17,451	774,126	0.033%
National Vision Holdings			10,135	318,543	0.014%
NAVER			6,501	711,485	0.030%
Navient Private Education Loan Trust 2017	2.88	12/16/58	160,000	158,983	0.007%
Nestle			109,580	10,448,498	0.448%
Netflix	4.63	5/15/29	500,000	598,019	0.026%
Netflix			18,336	6,537,884	0.280%
Neuberger Berman CLO XIX	3.94	7/15/27	1,180,000	1,147,710	0.049%
Neuberger Berman CLO XVI-S	3.64	1/15/28	605,000	600,130	0.026%
Nevro			4,865	304,111	0.013%
New Fortress Energy			8,653	101,067	0.004%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	617,434	620,680	0.027%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	622,257	627,845	0.027%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	470,000	471,859	0.020%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	190,000	190,750	0.008%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	600,000	728,412	0.031%
NextEra Energy			25,453	1,583,835	0.068%
NextEra Energy			47,834	9,247,269	0.396%
Nextera Energy Partners			8,300	387,112	0.017%
Nielsen Holdings			87,290	2,066,154	0.089%

Nippon Telegraph & Telephone			133,300	5,682,724	0.243%
NiSource			87,653	2,512,135	0.108%
Nomad Foods			14,152	289,408	0.012%
Nordea Bank Abp			172,648	1,314,691	0.056%
Norfolk Southern			1,538	287,437	0.012%
Northern Star Resources			40,452	256,996	0.011%
Northrop Grumman			27,343	7,371,673	0.316%
Norwegian Cruise Line Holdings			13,355	733,991	0.031%
Novanta			13,930	1,180,289	0.051%
Novartis			81,444	7,828,360	0.335%
Novo Nordisk			26,013	1,359,580	0.058%
NuVasive			6,800	386,172	0.017%
NVIDIA			23,427	4,206,552	0.180%
NXP BV / NXP Funding	4.88	3/1/24	410,000	432,550	0.019%
NXP Semiconductors			47,037	4,157,600	0.178%
Occidental Petroleum			54,917	3,635,505	0.156%
Octagon Investment Partners XXIII	3.64	7/15/27	460,000	455,503	0.020%
Octagon Investment Partners XXIII	3.99	7/15/27	385,000	374,988	0.016%
Okta			1,600	132,368	0.006%
Ollies Bargain Outlet Holdings			12,368	1,055,361	0.045%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	635,000	640,699	0.027%
Omron			30,700	1,442,324	0.062%
ONE Gas			18,700	1,664,861	0.071%
OneSpaWorld Holdings			14,200	193,972	0.008%
Orchard therapeutics, ADR			3,453	61,740	0.003%
Origin Bancorp			10,190	346,970	0.015%
Osisko Gold Royalties			23,100	259,461	0.011%
OZLM VII	3.78	7/17/29	865,000	854,216	0.037%
OZLM VIII	3.63	10/17/29	645,000	642,253	0.028%
PACCAR			9,508	647,875	0.028%
Pacific Gas & Electric	4	12/1/46	85,000	68,531	0.003%
Pacific Gas & Electric	3.95	12/1/47	510,000	410,550	0.018%
Pacific Premier Bancorp			12,400	328,972	0.014%
Packaging Corporation of America			18,257	1,814,381	0.078%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	830,000	821,677	0.035%
Panasonic			187,100	1,613,195	0.069%
Papa John's International			11,500	608,925	0.026%
Paramount, REIT			41,127	583,592	0.025%
Paycom Software			2,100	397,173	0.017%
PayPal Holdings			71,691	7,444,393	0.319%
PDF Solutions			18,992	234,551	0.010%
PennyMac Financial Services			14,700	326,928	0.014%
PepsiCo			5,988	733,829	0.031%
Performance Food			17,691	701,271	0.030%
Persimmon			64,660	1,828,956	0.078%
Pertamina Persero PT	6.45	5/30/44	765,000	875,337	0.038%
Peru LNG Srl	5.38	3/22/30	800,000	836,000	0.036%
Perusahaan Gas Negara Persero	5.13	5/16/24	280,000	295,289	0.013%
Perusahaan Listrik Negara PT	5.45	5/21/28	900,000	964,208	0.041%
Perusahaan Penerbit SBSN Indonesia III	4.35	9/10/24	200,000	207,150	0.009%
Petroleos Mexicanos	5.5	1/21/21	870,000	886,530	0.038%
Petroleos Mexicanos	4.88	1/24/22	1,220,000	1,233,432	0.053%
Petroleos Mexicanos	6.38	2/4/21	705,000	732,848	0.031%
Petroleos Mexicanos	5.38	3/13/22	280,000	286,720	0.012%
Pfizer			305,802	12,987,411	0.556%
PG&E			2,850	50,730	0.002%
PGT Innovations			22,181	307,207	0.013%
Philip Morris International			75,057	6,634,288	0.284%
Ping An Insurance			222,500	2,504,953	0.107%
Pinnacle Financial Partners			15,102	826,079	0.035%
Pioneer Natural Resources			12,913	1,966,392	0.084%
Plains All American Pipeline LP / PAA Finance	4.65	10/15/25	430,000	447,403	0.019%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	100,000	97,849	0.004%
Pluralsight			8,458	268,457	0.012%
PNC Financial Services Group			26,003	3,189,528	0.137%
PNM Resources			27,000	1,278,180	0.055%
Pola Orbis Holdings			26,800	857,232	0.037%
PolyOne			9,800	287,238	0.012%
Post Holdings			11,200	1,225,280	0.052%
PRA Group			24,000	643,440	0.028%
Prestige Consumer Healthcare			8,500	254,235	0.011%
Principal Financial	4.7	5/15/55	365,000	357,700	0.015%

Principia Biopharma			4,415	150,110	0.006%
Progressive			6,812	491,077	0.021%
Prologis, REIT			54,508	3,921,851	0.168%
Proofpoint			7,100	862,153	0.037%
Prosperity Bancshares			9,600	662,976	0.028%
Prudential			180,075	3,609,707	0.155%
Prudential Financial			22,943	2,108,003	0.090%
Prysmian			65,845	1,247,936	0.053%
PS Business Parks, REIT			8,564	1,343,092	0.058%
PTC Therapeutics			2,800	105,392	0.005%
Public Storage, REIT			12,181	2,652,778	0.114%
Pure Storage			8,150	177,589	0.008%
Quaker Chemical			1,500	300,495	0.013%
Qualcomm			33,346	1,901,722	0.081%
Quanex Building Products			13,863	220,283	0.009%
Quidel			14,225	931,311	0.040%
QVC	5.13	7/2/22	1,045,000	1,093,587	0.047%
Radian			21,100	437,614	0.019%
Radius Health			19,000	378,860	0.016%
Raymond James Financial			4,493	361,282	0.015%
Reata Pharmaceuticals			1,100	94,017	0.004%
Recruit Holdings			61,100	1,751,766	0.075%
Redfin			14,528	294,483	0.013%
Red Robin Gourmet Burgers			10,928	314,836	0.013%
Regency Centers	3.6	2/1/27	300,000	296,729	0.013%
Regency Centers	4.13	3/15/28	155,000	159,128	0.007%
Regency Centers, REIT			5,700	384,693	0.016%
Regeneron Pharmaceuticals			1,229	504,652	0.022%
REI - SECURITY LENDING COLLATERAL			603,803	6,038,032	0.259%
Renesas Electronics			121,500	564,627	0.024%
Rentokil Initial			143,011	658,753	0.028%
Republic Services			24,547	1,973,088	0.085%
Resolution Funding	8.13	10/15/19	210,000	216,213	0.009%
Restaurant Brands International			21,047	1,370,370	0.059%
RETL 2019-RVP	3.63	3/15/36	415,000	415,000	0.018%
Rev			12,306	134,751	0.006%
Reynolds American	4.45	6/12/25	360,000	369,160	0.016%
RH			1,776	182,839	0.008%
Rio Tinto			15,000	1,044,627	0.045%
Roche Holding			23,775	6,551,317	0.281%
Roper Technologies			15,009	5,132,628	0.220%
Ross Stores			47,381	4,411,171	0.189%
Royal Bank Of Scotland	3.88	9/12/23	395,000	394,094	0.017%
Royal Caribbean Cruises			18,225	2,088,950	0.089%
Royal Dutch Shell, ADR			59,700	3,817,815	0.164%
Rsa Insurance			146,890	972,067	0.042%
Sabine Pass Liquefaction	5	3/15/27	910,000	964,600	0.041%
Sabine Pass Liquefaction	5.88	6/30/26	185,000	205,813	0.009%
SACI Falabella	4.38	1/27/25	900,000	921,095	0.039%
Safety Insurance Group			4,487	390,997	0.017%
SAGE Therapeutics			10,399	1,653,961	0.071%
Salesforce.com			50,867	8,055,807	0.345%
Samsonite International			369,000	1,185,607	0.051%
Samsung Electronics			100,894	3,979,555	0.170%
Sanderson Farms			5,600	738,304	0.032%
Sanofi			41,663	3,684,035	0.158%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	950,000	956,229	0.041%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	85,000	84,768	0.004%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	190,000	190,134	0.008%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	225,000	226,105	0.010%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	305,000	307,995	0.013%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	145,000	145,635	0.006%
Sarepta Therapeutics			1,100	131,109	0.006%
SASOL Financing USA	5.88	3/27/24	900,000	955,469	0.041%
SBA Tower Trust	2.9	10/15/19	445,000	444,616	0.019%
SBA Tower Trust	3.16	10/8/20	650,000	647,598	0.028%
SBA Tower Trust	3.87	10/8/24	785,000	797,714	0.034%
SBA Tower Trust	3.45	3/15/23	100,000	100,384	0.004%
SBA Tower Trust	3.17	4/15/22	605,000	603,334	0.026%
Scentre			519,044	1,515,140	0.065%
Schneider National			15,611	328,612	0.014%
Scholar Rock Holding			1,957	36,772	0.002%

Seacoast Banking			27,964	736,851	0.032%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	120,000	115,252	0.005%
Seattle Genetics			3,598	263,518	0.011%
Selective Insurance			17,900	1,132,712	0.049%
Semcorp Industries			218,580	412,247	0.018%
Sempra Energy			7,401	783,599	0.034%
Sempra Energy	3.8	2/1/38	305,000	279,166	0.012%
Sempra Energy	4	2/1/48	175,000	159,627	0.007%
Sempra Energy	3.25	6/15/27	169,000	161,787	0.007%
Sempra Energy			3,536	375,910	0.016%
Sempra Energy			71,464	8,994,459	0.385%
Sequoia Mortgage Trust 2013-4	3.49	4/25/43	626,245	625,455	0.027%
Sequoia Mortgage Trust 2017-5	3.88	8/25/47	235,665	238,796	0.010%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	493,822	497,427	0.021%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	158,334	159,382	0.007%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	450,874	455,975	0.020%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	560,675	568,348	0.024%
ServiceNow			32,013	7,890,884	0.338%
Seven Generations Energy			38,800	280,181	0.012%
Seven & i Holdings			56,600	2,135,529	0.091%
Sherwin-Williams			1,844	794,229	0.034%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	585,000	575,527	0.025%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	390,000	376,506	0.016%
Shockwave Medical			1,278	42,775	0.002%
Siemens			48,731	5,240,676	0.225%
Siemens Healthineers			30,166	1,259,446	0.054%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	65,805	65,162	0.003%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	46,229	45,980	0.002%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	206,113	205,752	0.009%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	335,000	337,100	0.014%
Sigma Alimentos SA de CV	4.13	5/2/26	760,000	744,800	0.032%
Simmons First National			6,900	168,912	0.007%
Simply Good Foods			29,106	599,293	0.026%
Simpson Manufacturing			7,600	450,452	0.019%
SiteOne Landscape Supply			16,406	937,603	0.040%
SJW			9,967	615,363	0.026%
Skyline Champion			17,431	331,189	0.014%
SLIde 2018-FUN	4.78	6/15/31	389,698	390,424	0.017%
SLM Corporation			29,564	292,979	0.013%
SLM Student Loan Trust 2008-5	4.47	7/25/23	274,801	278,370	0.012%
SLM Student Loan Trust 2008-9	4.27	4/25/23	268,304	271,395	0.012%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	358,627	356,365	0.015%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	205,157	0.009%
Smb Private Education Loan Trust 2015	2.98	7/15/27	280,683	281,076	0.012%
Smb Private Education Loan Trust 2015	4.43	8/16/32	455,000	470,907	0.020%
Smb Private Education Loan Trust 2016	2.43	2/17/32	691,278	680,254	0.029%
Smb Private Education Loan Trust 2016	2.7	5/15/31	141,591	140,845	0.006%
Smb Private Education Loan Trust 2017	2.82	10/15/35	1,220,000	1,206,982	0.052%
Smb Private Education Loan Trust 2018	3.63	11/15/35	270,000	277,207	0.012%
SMC			4,100	1,545,522	0.066%
SOFTBANK GROUP CORP			16,400	1,598,618	0.068%
Solvay Finance America	4.45	12/3/25	590,000	606,084	0.026%
Sony			29,300	1,237,082	0.053%
South32			463,110	1,229,925	0.053%
South Carolina Public Service Authority	4.32	12/1/27	360,000	370,462	0.016%
Southern	3.25	7/1/26	440,000	431,021	0.018%
Southern California Edison	2.9	3/1/21	85,000	84,146	0.004%
Southern California Edison	4.2	3/1/29	110,000	111,592	0.005%
Southern California Edison	4.13	3/1/48	410,000	391,661	0.017%
Southern California Edison	4.88	3/1/49	95,000	100,830	0.004%
Southern California Edison	4	4/1/47	40,000	37,441	0.002%
Southern California Edison	3.88	6/1/21	55,000	55,440	0.002%
Southern Company			102,148	5,279,009	0.226%
South Jersey Industries			3,433	176,363	0.008%
South State			7,707	526,696	0.023%
Southwest Gas Holdings			14,852	1,221,726	0.052%
S&P Global			6,720	1,414,896	0.061%
Spirit AeroSystems Holdings			26,751	2,448,519	0.105%
Splunk			23,689	2,951,649	0.126%
SS&C Technologies Holdings			25,768	1,641,164	0.070%
SSE			9,546	147,695	0.006%
STACR Trust 2018-DNA2	3.29	12/25/30	970,000	969,736	0.042%

STACR Trust 2018-DNA2	4.64	12/25/30	375,000	372,388	0.016%
STACR Trust 2018-DNA3	3.24	9/25/48	160,000	159,835	0.007%
STACR Trust 2018-HRP2	3.34	2/25/47	230,000	230,000	0.010%
STACR Trust 2018-HRP2	3.74	2/25/47	440,000	441,838	0.019%
Standard Chartered			196,401	1,513,935	0.065%
Stanley Electric			43,200	1,164,137	0.050%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	734,197	745,248	0.032%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	4/25/49	405,000	405,000	0.017%
State Auto Financial			8,300	273,236	0.012%
State Board of Administration Finance	2.16	7/1/19	175,000	174,815	0.007%
State Board of Administration Finance	3	7/1/20	430,000	432,270	0.019%
State Grid Overseas Investment 2016	3.75	5/2/23	465,000	478,379	0.020%
State Grid Overseas Investment 2016	2.75	5/4/22	1,060,000	1,052,139	0.045%
STERIS			7,200	921,816	0.039%
Sterling Bancorp Inc/MI			22,279	225,909	0.010%
StoneCo			8,394	345,077	0.015%
StoneCo			17,136	669,238	0.029%
Stora Enso			129,898	1,590,382	0.068%
Storebrand			258,446	2,013,429	0.086%
Stroeer SE & Co KGaA			19,267	1,129,180	0.048%
Stryker			62,279	12,301,348	0.527%
Sumitomo Corporation			226,900	3,145,807	0.135%
Sumitomo Metal Mining			39,700	1,176,383	0.050%
Sumitomo Mitsui Trust Holdings			45,597	1,638,716	0.070%
Sumitomo Rubber Industries			52,000	624,552	0.027%
Sun Hydraulics			6,437	299,385	0.013%
Sun Life Financial			79,497	3,054,122	0.131%
Suzuki Motor			37,600	1,666,729	0.071%
Svenska Handelsbanken			234,046	2,471,058	0.106%
Sweden Government Bond	0.75	11/12/29	2,935,000	329,652	0.014%
Sweden Government Bond	3.5	3/30/39	7,240,000	1,163,237	0.050%
Sweden Government Bond	2.25	6/1/32	2,935,000	385,398	0.017%
Symphony CLO XVII	3.67	4/15/28	915,000	910,196	0.039%
Synchrony Credit Card Master Note Trust	2.95	5/15/24	926,939	919,984	0.039%
Syngenta Finance	3.93	4/23/21	715,000	719,889	0.031%
Synopsys			40,091	4,616,479	0.198%
Tableau Software			10,760	1,369,533	0.059%
Taiwan Semiconductor Manufacturing			572,759	4,587,259	0.197%
Takeda Pharmaceutical, ADR			47,140	960,242	0.041%
TD Ameritrade Holding			107,687	5,383,273	0.231%
Team			20,100	351,750	0.015%
TechnoPro Holdings			9,400	563,204	0.024%
Telecom Italia			1,566,052	889,394	0.038%
Teledyne Technologies			7,300	1,730,173	0.074%
Teleflex			1,208	365,009	0.016%
Telefonica			173,313	1,451,828	0.062%
Telefonica Deutschland Holding			522,313	1,642,370	0.070%
Telstra			177,698	419,024	0.018%
Tempur Sealy International			13,100	755,477	0.032%
Tencent Holdings	3.8	2/11/25	960,000	984,109	0.042%
Tencent Holdings			248,010	11,405,430	0.489%
Tesla			2,798	783,048	0.034%
Texas Capital Bancshares			4,970	271,312	0.012%
Texas Instruments			41,710	4,424,180	0.190%
Therapeutics MD			105,224	512,441	0.022%
Thermo Fisher Scientific			47,806	13,085,458	0.561%
Thermon Group Holdings			13,500	330,885	0.014%
THK			77,700	1,929,785	0.083%
Thomson Reuters	3.35	5/15/26	760,000	726,381	0.031%
Tokio Marine Holdings			61,000	2,955,248	0.127%
Tokyo Electron			12,600	1,827,735	0.078%
Toro			12,400	853,616	0.037%
Tosoh			23,300	363,555	0.016%
Total			96,379	5,363,452	0.230%
Total, ADR			133,419	7,424,767	0.318%
Towd Point Mortgage Trust 2015-3	3	3/25/54	189,432	188,217	0.008%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	575,000	581,383	0.025%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	211,439	209,567	0.009%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	139,801	138,448	0.006%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	172,390	170,885	0.007%
Towd Point Mortgage Trust 2016-1	3	2/25/55	233,220	231,661	0.010%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	174,809	172,848	0.007%

Towd Point Mortgage Trust 2017-1	2.75	10/25/56	99,451	98,355	0.004%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	106,301	105,219	0.005%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	277,523	273,176	0.012%
Towd Point Mortgage Trust 2017-5	3.09	2/25/57	198,495	196,857	0.008%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,174,251	1,171,285	0.050%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	784,404	781,731	0.033%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	535,422	536,492	0.023%
Towd Point Mortgage Trust 2019-1	3.75	3/25/58	538,863	547,300	0.023%
Towne Bank/Portsmouth VA			15,800	391,050	0.017%
Toyota Motor			68,000	4,005,933	0.172%
TransCanada			125,737	5,650,621	0.242%
Transcontinental Gas Pipe Line	4	3/15/28	545,000	553,136	0.024%
Transcontinental Gas Pipe Line	4.6	3/15/48	240,000	244,653	0.010%
Transurban Finance Co Pty	4.13	2/2/26	130,000	130,921	0.006%
Transurban Finance Co Pty	3.38	3/22/27	540,000	516,741	0.022%
TreeHouse Foods			17,500	1,129,625	0.048%
Trinity Acquisition	4.4	3/15/26	335,000	347,766	0.015%
Trinity Acquisition	3.5	9/15/21	165,000	165,726	0.007%
Tri Pointe			45,063	569,596	0.024%
TRP Dynamic Global Bd - I			9,341,335	87,341,485	3.742%
TRP Inflation Protected Bond - I			142,056	1,666,321	0.071%
TRP Inst Emerging Markets Bd - Inst			10,008,975	85,276,465	3.653%
TRP Inst Emerging Markets Eq - Inst			2,655,576	103,195,678	4.421%
TRP Inst Floating Rate - Inst			2,413,014	23,647,537	1.013%
TRP Institutional High Yield - Inst			6,080,248	52,411,734	2.245%
TRP International Bond (USD Hgd) - I			9,700,795	94,582,749	4.052%
TRP Real Assets - I			2,592,722	29,505,175	1.264%
TRP Treasury Reserve	2.49		31,463,314	31,463,314	1.348%
TRP US Treasury Long-Term - I			5,394,789	68,675,658	2.942%
Tucows			3,466	281,370	0.012%
Tuesday Morning			55,900	118,508	0.005%
Tyson Foods			197,064	13,682,154	0.586%
Ubs Group Funding Switzerland	2.86	8/15/23	370,000	364,476	0.016%
Ulta Beauty			1,405	489,966	0.021%
Ultragenyx Pharmaceutical			4,473	310,247	0.013%
Umicore			41,202	1,833,806	0.079%
Unibail-Rodamco-Westfield			6,752	1,107,246	0.047%
Unilever			125,815	7,242,275	0.310%
Union Pacific			5,657	945,850	0.041%
United Continental			19,734	1,574,379	0.067%
UnitedHealth Group			44,780	11,072,303	0.474%
United Overseas Bank			78,800	1,470,203	0.063%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	849,367	882,385	0.038%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	287,339	289,384	0.012%
U.S. Physical Therapy			4,948	519,688	0.022%
U.S. Treasury Bonds	4.25	11/15/40	2,125,000	2,667,207	0.114%
U.S. Treasury Bonds	2.75	2/15/28	615,000	633,066	0.027%
U.S. Treasury Bonds	3.13	2/15/43	6,615,000	7,025,337	0.301%
U.S. Treasury Bonds	2.5	2/15/46	555,000	523,174	0.022%
U.S. Treasury Bonds	3	2/15/49	1,720,000	1,785,844	0.077%
U.S. Treasury Bonds	2.38	5/15/27	345,000	345,647	0.015%
U.S. Treasury Bonds	2.88	5/15/28	1,110,000	1,154,227	0.049%
U.S. Treasury Bonds	3.88	8/15/40	2,225,000	2,655,398	0.114%
U.S. Treasury Bonds	3	8/15/48	2,700,000	2,800,828	0.120%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	6,777,714	6,930,212	0.297%
U.S. Treasury Notes	2.88	10/31/23	20,910,000	21,491,559	0.921%
U.S. Treasury Notes	2.88	11/30/23	8,260,000	8,497,475	0.364%
U.S. Treasury Notes	2.5	1/15/22	9,550,000	9,618,641	0.412%
U.S. Treasury Notes	2.5	2/15/22	1,000,000	1,007,813	0.043%
U.S. Treasury Notes	1.75	6/30/22	325,000	320,277	0.014%
U.S. Treasury Notes	1.63	8/31/22	790,000	774,447	0.033%
Utility debt Securitization Authority	2.04	6/15/21	120,000	119,874	0.005%
Valmont Industries			4,989	649,069	0.028%
Vanke Real Estate Hong Kong	5.35	3/11/24	900,000	954,943	0.041%
Ventas, REIT			24,231	1,546,180	0.066%
Veoneer			21,399	499,566	0.021%
Vereit Operating Partnership	4.6	2/6/24	1,265,000	1,299,115	0.056%
Vereit Operating Partnership	4.88	6/1/26	105,000	109,264	0.005%
Vereit Operating Partnership	3.95	8/15/27	399,000	392,241	0.017%
Verizon Communications	4.75	11/1/41	235,000	247,391	0.011%
Verizon Communications	3.38	2/15/25	265,000	268,730	0.012%
Verizon Communications	4.67	3/15/55	205,000	209,780	0.009%

Verizon Communications	5.01	4/15/49	510,000	556,354	0.024%
Verizon Communications	4.86	8/21/46	470,000	502,029	0.022%
Verizon Communications			176,657	10,445,728	0.448%
Verizon Owner Trust 2018-1	3.2	9/20/22	365,000	366,431	0.016%
Vertex Pharmaceuticals			36,272	6,672,234	0.286%
Verus Securitization Trust 2018-2	3.68	6/1/58	357,459	360,891	0.015%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	116,855	117,790	0.005%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	523,922	531,807	0.023%
Verus Securitization Trust 2019-1	3.84	2/25/59	815,771	821,784	0.035%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	445,000	445,000	0.019%
V. F.			4,949	430,118	0.018%
Virginia Commonwealth Transportation Board	5.35	5/15/35	60,000	70,109	0.003%
Virginia Public Building Authority	5.9	8/1/30	420,000	520,384	0.022%
Visa			92,061	14,379,008	0.616%
Visteon			5,368	361,535	0.015%
VMware			18,529	3,344,670	0.143%
Vodafone	4.38	5/30/28	425,000	429,893	0.018%
Vodafone	5	5/30/38	670,000	664,272	0.028%
Vodafone, ADR			161,618	2,938,215	0.126%
Volkswagen Bank GmbH	1.88	1/31/24	100,000	115,041	0.005%
Volkswagen Leasing GmbH	1.63	8/15/25	200,000	223,108	0.010%
Volvo Financial Equipment LLC Series 2016-1	1.67	2/18/20	18,749	18,740	0.001%
Wal-Mart			22,862	2,229,731	0.096%
Walt Disney	3.7	9/15/24	110,000	113,931	0.005%
Walt Disney			3,509	389,604	0.017%
Waste Connections			11,675	1,034,288	0.044%
WaVe Life Sciences			5,646	219,347	0.009%
Webster Financial			8,752	443,464	0.019%
WellCare Health Plans			7,872	2,123,472	0.091%
Wells Fargo			172,776	8,348,536	0.358%
Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	275,000	273,809	0.012%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.25	7/15/58	95,000	95,032	0.004%
Wells Fargo Commercial Mortgage Trust 2015-SG1	3.79	9/15/48	530,000	549,233	0.024%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	695,000	685,836	0.029%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,165,000	1,190,671	0.051%
Wells Fargo Commercial Mortgage Trust 2017-C41	4.19	11/15/50	471,000	482,561	0.021%
Western Alliance Bancorp			18,000	738,720	0.032%
West Fraser Timber			6,400	311,296	0.013%
Weyerhaeuser, REIT			66,485	1,751,215	0.075%
WFRBS Commercial Mortgage Trust 2014-C19	4.1	3/15/47	355,000	374,314	0.016%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	103,000	108,283	0.005%
WFRBS Commercial Mortgage Trust 2014-C20	3.72	5/15/47	220,000	227,535	0.010%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	430,000	447,692	0.019%
Williams	3.9	1/15/25	150,000	152,865	0.007%
Williams	4.85	3/1/48	335,000	333,968	0.014%
Williams	4.3	3/4/24	45,000	46,818	0.002%
Williams	4	9/15/25	111,000	113,977	0.005%
Willis North America	3.6	5/15/24	400,000	402,333	0.017%
Willis Towers Watson			41,897	7,359,208	0.315%
Wilmar International			643,600	1,573,686	0.067%
Wingstop			11,700	889,551	0.038%
Wix.com			1,075	129,892	0.006%
Woodside Finance	3.7	3/15/28	1,485,000	1,433,110	0.061%
Woodside Finance	3.65	3/5/25	470,000	467,229	0.020%
Woodside Finance	3.7	9/15/26	439,000	431,647	0.018%
Workday			25,969	5,008,122	0.215%
Worldpay			22,254	2,525,829	0.108%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	420,000	426,472	0.018%
WorleyParsons			145,789	1,463,234	0.063%
WPP			186,660	1,971,896	0.084%
WPP Finance 2010	3.75	9/19/24	1,230,000	1,208,434	0.052%
Wright Medical			17,501	550,406	0.024%
WSFS Financial			8,557	330,300	0.014%
Wynn Resorts			5,639	672,845	0.029%
Xencor			11,623	361,010	0.015%
Xilinx			7,954	1,008,488	0.043%
Xylem			3,477	274,822	0.012%
Yahoo! Japan			250,300	613,899	0.026%
Yum! Brands			17,471	1,743,781	0.075%
YY, ADR			19,895	1,671,379	0.072%
Zalando			25,403	992,480	0.043%
Zendesk			10,200	867,000	0.037%

Zimmer Biomet Holdings	18,114	2,313,158	0.099%
Zoetis	4,384	441,337	0.019%
Zurich Insurance Group	8,365	2,769,121	0.119%
Zynga	119,200	635,336	0.027%
Miscellaneous Securities ‡		4,186,258	
Total Investments in Securities		2,356,461,224	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	113,660	EUR	(100,000)	05/24/2019	950	0.000%
BANK OF AMERICA	USD	209,179	ILS	(754,897)	05/15/2019	706	0.000%
BANK OF AMERICA	USD	159,602	SEK	(1,466,029)	05/17/2019	1,340	0.000%
BANK OF AMERICA	USD	2,242,560	AUD	(3,154,474)	05/24/2019	327	0.000%
BANK OF AMERICA	USD	1,568,282	AUD	(2,205,041)	05/24/2019	917	0.000%
BANK OF AMERICA	USD	1,850,054	CAD	(2,477,000)	06/21/2019	(7,355)	0.000%
BANK OF AMERICA	USD	981,408	CAD	(1,315,000)	06/21/2019	(4,661)	0.000%
JP MORGAN CHASE BANK	USD	56,571	ILS	(205,596)	04/16/2019	(91)	0.000%
JP MORGAN CHASE BANK	USD	171,568	EUR	(150,940)	05/24/2019	1,445	0.000%
JP MORGAN CHASE BANK	USD	1,076,315	AUD	(1,515,000)	06/21/2019	(1,069)	0.000%
JP MORGAN CHASE BANK	USD	970,360	KRW	(1,100,000,000)	07/12/2019	549	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	889,237	SEK	(8,146,388)	05/17/2019	9,812	0.000%
CITIBANK N A	USD	81,516	ILS	(293,716)	04/16/2019	567	0.000%
CITIBANK N A	USD	153,661	ILS	(552,591)	05/15/2019	1,057	0.000%
CITIBANK N A	USD	74,341	ILS	(269,477)	05/15/2019	(78)	0.000%
CITIBANK N A	USD	56,738	ILS	(206,205)	05/15/2019	(208)	0.000%
CITIBANK N A	USD	1,919,996	AUD	(2,720,139)	05/24/2019	(13,506)	-0.001%
CITIBANK N A	USD	949,660	AUD	(1,350,000)	05/24/2019	(9,934)	0.000%
CITIBANK N A	USD	114,016	EUR	(100,000)	05/24/2019	1,306	0.000%
CITIBANK N A	USD	2,292,808	CAD	(3,057,116)	06/21/2019	392	0.000%
CITIBANK N A	USD	953,124	NZD	(1,400,000)	06/28/2019	(1,921)	0.000%
GOLDMAN SACHS & CO	USD	93,969	ILS	(339,966)	05/15/2019	84	0.000%
GOLDMAN SACHS & CO	USD	852,777	SEK	(7,811,777)	05/17/2019	9,474	0.000%
GOLDMAN SACHS & CO	USD	974,139	SEK	(8,965,000)	05/17/2019	6,342	0.000%
GOLDMAN SACHS & CO	USD	1,077,742	CAD	(1,445,000)	06/21/2019	(5,809)	0.000%
GOLDMAN SACHS & CO	USD	1,959,963	CAD	(2,621,000)	06/21/2019	(5,426)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	529,598	ILS	(1,910,897)	04/16/2019	2,951	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	37,641	ILS	(135,993)	04/16/2019	161	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	37,850	ILS	(136,430)	04/16/2019	249	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	74,458	ILS	(269,126)	05/15/2019	136	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	229,801	ILS	(826,615)	05/15/2019	1,522	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	195,280	ILS	(703,439)	05/15/2019	1,018	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	40,239	EUR	(35,255)	05/24/2019	503	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	17,203	EUR	(15,081)	05/24/2019	205	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	113,533	EUR	(100,000)	05/24/2019	823	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	112,740	EUR	(98,943)	05/24/2019	1,222	0.000%
UBS SECURITIES LLC	USD	74,221	ILS	(269,458)	04/16/2019	(42)	0.000%
UBS SECURITIES LLC	USD	116,778	EUR	(102,680)	05/24/2019	1,048	0.000%
UBS SECURITIES LLC	USD	114,108	EUR	(100,000)	05/24/2019	1,399	0.000%
UBS SECURITIES LLC	USD	1,570,609	CAD	(2,089,746)	06/21/2019	3,586	0.000%

Total Forward Currency Exchange Contracts

(10)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S32 REC 106 04/17/2019	106.00	4/17/2019	(2,465,000)	(17,872)	(0.001%)
CDX HY S32 REC 106.25 04/17/2019	106.25	4/17/2019	(3,285,000)	(18,164)	(0.001%)
CDX HY S32 REC 106.25 04/17/2019	106.25	4/17/2019	(2,465,000)	(13,630)	(0.001%)
SPX 5/19 C2825	2,825.00	5/17/2019	(46,200)	(2,658,810)	(0.114%)

Total Options

(2,708,476)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BOEING CO DEB CDS 06/20/2024	100,000	2,424	0.000%
CDX HY CDSI S32 5Y PRC 06/20/2024	(3,725,000)	(247,415)	(0.011%)
COLOMBIA CDS 06/20/2024	805,000	(3,332)	(0.000%)
COLOMBIA CDS 06/20/2024	2,480,000	(10,265)	(0.000%)
CVS HEALTH CORP CDS 06/20/2024	200,000	770	0.000%
PENERBANGAN MALAYSIA CDS 06/20/2024	1,000,000	18,501	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2024	1,040,000	(1,705)	(0.000%)
REPUBLIC OF INDONESIA CDS 06/20/2024	2,060,000	(3,376)	(0.000%)
SOUTH AFRICA CDS 06/20/2024	982,680	(45,732)	(0.002%)
SOUTH AFRICA CDS 06/20/2024	500,000	(23,269)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	982,681	(45,732)	(0.002%)
SOUTH AFRICA CDS 06/20/2024	1,777,639	(82,728)	(0.004%)

Total Swap Contracts

(441,858)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM9 5YR US NOTE FUT JUN 19	607	6/28/2019	70,307,675	646,410	3.012%
MSCI EAFE FUT 6/19	(106)	6/21/2019	(9,891,920)	(116,606)	(0.424%)
S&P500 EMINI FUT 6/19	322	6/21/2019	45,688,580	294,789	1.957%
TUM9 2YR US NOTE FUT JUN 19	842	6/28/2019	179,424,938	506,061	7.687%
TYM9 UST 10YR FUT JUN 19	(36)	6/19/2019	(4,471,875)	(63,051)	(0.192%)
UXYM9 UST 10YR ULTRA FUT JUN19	(406)	6/19/2019	(53,909,188)	(890,191)	(2.310%)
WNM9 ULTRA US BOND FUT JUN19	47	6/19/2019	7,896,000	300,907	0.338%

Total Futures Contracts **678,318**

NET ASSETS **2,334,103,343**

NET ASSET VALUE PER SHARE

Personal Strategy Balanced Fund Shares **23.02**

(\$2,008,910,723 / 87,277,851 Shares Outstanding)

Personal Strategy Balanced Fund - I Class Shares **23.02**

(\$325,192,619 / 14,125,718 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

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYP	Guyanan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvnai
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling

CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

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.