

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	248,900	0.010%
280 Park Avenue 2017-280P Mortgage Trust	3.27	9/15/34	645,000	645,203	0.027%
Aaron's			19,926	1,223,656	0.050%
ABB			122,890	2,463,719	0.101%
Abbott Laboratories			11,860	997,426	0.041%
AbbVie	4.88	11/14/48	55,000	57,507	0.002%
AbbVie	4.7	5/14/45	370,000	376,441	0.015%
Abn Amro			102,958	2,203,043	0.091%
Acadia Healthcare			16,442	574,648	0.024%
Acadia Realty Trust, REIT			13,800	377,706	0.016%
Accelaron Pharma			8,200	336,856	0.014%
Adaptive Biotechnologies			2,888	139,490	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	150,702	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	380,000	407,550	0.017%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	675,000	693,563	0.029%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	314,625	0.013%
Aerojet Rocketdyne Holdings			22,142	991,297	0.041%
Agilent Technologies			7,430	554,798	0.023%
Agios Pharmaceuticals			4,109	204,957	0.008%
Aia	3.9	4/6/28	665,000	705,684	0.029%
AIA Group			235,600	2,544,221	0.105%
Aib	4.26	4/10/25	375,000	385,706	0.016%
Aimmune Therapeutics			11,283	234,912	0.010%
Air Liquide			16,796	2,349,230	0.097%
Air Products & Chemicals			18,925	4,284,052	0.176%
Aisin Seiki			23,000	793,389	0.033%
Alcon			44,484	2,760,232	0.114%
Alcon			16,288	1,005,778	0.041%
Alder Biopharmaceuticals			25,817	303,866	0.012%
Alexander & Baldwin, REIT			18,516	427,720	0.018%
Alexandria Real Estate Equities	3.95	1/15/27	380,000	399,029	0.016%
Alexandria Real Estate Equities	3.95	1/15/28	595,000	624,156	0.026%
Alexandria Real Estate Equities	3.45	4/30/25	330,000	339,187	0.014%
Alexion Pharmaceuticals			21,069	2,759,618	0.114%
Alibaba Group Holding	3.6	11/28/24	1,555,000	1,622,350	0.067%
Alibaba Group Holding, ADR			96,514	16,354,297	0.673%
Allegro CLO III	3.42	7/25/27	475,000	473,031	0.019%
Allergan Funding SCS	2.63	11/15/28	100,000	124,970	0.005%
Allogene therapeutics			2,410	64,709	0.003%
Alphabet Class A			4,314	4,671,199	0.192%
Alphabet Class C			18,212	19,685,533	0.810%
Altria	4.8	2/14/29	140,000	150,785	0.006%
Altria	5.8	2/14/39	395,000	440,840	0.018%
Altria	5.95	2/14/49	320,000	361,997	0.015%
Amazon.com			22,127	41,900,351	1.723%
Amcor			143,936	1,637,774	0.067%
Amedisys			5,484	665,812	0.027%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	51,612	52,616	0.002%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	115,065	115,462	0.005%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	182,159	182,407	0.008%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	432,770	451,467	0.019%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	193,905	195,238	0.008%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	229,218	227,084	0.009%
American Campus Communities Operating Partnership	3.63	11/15/27	380,000	387,093	0.016%
American Campus Communities Operating Partnership	3.3	7/15/26	170,000	171,306	0.007%
American Campus Communities, REIT			19,400	895,504	0.037%
American International	3.9	4/1/26	70,000	73,104	0.003%
American International Group			311,072	16,573,916	0.682%
American Public Education			5,857	173,250	0.007%
American Tower, REIT			328	67,060	0.003%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	860,000	863,196	0.036%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	65,000	65,221	0.003%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	290,000	295,349	0.012%
Ameriprise Financial			2,728	395,996	0.016%
Amneal Pharmaceuticals			14,300	102,531	0.004%
Analog Devices			31,490	3,554,276	0.146%
AnaptysBio			1,762	99,412	0.004%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	529,808	529,808	0.022%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	918,105	936,313	0.039%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	206,897	210,992	0.009%

Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	594,895	602,526	0.025%
Anglo American Capital	3.63	9/11/24	245,000	250,206	0.010%
Anglo American Capital	4	9/11/27	215,000	215,269	0.009%
Anglo American Capital	4.13	9/27/22	200,000	207,750	0.009%
Anheuser-Busch InBev Worldwide	4.15	1/23/25	114,000	123,385	0.005%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	872,000	1,059,306	0.044%
Anthem			29,850	8,423,969	0.346%
Antofagasta			152,827	1,805,218	0.074%
Apple			4,027	797,024	0.033%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	800,000	805,813	0.033%
Applied Materials			18,150	815,117	0.034%
Aptiv			34,611	2,797,607	0.115%
APT Pipelines	3.88	10/11/22	345,000	357,045	0.015%
APT Pipelines	4.25	7/15/27	210,000	219,829	0.009%
ArcelorMittal	4.55	3/11/26	185,000	194,713	0.008%
Argenx, ADR			4,372	618,988	0.025%
Arrow Electronics	4	4/1/25	395,000	404,872	0.017%
Asahi Kasei			211,400	2,259,986	0.093%
Ascendis Pharma, ADR			14,959	1,722,529	0.071%
Ashford Hospitality Trust 2018-ASHF	3.64	4/15/35	345,000	344,566	0.014%
Ashford Hospitality Trust 2018-ASHF	3.79	4/15/35	165,000	164,999	0.007%
ASML Holding			9,893	2,057,051	0.085%
ASML Holding			11,252	2,341,427	0.096%
ASOS			25,237	819,092	0.034%
Assurant			9,496	1,010,184	0.042%
Astellas Pharma			287,900	4,102,795	0.169%
Atlantic Capital Bancshares			13,680	234,202	0.010%
Atlassian			2,776	363,212	0.015%
Atricure			7,300	217,832	0.009%
Atrium Hotel Portfolio Trust 2017-ATRM	3.32	12/15/36	770,000	769,507	0.032%
Ausgrid Finance Pty	3.85	5/1/23	245,000	253,856	0.010%
Ausgrid Finance Pty	4.35	8/1/28	385,000	409,432	0.017%
Australia & New Zealand Banking			118,443	2,351,017	0.097%
Autoliv			17,532	1,238,260	0.051%
Autolus therapeutics, ADR			1,423	22,910	0.001%
Automatic Data Processing			2,712	448,375	0.018%
AvalonBay Communities, REIT			800	162,544	0.007%
Avanos Medical			17,400	758,814	0.031%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	380,000	381,893	0.016%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	1,030,000	1,045,555	0.043%
Avis Budget Rental Car Funding AESOP	4	3/20/25	500,000	528,232	0.022%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	245,000	248,597	0.010%
Aviva			324,563	1,719,073	0.071%
Avnet	3.75	12/1/21	310,000	316,225	0.013%
Avolon Holdings Funding	5.13	10/1/23	595,000	630,403	0.026%
Avolon Holdings Funding	4.38	5/1/26	240,000	246,959	0.010%
Avolon Holdings Funding	3.95	7/1/24	110,000	112,559	0.005%
AXA			149,734	3,932,275	0.162%
AXA Equitable Holdings	3.9	4/20/23	195,000	202,945	0.008%
AXA Equitable Holdings	4.35	4/20/28	495,000	519,082	0.021%
Axis Capital Holdings			11,500	685,975	0.028%
AZZ			14,100	648,882	0.027%
Baidu	4.38	3/29/28	1,005,000	1,061,056	0.044%
Baidu	2.88	7/6/22	610,000	612,074	0.025%
Baidu	3.88	9/29/23	420,000	435,832	0.018%
Baidu, ADR			7,200	844,992	0.035%
Ball			54,013	3,780,370	0.155%
Banco De Bogota	4.38	8/3/27	900,000	928,134	0.038%
Banco De Bogota	4.38	8/3/27	600,000	618,756	0.025%
Banco Santander	3.5	4/11/22	400,000	410,304	0.017%
Banco Santander Chile	3.88	9/20/22	315,000	326,744	0.013%
BANK 2017-BNK5	3.9	6/15/60	470,000	489,987	0.020%
BANK 2018-BNK13	4.22	8/15/61	515,000	574,619	0.024%
BANK 2019-BNK18	3.98	5/15/62	425,000	450,652	0.019%
Bank of America	3.3	1/11/23	1,000,000	1,030,345	0.042%
Bank of America			480,516	13,934,964	0.573%
BankUnited			22,700	765,898	0.032%
Barclays	3.68	1/10/23	390,000	395,245	0.016%
Barclays	4.61	2/15/23	500,000	517,970	0.021%
Barclays, ADR			40,920	311,401	0.013%
Barclays Bank	5.14	10/14/20	355,000	364,849	0.015%
Barings CLO Ltd 2013-I	3.39	1/20/28	535,000	531,323	0.022%
Barings CLO Ltd 2016-II	3.67	7/20/28	420,000	419,339	0.017%
Barnes Group			6,900	388,746	0.016%
BASF			31,225	2,271,594	0.093%
BAT Capital	3.22	8/15/24	620,000	625,096	0.026%

BAT Capital	3.56	8/15/27	1,065,000	1,059,575	0.044%
Bayer			57,157	3,964,427	0.163%
Bayer US Finance II	3.88	12/15/23	825,000	854,808	0.035%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	269,577	274,678	0.011%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	71,196	72,051	0.003%
BBVA Bancomer SA/Texas	4.38	4/10/24	885,000	925,268	0.038%
Becton Dickinson And	3.73	12/15/24	300,000	314,522	0.013%
Becton Dickinson And			12,838	798,191	0.033%
Becton Dickinson And	1.4	5/24/23	200,000	235,889	0.010%
Becton Dickinson And	3.36	6/6/24	545,000	562,210	0.023%
Becton Dickinson And	3.7	6/6/27	1,070,000	1,117,343	0.046%
Becton Dickinson And	4.67	6/6/47	398,000	445,093	0.018%
Becton, Dickinson & Company			55,756	14,051,070	0.578%
Becton Dickinson Euro Finance Sarl	0.63	6/4/23	150,000	171,779	0.007%
BeiGene, ADR			379	46,977	0.002%
Beijing Enterprises Holdings			200,500	1,019,187	0.042%
Benchmark 2018-B8 Mortgage Trust	4.23	1/15/52	690,000	772,628	0.032%
Bhp			96,738	2,474,021	0.102%
Bhp			21,753	632,329	0.026%
Blackstone Hedge Fund Solutions			100,327	117,932,719	4.851%
Bloom Energy			14,277	175,179	0.007%
BlueMountain CLO 2015-2	3.53	7/18/27	355,000	354,312	0.015%
BlueMountain CLO 2015-2	4.1	7/18/27	300,000	297,448	0.012%
Blueprint Medicines			6,256	590,128	0.024%
BNP Paribas			64,181	3,042,521	0.125%
Boardwalk Pipelines	4.95	12/15/24	375,000	399,527	0.016%
Boardwalk Pipelines	5.95	6/1/26	495,000	549,727	0.023%
Boardwalk Pipelines	4.45	7/15/27	85,000	86,868	0.004%
Boeing			65,895	23,986,439	0.987%
Booking Holdings	3.65	3/15/25	560,000	591,605	0.024%
Booking Holdings	3.6	6/1/26	565,000	595,571	0.024%
Booking Holdings			4,247	7,961,893	0.327%
Booz Allen Hamilton			17,400	1,152,054	0.047%
Boral Finance Pty	3	11/1/22	60,000	59,822	0.002%
Boral Finance Pty	3.75	5/1/28	1,150,000	1,147,294	0.047%
Boston Beer			3,823	1,444,176	0.059%
Boston Properties	2.75	10/1/26	351,000	344,710	0.014%
Boston Properties	3.2	1/15/25	465,000	474,560	0.020%
Boston Properties	3.65	2/1/26	370,000	384,330	0.016%
Boston Scientific			88,426	3,800,549	0.156%
Boyd Gaming			2,900	78,126	0.003%
BP, ADR			91,544	3,817,385	0.157%
Brambles USA	4.13	10/23/25	240,000	253,122	0.010%
Braskem Finance	7.38	1/4/68	211,000	214,431	0.009%
Bridge Bancorp			13,800	406,548	0.017%
Bright Horizons Family Solutions			4,958	748,013	0.031%
Brinks Company			19,014	1,543,557	0.063%
Bristol-Myers Squibb	3.2	6/15/26	765,000	792,682	0.033%
Bristol-Myers Squibb	4.13	6/15/39	160,000	173,160	0.007%
Brixmor Operating Partnership	3.85	2/1/25	170,000	175,020	0.007%
Brixmor Operating Partnership	4.13	5/15/29	290,000	299,935	0.012%
Brixmor Operating Partnership	3.65	6/15/24	307,000	314,461	0.013%
Broadcom	3.63	10/15/24	50,000	50,218	0.002%
Broadcom	4.25	4/15/26	390,000	394,620	0.016%
Broadcom			22,744	6,547,088	0.269%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	445,000	449,077	0.018%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	355,000	345,619	0.014%
Bruker			18,970	947,552	0.039%
Bunge Ltd Finance	3.75	9/25/27	565,000	554,614	0.023%
Burberry			87,310	2,069,446	0.085%
Burlington Stores			7,500	1,276,125	0.052%
BWX Technologies			19,794	1,031,267	0.042%
BX Commercial Mortgage Trust 2019-IMC	3.39	4/15/34	535,000	535,672	0.022%
Cable One			1,335	1,563,272	0.064%
California Water Service Group			11,400	577,182	0.024%
Cal-Maine Foods			17,911	747,247	0.031%
Canadian Pacific Railway			7,515	1,767,829	0.073%
Cantor Commercial Real Estate Lending 2019-CF1	4.18	5/15/52	315,000	341,175	0.014%
Capital One Bank USA NA	3.38	2/15/23	1,080,000	1,098,655	0.045%
Capital One Financial	3.75	3/9/27	185,000	190,572	0.008%
Capital One Financial	0.8	6/12/24	260,000	297,464	0.012%
Capital One Multi-Asset Execution Trust	3.15	5/15/28	320,000	314,341	0.013%
Capitol Federal Financial			39,380	542,263	0.022%
Cara Therapeutics			4,436	95,374	0.004%
Cargurus			3,187	115,083	0.005%
Carlyle Global Market Strategies CLO 2015-1	3.59	4/20/27	820,000	820,903	0.034%

Carlyle Global Market Strategies CLO 2015-3	3.58	7/28/28	1,035,000	1,029,699	0.042%
Catalent			22,025	1,193,975	0.049%
Cavco Industries			2,200	346,588	0.014%
Cboe Global Markets			13,270	1,375,170	0.057%
CCCI Treasure	3.5	10/21/67	210,000	210,276	0.009%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	1,095,000	1,145,465	0.047%
Celgene	4.63	5/15/44	50,000	56,616	0.002%
Celgene	5.25	8/15/43	589,000	695,638	0.029%
Cenovus Energy	5.4	6/15/47	194,000	209,520	0.009%
Cenovus Energy	3.8	9/15/23	200,000	205,500	0.008%
Centene			27,007	1,416,247	0.058%
Centennial Resource Development			24,760	187,928	0.008%
CenterState Bank			18,040	415,461	0.017%
Central Japan Railway			9,600	1,924,876	0.079%
Ceridian HCM Holding			6,957	349,241	0.014%
CF Industries			24,856	1,161,024	0.048%
CGGS Commercial Mortgage Trust 2018-WSS	3.49	2/15/37	400,000	399,993	0.016%
Challenger Ltd/Australia			273,970	1,278,797	0.053%
Charles Schwab			70,968	2,852,204	0.117%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	90,000	106,476	0.004%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	70,000	77,383	0.003%
Chart Industries			10,800	830,304	0.034%
Chegg			9,504	366,759	0.015%
Chesapeake Utilities			7,450	707,899	0.029%
Chubb			33,681	4,960,874	0.204%
Chuy's Holdings			12,669	290,373	0.012%
CIFC Funding 2015-IV	3.74	10/20/27	400,000	399,734	0.016%
CIFC Funding 2015-V	3.44	10/25/27	680,000	675,910	0.028%
Cigna	4.38	10/15/28	375,000	402,990	0.017%
Cigna	4.13	11/15/25	765,000	812,524	0.033%
Cigna	4.9	12/15/48	347,000	376,746	0.015%
Cigna			71,622	11,284,046	0.464%
Cintas			2,414	572,818	0.024%
Cisco Systems			179,838	9,842,534	0.405%
Citigroup			4,952	346,789	0.014%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	380,000	402,377	0.017%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	225,000	232,743	0.010%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	275,000	290,372	0.012%
CK Hutchison Holdings			251,886	2,484,541	0.102%
Close Brothers			21,127	379,184	0.016%
CNAC HK Finbridge	4.63	3/14/23	960,000	1,004,197	0.041%
Cnh Equipment Trust 2017	2.54	5/15/25	50,000	50,318	0.002%
Cnh Equipment Trust 2019	3.01	4/15/24	230,000	234,774	0.010%
Cno Financial	5.25	5/30/25	365,000	393,288	0.016%
Cognizant Technology Solutions			12,092	766,512	0.032%
Cole Park CLO Ltd 2015-1	3.64	10/20/28	750,000	747,962	0.031%
Collier Creek Holdings			19,525	204,036	0.008%
Colliers International			3,574	255,970	0.011%
Colombia Government International Bond	4	2/26/24	3,440,000	3,604,260	0.148%
Colombia Government International Bond	2.63	3/15/23	200,000	199,252	0.008%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	60,665	60,497	0.002%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	29,593	29,581	0.001%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	123,439	123,200	0.005%
COLT 2018-1 Mortgage Loan Trust	2.98	2/25/48	36,309	36,219	0.001%
COLT 2018-3 Mortgage Loan Trust	3.69	10/26/48	387,558	392,869	0.016%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	298,973	303,056	0.012%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	572,057	582,052	0.024%
COLT 2018-4 Mortgage Loan Trust	4.11	12/28/48	339,148	345,062	0.014%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	422,258	428,897	0.018%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	650,000	650,000	0.027%
Columbia Banking System			8,973	324,643	0.013%
Comcast	3.95	10/15/25	155,000	166,934	0.007%
Comcast	4.15	10/15/28	220,000	242,407	0.010%
Comcast	4.7	10/15/48	360,000	418,390	0.017%
Comcast	3.3	2/1/27	585,000	604,733	0.025%
Comcast	3.15	3/1/26	385,000	397,370	0.016%
Comcast	3.2	7/15/36	70,000	67,980	0.003%
Comcast			60,488	2,557,433	0.105%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	480,000	511,422	0.021%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	230,000	243,349	0.010%
COMM 2015-CCRE25 Mortgage Trust	4.69	8/10/48	180,000	187,081	0.008%
COMM 2015-LC21 Mortgage Trust	4.44	7/10/48	500,000	535,682	0.022%
COMM 2015-PC1 Mortgage Trust	4.59	7/10/50	250,000	265,107	0.011%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	370,000	394,810	0.016%
Commercial Mortgage PTCs	3.76	2/10/49	430,000	459,314	0.019%
Commercial Mortgage PTCs	3.65	2/10/49	321,162	334,734	0.014%

Commerzbank			65,040	467,073	0.019%
Community Healthcare Trust, REIT			3,500	137,935	0.006%
Compass Group			86,905	2,083,273	0.086%
Computer Modelling			22,900	127,305	0.005%
Conagra Brands			198,394	5,261,409	0.216%
Concho Resources			21,200	2,187,416	0.090%
Connecticut Avenue Securities Trust 2019-R02	3.25	8/25/31	267,035	267,340	0.011%
Connecticut Avenue Securities Trust 2019-R03	3.15	9/25/31	378,139	378,310	0.016%
ConocoPhillips			15,351	936,411	0.039%
Constellation Brands			423	83,306	0.003%
Constellium			22,600	226,904	0.009%
Corning			2,062	68,520	0.003%
Corvus Pharmaceuticals			4,778	17,870	0.001%
CoStar Group			743	411,667	0.017%
Coupa Software			7,828	991,103	0.041%
Covestro			22,758	1,158,601	0.048%
CRCC Yupeng	3.95	2/1/68	580,000	580,047	0.024%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.99	5/15/36	510,000	511,437	0.021%
Crinetics Pharmaceuticals			3,516	87,900	0.004%
Cross Country Healthcare			18,515	173,671	0.007%
Crown Castle International, REIT			12,835	1,673,042	0.069%
Crown Castle Towers	3.66	5/15/25	725,000	751,040	0.031%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	370,000	379,025	0.016%
CSAIL 2019-C16 Commercial Mortgage Trust	3.33	6/15/52	945,000	973,350	0.040%
CSL			7,032	1,064,813	0.044%
CSMC Trust 2015-GLPB	3.94	11/15/34	495,000	516,845	0.021%
CSW Industrials			4,284	291,955	0.012%
CSX			23,193	1,794,442	0.074%
Ctrip.com International	1.25	9/15/22	435,000	434,377	0.018%
Ctrip.com International, ADR			19,265	711,071	0.029%
CTS			15,700	433,006	0.018%
CubeSmart, REIT			16,400	548,416	0.023%
Cubic			14,095	908,846	0.037%
CVS Health	4.1	3/25/25	190,000	200,347	0.008%
CVS Health	5.05	3/25/48	1,410,000	1,492,347	0.061%
CVS Health	3.7	3/9/23	660,000	681,038	0.028%
CVS Health	5.13	7/20/45	20,000	21,297	0.001%
CyberAgent			27,800	1,013,090	0.042%
CytomX Therapeutics			5,497	61,676	0.003%
Danaher			105,844	15,127,224	0.622%
Danske Bank	5.38	1/12/24	510,000	549,352	0.023%
Danske Bank	2.7	3/2/22	230,000	230,515	0.009%
Danske Bank	3.88	9/12/23	200,000	204,255	0.008%
Danske Bank	2	9/8/21	200,000	196,702	0.008%
Danske Bank			75,461	1,195,552	0.049%
DBS Group			140,442	2,697,899	0.111%
DCC			23,519	2,098,171	0.086%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	313,613	316,974	0.013%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	195,000	198,176	0.008%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	450,210	454,992	0.019%
Delta Air Lines			9,133	518,298	0.021%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	26,540	27,126	0.001%
Denny's			34,900	716,497	0.029%
Descartes Systems			31,800	1,175,010	0.048%
Deutsche Telekom International Finance BV	4.38	6/21/28	875,000	953,407	0.039%
Devon Energy			47,924	1,366,792	0.056%
Diageo			74,574	3,209,698	0.132%
Diamondback Energy			5,300	577,541	0.024%
Direct Line Insurance			525,020	2,213,115	0.091%
Discover Financial Services	4.1	2/9/27	800,000	830,868	0.034%
Discover Financial Services	3.75	3/4/25	845,000	875,364	0.036%
DNB			180,175	3,357,318	0.138%
Dollar General			33,091	4,472,580	0.184%
Dollar Tree			56,548	6,072,690	0.250%
Domino's Pizza			1,905	530,123	0.022%
Dril-Quip			5,800	278,400	0.011%
DRIVEN BRANDS FUNDING	4.74	4/20/48	69,300	72,690	0.003%
DRIVEN BRANDS FUNDING	4.64	4/20/49	369,075	384,820	0.016%
Dunkin Brands			11,800	939,988	0.039%
DuPont de Nemours			31,744	2,383,022	0.098%
EastGroup Properties, REIT			11,700	1,356,966	0.056%
Edison International			34,722	2,340,610	0.096%
Elanco Animal Health			90,595	3,062,111	0.126%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	68,729	68,669	0.003%
Electric Power development			64,800	1,474,604	0.061%
Electronic Arts			25,252	2,557,018	0.105%

Elekta			117,734	1,711,469	0.070%
Element Fleet Management			295,399	2,156,477	0.089%
Eli Lilly			1,114	123,420	0.005%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	950,000	1,004,334	0.041%
Enanta Pharmaceuticals			700	59,066	0.002%
Encore Capital			21,366	723,666	0.030%
Enel Americas	4	10/25/26	850,000	879,750	0.036%
Enel Chile	4.88	6/12/28	900,000	985,500	0.041%
Enel Finance International	2.75	4/6/23	845,000	840,899	0.035%
Energy Transfer Operating	5.88	1/15/24	255,000	283,266	0.012%
Energy Transfer Operating	4.5	4/15/24	95,000	100,971	0.004%
Energy Transfer Operating	5.25	4/15/29	210,000	233,935	0.010%
Energy Transfer Operating	4.95	6/15/28	145,000	157,912	0.006%
Engie			197,085	2,988,499	0.123%
Eni	4	9/12/23	655,000	681,231	0.028%
Eni	4.75	9/12/28	450,000	490,298	0.020%
Entegris			29,200	1,089,744	0.045%
Entergy			68,206	7,020,444	0.289%
Enterprise Fleet Financing	1.74	2/22/22	19,313	19,292	0.001%
Enterprise Fleet Financing	2.13	7/20/22	61,596	61,505	0.003%
EOG Resources			10,930	1,018,239	0.042%
E.ON			76,382	828,754	0.034%
Equate Petrochemical BV	4.25	11/3/26	795,000	834,869	0.034%
Equinor			113,264	2,246,862	0.092%
Equity Bancshares			9,200	245,272	0.010%
Erste Group Bank			20,433	757,741	0.031%
ESCO Technologies			12,762	1,054,396	0.043%
Eskom Holdings SOC	6.35	8/10/28	700,000	759,165	0.031%
Essent			8,700	408,813	0.017%
Essex Portfolio	3.38	4/15/26	405,000	412,083	0.017%
Euronet Worldwide			4,800	807,552	0.033%
Eutelsat Communications			78,312	1,462,562	0.060%
Evergy			25,717	1,546,878	0.064%
Evo Payments			4,323	136,304	0.006%
Expedia	5	2/15/26	1,175,000	1,276,139	0.052%
Expedia	4.5	8/15/24	360,000	382,436	0.016%
Express Scripts Holding	4.5	2/25/26	482,000	520,435	0.021%
Express Scripts Holding	3.4	3/1/27	100,000	101,234	0.004%
Facebook			142,134	27,431,862	1.128%
Fannie Mae Connecticut Avenue Securities	3.35	10/25/29	155,675	156,083	0.006%
Fannie Mae Connecticut Avenue Securities	4.55	10/25/30	520,000	523,480	0.022%
Fannie Mae Connecticut Avenue Securities	3.15	2/25/30	66,075	66,075	0.003%
Fannie Mae Connecticut Avenue Securities	3.05	5/25/30	111,344	111,375	0.005%
Fannie Mae Connecticut Avenue Securities	3.7	7/25/29	83,811	84,098	0.003%
Fannie Mae Connecticut Avenue Securities	3	7/25/30	1,688,885	1,687,965	0.069%
Fannie Mae Connecticut Avenue Securities	4.6	8/25/30	725,000	727,923	0.030%
Fannie Mae Interest Strip	6.5	2/25/32	5,560	1,166	0.000%
Fannie Mae REMICS	4	6/25/44	584,180	605,700	0.025%
FB Financial			15,766	577,036	0.024%
Federal Home Loan Mortgage	7	10/1/25	166	175	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,302	2,522	0.000%
Federal Home Loan Mortgage	6.5	10/1/32	7,642	8,481	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	94,042	101,023	0.004%
Federal Home Loan Mortgage	4.5	10/1/39	127,077	136,555	0.006%
Federal Home Loan Mortgage	4	10/1/40	7,767	8,195	0.000%
Federal Home Loan Mortgage	4	10/1/40	5,505	5,808	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	69,863	75,079	0.003%
Federal Home Loan Mortgage	4	10/1/41	131,966	139,235	0.006%
Federal Home Loan Mortgage	4.5	10/1/41	241,916	259,960	0.011%
Federal Home Loan Mortgage	3.5	10/1/42	230,625	239,509	0.010%
Federal Home Loan Mortgage	6	11/1/25	33	36	0.000%
Federal Home Loan Mortgage	6.5	11/1/29	9,157	10,162	0.000%
Federal Home Loan Mortgage	4	11/1/40	5,213	5,500	0.000%
Federal Home Loan Mortgage	4	11/1/40	154,531	163,041	0.007%
Federal Home Loan Mortgage	3.5	11/1/42	416,591	431,697	0.018%
Federal Home Loan Mortgage	5	1/1/24	52,392	53,975	0.002%
Federal Home Loan Mortgage	4.77	1/1/37	19,085	20,065	0.001%
Federal Home Loan Mortgage	4	1/1/41	376,449	397,181	0.016%
Federal Home Loan Mortgage	6	12/1/33	58,167	65,990	0.003%
Federal Home Loan Mortgage	5	12/1/36	17,915	19,595	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	41,060	44,113	0.002%
Federal Home Loan Mortgage	4	12/1/40	1,672	1,764	0.000%
Federal Home Loan Mortgage	4	12/1/40	43,271	45,673	0.002%
Federal Home Loan Mortgage	4	12/1/41	131,233	138,462	0.006%
Federal Home Loan Mortgage	3	12/1/42	796,584	812,837	0.033%
Federal Home Loan Mortgage	4.84	2/1/35	67,249	70,667	0.003%
Federal Home Loan Mortgage	4.87	2/1/37	44,061	46,414	0.002%

Federal Home Loan Mortgage	4	2/1/41	282,159	297,674	0.012%
Federal Home Loan Mortgage	3	2/1/43	54,295	55,073	0.002%
Federal Home Loan Mortgage	6.5	3/1/32	3,977	4,413	0.000%
Federal Home Loan Mortgage	6	3/1/33	121,205	137,510	0.006%
Federal Home Loan Mortgage	3	3/1/43	18,394	18,657	0.001%
Federal Home Loan Mortgage	3	3/1/43	15,030	15,245	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	138,491	143,542	0.006%
Federal Home Loan Mortgage	3.5	3/1/46	857,865	893,571	0.037%
Federal Home Loan Mortgage	6	4/1/24	554	606	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	295,156	297,531	0.012%
Federal Home Loan Mortgage	7	4/1/32	2,721	3,162	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	13,068	14,502	0.001%
Federal Home Loan Mortgage	5	4/1/40	10,254	11,147	0.000%
Federal Home Loan Mortgage	3	4/1/43	415,481	423,736	0.017%
Federal Home Loan Mortgage	3	4/1/43	368,192	374,579	0.015%
Federal Home Loan Mortgage	6.5	5/1/32	2,920	3,240	0.000%
Federal Home Loan Mortgage	3.5	5/1/43	170,808	177,386	0.007%
Federal Home Loan Mortgage	7	6/1/32	1,904	1,960	0.000%
Federal Home Loan Mortgage	7	6/1/32	2,704	2,803	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	217,922	234,175	0.010%
Federal Home Loan Mortgage	5	7/1/25	517	529	0.000%
Federal Home Loan Mortgage	6.5	7/1/35	2,810	3,119	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	7,312	7,712	0.000%
Federal Home Loan Mortgage	5	7/1/40	62,572	68,031	0.003%
Federal Home Loan Mortgage	6	8/1/21	7,792	7,914	0.000%
Federal Home Loan Mortgage	6	8/1/22	24,772	25,480	0.001%
Federal Home Loan Mortgage	6	8/1/38	7,680	8,670	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	46,998	50,507	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	33,535	36,039	0.001%
Federal Home Loan Mortgage	5	8/1/40	106,823	116,143	0.005%
Federal Home Loan Mortgage	4	8/1/40	68,846	72,634	0.003%
Federal Home Loan Mortgage	5	8/1/40	94,297	102,525	0.004%
Federal Home Loan Mortgage	3.5	8/1/42	640,551	665,226	0.027%
Federal Home Loan Mortgage	4.54	9/1/32	781	797	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	103,513	107,272	0.004%
Federal Home Loan Mortgage	3.5	9/1/42	88,014	91,072	0.004%
Federal National Mortgage Assn.	4.5	10/1/26	7,517	7,757	0.000%
Federal National Mortgage Assn.	3	10/1/29	29,598	30,248	0.001%
Federal National Mortgage Assn.	5	10/1/33	9,919	10,780	0.000%
Federal National Mortgage Assn.	6	10/1/34	1,780	1,955	0.000%
Federal National Mortgage Assn.	5	10/1/35	42,513	46,475	0.002%
Federal National Mortgage Assn.	5	10/1/35	15,854	17,330	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	2,175	2,521	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	14,344	16,979	0.001%
Federal National Mortgage Assn.	6	10/1/38	85,188	96,464	0.004%
Federal National Mortgage Assn.	6	10/1/40	43,091	48,857	0.002%
Federal National Mortgage Assn.	4	10/1/41	424,445	447,546	0.018%
Federal National Mortgage Assn.	3	10/1/42	121,226	123,709	0.005%
Federal National Mortgage Assn.	3	10/1/42	99,587	101,626	0.004%
Federal National Mortgage Assn.	3	10/1/42	170,185	173,565	0.007%
Federal National Mortgage Assn.	3.5	10/1/42	510,359	528,547	0.022%
Federal National Mortgage Assn.	3.5	10/1/43	102,419	106,075	0.004%
Federal National Mortgage Assn.	3	10/1/46	73,577	74,676	0.003%
Federal National Mortgage Assn.	3	10/1/46	90,032	90,819	0.004%
Federal National Mortgage Assn.	3	10/1/46	1,043,419	1,060,917	0.044%
Federal National Mortgage Assn.	3	10/1/46	416,014	422,736	0.017%
Federal National Mortgage Assn.	3	10/1/46	440,260	446,556	0.018%
Federal National Mortgage Assn.	8.5	11/1/21	19	20	0.000%
Federal National Mortgage Assn.	3	11/1/28	105,592	108,057	0.004%
Federal National Mortgage Assn.	3.5	11/1/32	440,049	458,699	0.019%
Federal National Mortgage Assn.	3	11/1/33	158,187	161,825	0.007%
Federal National Mortgage Assn.	5	11/1/33	21,527	23,385	0.001%
Federal National Mortgage Assn.	6	11/1/34	17,002	19,274	0.001%
Federal National Mortgage Assn.	5.5	11/1/34	23,291	25,873	0.001%
Federal National Mortgage Assn.	6.5	11/1/34	6,274	6,959	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	22,516	25,117	0.001%
Federal National Mortgage Assn.	3	11/1/36	581,704	593,267	0.024%
Federal National Mortgage Assn.	3	11/1/36	150,886	153,692	0.006%
Federal National Mortgage Assn.	5.5	11/1/36	10,157	11,283	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	9,606	11,107	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	8,232	9,130	0.000%
Federal National Mortgage Assn.	6	11/1/38	15,964	18,103	0.001%
Federal National Mortgage Assn.	4.5	11/1/39	25,978	27,884	0.001%
Federal National Mortgage Assn.	4	11/1/40	695,910	733,869	0.030%
Federal National Mortgage Assn.	4	11/1/40	343,133	362,227	0.015%
Federal National Mortgage Assn.	4	11/1/40	61,910	65,277	0.003%

Federal National Mortgage Assn.	4	11/1/41	126,987	133,899	0.006%
Federal National Mortgage Assn.	2.5	11/1/42	31,264	31,061	0.001%
Federal National Mortgage Assn.	4	11/1/43	444,270	468,369	0.019%
Federal National Mortgage Assn.	5	11/1/44	60,227	65,383	0.003%
Federal National Mortgage Assn.	3.5	11/1/45	321,969	332,809	0.014%
Federal National Mortgage Assn.	3	11/1/46	1,110,823	1,128,770	0.046%
Federal National Mortgage Assn.	3	11/1/46	125,345	127,757	0.005%
Federal National Mortgage Assn.	3	11/1/46	191,817	195,509	0.008%
Federal National Mortgage Assn.	3	11/1/46	85,102	86,740	0.004%
Federal National Mortgage Assn.	3.5	11/1/46	705,344	727,234	0.030%
Federal National Mortgage Assn.	4.5	11/1/47	332,309	357,022	0.015%
Federal National Mortgage Assn.	5	1/1/20	4,937	5,051	0.000%
Federal National Mortgage Assn.	3.5	1/1/26	340,000	350,926	0.014%
Federal National Mortgage Assn.	2.5	1/1/32	129,101	130,029	0.005%
Federal National Mortgage Assn.	5.5	1/1/35	4,056	4,504	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	140,599	156,190	0.006%
Federal National Mortgage Assn.	5.5	1/1/36	32,341	35,928	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	13,056	14,500	0.001%
Federal National Mortgage Assn.	6	1/1/36	3,906	4,425	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	344,310	356,976	0.015%
Federal National Mortgage Assn.	6	1/1/37	1,077	1,219	0.000%
Federal National Mortgage Assn.	3.5	1/1/41	26,330,000	26,910,083	1.107%
Federal National Mortgage Assn.	4	1/1/41	6,115,000	6,318,634	0.260%
Federal National Mortgage Assn.	4.5	1/1/42	12,981	13,932	0.001%
Federal National Mortgage Assn.	3	1/1/43	6,000,000	6,048,444	0.249%
Federal National Mortgage Assn.	3.5	1/1/43	31,550	32,637	0.001%
Federal National Mortgage Assn.	2.5	1/1/43	194,177	193,501	0.008%
Federal National Mortgage Assn.	3.5	1/1/43	310,551	321,618	0.013%
Federal National Mortgage Assn.	3	1/1/43	252,400	256,627	0.011%
Federal National Mortgage Assn.	3	1/1/43	13,063	13,242	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	199,757	206,880	0.009%
Federal National Mortgage Assn.	4.5	1/1/44	151,637	161,475	0.007%
Federal National Mortgage Assn.	3.5	1/1/44	274,384	286,094	0.012%
Federal National Mortgage Assn.	3.5	1/1/44	122,357	126,722	0.005%
Federal National Mortgage Assn.	3.5	1/1/46	154,872	160,443	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	976,565	1,006,885	0.041%
Federal National Mortgage Assn.	3.5	1/1/46	212,280	219,916	0.009%
Federal National Mortgage Assn.	3.5	1/1/46	296,339	305,540	0.013%
Federal National Mortgage Assn.	4.5	12/1/20	278	283	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	16,327	18,982	0.001%
Federal National Mortgage Assn.	3	12/1/32	934,621	955,215	0.039%
Federal National Mortgage Assn.	5.5	12/1/34	22,113	24,524	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	72,721	80,780	0.003%
Federal National Mortgage Assn.	5.5	12/1/35	32,037	35,588	0.001%
Federal National Mortgage Assn.	5	12/1/36	18,085	19,774	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	84,623	90,882	0.004%
Federal National Mortgage Assn.	4	12/1/40	213,633	225,231	0.009%
Federal National Mortgage Assn.	4	12/1/40	154,270	162,664	0.007%
Federal National Mortgage Assn.	3.5	12/1/41	18,033	18,742	0.001%
Federal National Mortgage Assn.	4	12/1/41	144,568	152,415	0.006%
Federal National Mortgage Assn.	3.5	12/1/44	553,843	573,552	0.024%
Federal National Mortgage Assn.	4.5	12/1/45	215,467	231,389	0.010%
Federal National Mortgage Assn.	3.5	12/1/45	199,991	206,200	0.008%
Federal National Mortgage Assn.	4	12/1/45	889,541	931,574	0.038%
Federal National Mortgage Assn.	4	12/1/45	130,788	136,969	0.006%
Federal National Mortgage Assn.	4	12/1/45	235,265	246,301	0.010%
Federal National Mortgage Assn.	3	12/1/46	435,318	443,698	0.018%
Federal National Mortgage Assn.	3	12/1/46	413,962	420,650	0.017%
Federal National Mortgage Assn.	3	12/1/46	629,371	641,875	0.026%
Federal National Mortgage Assn.	3	12/1/46	486,776	496,146	0.020%
Federal National Mortgage Assn.	3	12/1/46	111,991	114,147	0.005%
Federal National Mortgage Assn.	3.5	12/1/47	1,028,814	1,065,226	0.044%
Federal National Mortgage Assn.	3	2/1/33	1,664,901	1,701,111	0.070%
Federal National Mortgage Assn.	5	2/1/34	35,168	38,201	0.002%
Federal National Mortgage Assn.	6	2/1/34	25,030	28,377	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	37,472	38,852	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	5,118	5,685	0.000%
Federal National Mortgage Assn.	6	2/1/37	10,032	11,376	0.000%
Federal National Mortgage Assn.	6.5	2/1/37	22,718	25,793	0.001%
Federal National Mortgage Assn.	5	2/1/38	14,952	16,339	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	110,977	123,265	0.005%
Federal National Mortgage Assn.	5.5	2/1/38	33,343	37,037	0.002%
Federal National Mortgage Assn.	4.5	2/1/40	93,968	100,917	0.004%
Federal National Mortgage Assn.	4.5	2/1/40	121,575	130,567	0.005%
Federal National Mortgage Assn.	4	2/1/41	110,820	116,845	0.005%
Federal National Mortgage Assn.	4.5	2/1/41	11,890	12,769	0.001%

Federal National Mortgage Assn.	4	2/1/41	80,561	84,945	0.003%
Federal National Mortgage Assn.	4	2/1/41	68,373	72,093	0.003%
Federal National Mortgage Assn.	5	2/1/42	22,792	24,744	0.001%
Federal National Mortgage Assn.	2.5	2/1/43	168,702	168,114	0.007%
Federal National Mortgage Assn.	3	2/1/43	371,723	377,939	0.016%
Federal National Mortgage Assn.	3	2/1/43	13,246	13,428	0.001%
Federal National Mortgage Assn.	3	2/1/44	20,744	21,053	0.001%
Federal National Mortgage Assn.	3.5	2/1/45	126,996	131,542	0.005%
Federal National Mortgage Assn.	4	2/1/47	77,595	81,131	0.003%
Federal National Mortgage Assn.	3	2/1/47	367,499	373,571	0.015%
Federal National Mortgage Assn.	6	3/1/33	72,896	82,644	0.003%
Federal National Mortgage Assn.	5	3/1/34	32,637	35,451	0.001%
Federal National Mortgage Assn.	5	3/1/36	19,123	20,908	0.001%
Federal National Mortgage Assn.	5.5	3/1/36	24,876	27,634	0.001%
Federal National Mortgage Assn.	6	3/1/37	38,113	43,212	0.002%
Federal National Mortgage Assn.	4.5	3/1/41	189,357	203,363	0.008%
Federal National Mortgage Assn.	3	3/1/43	21,665	21,962	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	365,397	364,125	0.015%
Federal National Mortgage Assn.	3	3/1/43	75,951	76,985	0.003%
Federal National Mortgage Assn.	2.5	3/1/43	39,415	39,278	0.002%
Federal National Mortgage Assn.	3.5	3/1/43	660,506	684,054	0.028%
Federal National Mortgage Assn.	3.5	3/1/44	116,025	121,033	0.005%
Federal National Mortgage Assn.	3	3/1/44	743,779	756,216	0.031%
Federal National Mortgage Assn.	4	3/1/46	655,068	685,003	0.028%
Federal National Mortgage Assn.	4	3/1/49	681,910	708,894	0.029%
Federal National Mortgage Assn.	4.5	4/1/26	41,249	43,302	0.002%
Federal National Mortgage Assn.	4.5	4/1/26	124,672	130,464	0.005%
Federal National Mortgage Assn.	7	4/1/32	2,828	3,307	0.000%
Federal National Mortgage Assn.	3	4/1/33	3,643	3,673	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	17,888	19,959	0.001%
Federal National Mortgage Assn.	5	4/1/35	17,332	18,942	0.001%
Federal National Mortgage Assn.	5	4/1/35	13,897	15,145	0.001%
Federal National Mortgage Assn.	6	4/1/36	315	357	0.000%
Federal National Mortgage Assn.	6	4/1/40	52,454	59,475	0.002%
Federal National Mortgage Assn.	4.5	4/1/42	139,401	149,699	0.006%
Federal National Mortgage Assn.	3.5	4/1/43	24,039	25,025	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	45,906	47,645	0.002%
Federal National Mortgage Assn.	3	4/1/43	201,959	205,347	0.008%
Federal National Mortgage Assn.	2.5	4/1/43	134,861	134,392	0.006%
Federal National Mortgage Assn.	3.5	4/1/43	135,657	141,223	0.006%
Federal National Mortgage Assn.	3	4/1/43	14,417	14,615	0.001%
Federal National Mortgage Assn.	4	4/1/44	358,828	378,310	0.016%
Federal National Mortgage Assn.	3.5	4/1/45	303,610	313,035	0.013%
Federal National Mortgage Assn.	3	4/1/45	17,738	17,949	0.001%
Federal National Mortgage Assn.	3.5	4/1/49	101,506	105,129	0.004%
Federal National Mortgage Assn.	4	4/1/49	345,225	356,946	0.015%
Federal National Mortgage Assn.	6	5/1/21	3,278	3,343	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	1,941	1,981	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	632,402	637,564	0.026%
Federal National Mortgage Assn.	6	5/1/36	25,309	28,699	0.001%
Federal National Mortgage Assn.	6	5/1/37	1,798	2,039	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	56,697	62,310	0.003%
Federal National Mortgage Assn.	6.5	5/1/40	38,203	43,833	0.002%
Federal National Mortgage Assn.	6.5	5/1/40	31,388	36,760	0.002%
Federal National Mortgage Assn.	5	5/1/40	46,433	50,450	0.002%
Federal National Mortgage Assn.	4.5	5/1/41	244,199	262,260	0.011%
Federal National Mortgage Assn.	6	5/1/42	43,801	49,660	0.002%
Federal National Mortgage Assn.	4	5/1/42	384,116	405,016	0.017%
Federal National Mortgage Assn.	5	5/1/42	48,171	52,296	0.002%
Federal National Mortgage Assn.	3.5	5/1/42	442,356	459,110	0.019%
Federal National Mortgage Assn.	3	5/1/43	141,400	143,772	0.006%
Federal National Mortgage Assn.	3.5	5/1/46	164,442	170,306	0.007%
Federal National Mortgage Assn.	4.5	5/1/48	525,190	564,441	0.023%
Federal National Mortgage Assn.	4.5	5/1/48	86,873	91,257	0.004%
Federal National Mortgage Assn.	3	6/1/33	13,055	13,226	0.001%
Federal National Mortgage Assn.	5	6/1/35	28,709	31,377	0.001%
Federal National Mortgage Assn.	5	6/1/35	8,056	8,804	0.000%
Federal National Mortgage Assn.	5	6/1/35	45,473	49,693	0.002%
Federal National Mortgage Assn.	6	6/1/36	562	637	0.000%
Federal National Mortgage Assn.	6.5	6/1/39	10,598	12,481	0.001%
Federal National Mortgage Assn.	3	6/1/41	296,270	298,852	0.012%
Federal National Mortgage Assn.	5	6/1/41	20,822	22,605	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	74,803	77,472	0.003%
Federal National Mortgage Assn.	3.5	6/1/42	116,269	120,419	0.005%
Federal National Mortgage Assn.	3.5	6/1/43	72,356	75,400	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	23,313	24,270	0.001%

Federal National Mortgage Assn.	3.5	6/1/43	526,733	545,515	0.022%
Federal National Mortgage Assn.	4	6/1/45	1,886,035	1,972,350	0.081%
Federal National Mortgage Assn.	3.5	6/1/46	472,194	494,495	0.020%
Federal National Mortgage Assn.	3	6/1/47	150,425	153,500	0.006%
Federal National Mortgage Assn.	3.5	6/1/48	75,390	77,383	0.003%
Federal National Mortgage Assn.	5.5	7/1/19	16	16	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	55,815	64,473	0.003%
Federal National Mortgage Assn.	6.5	7/1/32	69,926	80,535	0.003%
Federal National Mortgage Assn.	6.5	7/1/32	13,887	15,572	0.001%
Federal National Mortgage Assn.	5	7/1/33	19,725	21,412	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	128,685	153,456	0.006%
Federal National Mortgage Assn.	5.5	7/1/36	83,795	93,041	0.004%
Federal National Mortgage Assn.	5	7/1/37	3,927	4,263	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	24,006	25,769	0.001%
Federal National Mortgage Assn.	5	7/1/42	113,600	123,326	0.005%
Federal National Mortgage Assn.	3.5	7/1/42	853,833	884,248	0.036%
Federal National Mortgage Assn.	3.5	7/1/42	99,646	103,197	0.004%
Federal National Mortgage Assn.	3.5	7/1/43	198,957	207,350	0.009%
Federal National Mortgage Assn.	3.5	7/1/43	56,542	58,684	0.002%
Federal National Mortgage Assn.	3	7/1/43	30,922	31,456	0.001%
Federal National Mortgage Assn.	3.5	7/1/47	188,060	193,719	0.008%
Federal National Mortgage Assn.	5.5	8/1/19	72	71	0.000%
Federal National Mortgage Assn.	5.5	8/1/19	318	318	0.000%
Federal National Mortgage Assn.	6	8/1/21	282	286	0.000%
Federal National Mortgage Assn.	6.5	8/1/23	88	98	0.000%
Federal National Mortgage Assn.	3	8/1/27	88,427	90,473	0.004%
Federal National Mortgage Assn.	7	8/1/31	4,127	4,768	0.000%
Federal National Mortgage Assn.	5	8/1/34	26,964	29,402	0.001%
Federal National Mortgage Assn.	5	8/1/35	171,252	187,188	0.008%
Federal National Mortgage Assn.	4.63	8/1/36	26,267	27,783	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	324	381	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	12,798	14,213	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	5,030	5,587	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	10,434	11,600	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	7,327	8,126	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	14,195	15,764	0.001%
Federal National Mortgage Assn.	6.5	8/1/38	29,832	34,829	0.001%
Federal National Mortgage Assn.	6	8/1/38	38,046	43,177	0.002%
Federal National Mortgage Assn.	4.5	8/1/39	32,628	35,022	0.001%
Federal National Mortgage Assn.	4	8/1/42	205,709	216,904	0.009%
Federal National Mortgage Assn.	3.5	8/1/42	196,095	203,063	0.008%
Federal National Mortgage Assn.	3.5	8/1/43	41,439	43,008	0.002%
Federal National Mortgage Assn.	3	8/1/43	98,627	100,098	0.004%
Federal National Mortgage Assn.	3	8/1/43	181,911	184,411	0.008%
Federal National Mortgage Assn.	3.5	8/1/43	55,304	57,398	0.002%
Federal National Mortgage Assn.	5	8/1/45	17,026	18,606	0.001%
Federal National Mortgage Assn.	3.5	8/1/47	244,114	253,029	0.010%
Federal National Mortgage Assn.	5	8/1/48	620,475	657,381	0.027%
Federal National Mortgage Assn.	5.5	9/1/19	124	124	0.000%
Federal National Mortgage Assn.	5	9/1/23	7,012	7,179	0.000%
Federal National Mortgage Assn.	7	9/1/30	129	142	0.000%
Federal National Mortgage Assn.	3	9/1/32	197,065	201,402	0.008%
Federal National Mortgage Assn.	3	9/1/33	494,946	504,717	0.021%
Federal National Mortgage Assn.	5	9/1/35	67,875	74,060	0.003%
Federal National Mortgage Assn.	6.5	9/1/37	7,814	8,933	0.000%
Federal National Mortgage Assn.	6	9/1/38	113,075	127,734	0.005%
Federal National Mortgage Assn.	5.5	9/1/38	84,192	93,510	0.004%
Federal National Mortgage Assn.	4.5	9/1/39	41,542	44,592	0.002%
Federal National Mortgage Assn.	6	9/1/39	32,178	36,490	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	17,255	18,531	0.001%
Federal National Mortgage Assn.	4	9/1/41	221,649	233,709	0.010%
Federal National Mortgage Assn.	5.5	9/1/41	152,942	169,892	0.007%
Federal National Mortgage Assn.	4.5	9/1/42	94,471	101,451	0.004%
Federal National Mortgage Assn.	3.5	9/1/42	230,829	239,048	0.010%
Federal National Mortgage Assn.	3.5	9/1/43	252,000	262,322	0.011%
Federal National Mortgage Assn.	3	9/1/44	38,168	38,692	0.002%
Federal National Mortgage Assn.	4	9/1/45	60,886	63,669	0.003%
Federal National Mortgage Assn.	4	9/1/46	45,904	48,002	0.002%
Federal Signal			3,300	88,275	0.004%
Ferrari			3,606	582,081	0.024%
Fidelity National Financial	4.5	8/15/28	435,000	454,517	0.019%
Fidelity National Information			48,991	6,010,216	0.247%
Fidelity National Information Services	0.75	5/21/23	170,000	197,212	0.008%
Fiesta Restaurant			16,919	222,316	0.009%
Fifth Third Bancorp			148,480	4,142,592	0.170%
First Bancshares			7,300	221,482	0.009%

FirstEnergy	3.9	7/15/27	390,000	407,696	0.017%
FirstEnergy Transmission	4.35	1/15/25	815,000	873,457	0.036%
First Industrial Realty, REIT			9,292	341,388	0.014%
FirstKey Mortgage Trust 2014-1	4.01	11/25/44	179,181	189,578	0.008%
FirstService			14,754	1,415,204	0.058%
Fiserv	0.38	7/1/23	100,000	113,915	0.005%
Fiserv	3.2	7/1/26	255,000	260,152	0.011%
Fiserv	1.13	7/1/27	200,000	230,463	0.009%
Fiserv	4.4	7/1/49	300,000	312,329	0.013%
Fiserv			55,692	5,076,883	0.209%
Five9			11,873	608,966	0.025%
Five Below			2,600	312,052	0.013%
FleetCor Technologies			6,021	1,690,998	0.070%
Fluor			2,600	87,594	0.004%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	915,000	956,473	0.039%
Ford Motor Credit	3.81	10/12/21	370,000	375,086	0.015%
Ford Motor Credit	5.09	1/7/21	390,000	401,640	0.017%
Fortive			538	552,026	0.023%
Fortive			38,910	3,171,943	0.130%
Fox	4.71	1/25/29	255,000	284,114	0.012%
Fox			50,514	1,845,276	0.076%
Franco-Nevada			6,000	509,259	0.021%
Freddie Mac Stacr Trust 2019-HQA1	3.3	2/25/49	250,000	250,397	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	10/25/29	219,149	220,418	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	5	12/25/27	536,060	541,275	0.022%
Freddie Mac Structured Agency Credit Risk debt Notes	4.4	12/25/28	222,046	223,009	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	3.2	12/25/29	181,791	181,851	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	170,000	160,301	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.75	3/25/29	229,956	231,433	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	5.25	4/25/28	149,054	151,854	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	2.95	4/25/30	94,798	94,748	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	4.35	5/25/25	263,947	266,508	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	90,000	86,351	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	5.3	7/25/28	153,088	154,896	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	7/25/29	146,677	147,250	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	2.85	7/25/30	172,997	172,650	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	8/25/29	127,480	127,902	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	485,000	475,930	0.020%
Freddie Mac Structured Agency Credit Risk debt Notes	4.6	9/25/24	228,707	232,307	0.010%
FREMF 2018-K731 Mortgage Trust	4.04	2/25/25	340,000	351,865	0.014%
FREMF 2018-K733 Mortgage Trust	3.98	2/25/51	555,000	572,594	0.024%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/29	195,000	199,485	0.008%
Fresenius			49,391	2,681,931	0.110%
G1 therapeutics			2,596	79,593	0.003%
Galaxy XXIX CLO	3.92	11/15/26	250,000	248,551	0.010%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	312,489	315,333	0.013%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	345,732	355,548	0.015%
Gam Holding			63,815	295,354	0.012%
Gardner denver Holdings			17,400	602,040	0.025%
GCP Applied Technologies			4,349	98,461	0.004%
GE			922,129	9,682,355	0.398%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	875,000	884,688	0.036%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	875,000	865,578	0.036%
General Electric	5.55	1/5/26	320,000	354,369	0.015%
General Electric	3.38	3/11/24	121,000	123,692	0.005%
General Motors	3.37	8/7/20	345,000	345,647	0.014%
General Motors Financial	4	10/6/26	175,000	176,231	0.007%
General Motors Financial	4.2	11/6/21	410,000	421,816	0.017%
General Motors Financial	5.1	1/17/24	310,000	331,272	0.014%
General Motors Financial	3.45	4/10/22	270,000	273,347	0.011%
General Motors Financial	4.35	4/9/25	170,000	175,344	0.007%
Genesee & Wyoming			3,200	320,000	0.013%
Gentherm			12,179	509,448	0.021%
Gibraltar Industries			16,350	659,886	0.027%
GlaxoSmithKline, ADR			81,000	3,241,620	0.133%
Global Blood Therapeutics			13,012	684,431	0.028%
Global Payments			41,864	6,703,682	0.276%
GLP Capital LP / GLP Financing II	5.25	6/1/25	130,000	139,100	0.006%
GlycoMimetics			6,185	73,725	0.003%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	250,000	249,872	0.010%
GM Financial Consumer Automobile 2017-1	2.45	7/17/23	100,000	99,987	0.004%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	170,000	170,461	0.007%
GN Store Nord			27,836	1,301,264	0.054%
Goldman Sachs	3.5	11/16/26	615,000	629,406	0.026%
Goldman Sachs	2.91	6/5/23	870,000	878,054	0.036%
Goldman Sachs			255	52,173	0.002%

Golub Capital Partners CLO 39B	3.74	10/20/28	595,000	593,853	0.024%
Government National Mortgage Assn.	6.5	10/15/27	1,015	1,115	0.000%
Government National Mortgage Assn.	5	10/15/39	37,020	40,730	0.002%
Government National Mortgage Assn.	8	10/20/25	238	256	0.000%
Government National Mortgage Assn.	5.5	10/20/32	8,573	9,392	0.000%
Government National Mortgage Assn.	5	10/20/39	24,661	27,071	0.001%
Government National Mortgage Assn.	4.5	10/20/40	66,027	70,435	0.003%
Government National Mortgage Assn.	5	10/20/40	101,788	111,960	0.005%
Government National Mortgage Assn.	3.5	10/20/42	110,228	114,988	0.005%
Government National Mortgage Assn.	3.5	10/20/44	42,489	43,984	0.002%
Government National Mortgage Assn.	5	10/20/47	47,506	50,608	0.002%
Government National Mortgage Assn.	4	10/20/48	473,463	490,781	0.020%
Government National Mortgage Assn.	8	11/15/24	397	408	0.000%
Government National Mortgage Assn.	4.5	11/20/39	27,814	29,671	0.001%
Government National Mortgage Assn.	5	11/20/39	104,355	114,814	0.005%
Government National Mortgage Assn.	4.5	11/20/40	552,467	589,349	0.024%
Government National Mortgage Assn.	3.5	11/20/42	7,875	8,138	0.000%
Government National Mortgage Assn.	4	11/20/42	14,516	15,360	0.001%
Government National Mortgage Assn.	5	11/20/47	203,821	217,104	0.009%
Government National Mortgage Assn.	4	11/20/48	116,227	120,479	0.005%
Government National Mortgage Assn.	7.5	1/15/30	3,805	3,854	0.000%
Government National Mortgage Assn.	5.5	1/20/36	133,336	146,043	0.006%
Government National Mortgage Assn.	4.5	1/20/41	276,311	294,776	0.012%
Government National Mortgage Assn.	3.5	1/20/46	23,941	24,756	0.001%
Government National Mortgage Assn.	4.5	1/20/47	45,404	47,993	0.002%
Government National Mortgage Assn.	5	1/20/48	425,044	444,477	0.018%
Government National Mortgage Assn.	4	1/20/48	37,535	38,925	0.002%
Government National Mortgage Assn.	5.5	1/20/49	104,200	110,051	0.005%
Government National Mortgage Assn.	4.5	1/20/49	715,364	748,391	0.031%
Government National Mortgage Assn.	5	12/15/39	48,946	53,855	0.002%
Government National Mortgage Assn.	6	12/20/37	1,193	1,360	0.000%
Government National Mortgage Assn.	6	12/20/38	312,461	356,266	0.015%
Government National Mortgage Assn.	5	12/20/47	555,027	591,198	0.024%
Government National Mortgage Assn.	4	12/20/48	323,945	335,794	0.014%
Government National Mortgage Assn.	4.5	12/20/48	286,968	299,180	0.012%
Government National Mortgage Assn.	5.5	12/20/48	144,573	152,691	0.006%
Government National Mortgage Assn.	6.5	2/15/29	2,423	2,662	0.000%
Government National Mortgage Assn.	5	2/15/40	56,446	62,108	0.003%
Government National Mortgage Assn.	5	2/15/40	56,446	62,108	0.003%
Government National Mortgage Assn.	3.5	2/15/45	81,297	84,230	0.003%
Government National Mortgage Assn.	5.5	2/20/35	10,796	11,827	0.000%
Government National Mortgage Assn.	4	2/20/41	20,255	21,451	0.001%
Government National Mortgage Assn.	3.5	2/20/43	111,847	116,650	0.005%
Government National Mortgage Assn.	4	2/20/44	496,337	523,424	0.022%
Government National Mortgage Assn.	3.5	2/20/45	90,532	93,615	0.004%
Government National Mortgage Assn.	3.5	2/20/46	435,330	450,060	0.019%
Government National Mortgage Assn.	3.5	2/20/48	787,823	812,530	0.033%
Government National Mortgage Assn.	3.5	2/20/48	402,813	415,442	0.017%
Government National Mortgage Assn.	3.5	2/20/49	643,139	664,418	0.027%
Government National Mortgage Assn.	5.5	3/20/34	6,878	7,535	0.000%
Government National Mortgage Assn.	4.5	3/20/41	52,174	55,660	0.002%
Government National Mortgage Assn.	5	3/20/41	18,498	20,279	0.001%
Government National Mortgage Assn.	3.5	3/20/43	261,358	269,827	0.011%
Government National Mortgage Assn.	3.5	3/20/47	761,058	787,212	0.032%
Government National Mortgage Assn.	3.5	3/20/49	224,294	231,715	0.010%
Government National Mortgage Assn.	5.5	3/20/49	262,198	276,920	0.011%
Government National Mortgage Assn.	6.5	4/15/27	1,271	1,396	0.000%
Government National Mortgage Assn.	6	4/15/36	837	954	0.000%
Government National Mortgage Assn.	3.5	4/20/45	19,567	20,231	0.001%
Government National Mortgage Assn.	3	4/20/46	155,807	159,414	0.007%
Government National Mortgage Assn.	4	4/20/47	467,079	487,928	0.020%
Government National Mortgage Assn.	4.5	4/20/49	474,696	495,155	0.020%
Government National Mortgage Assn.	4.5	5/20/40	155,712	166,099	0.007%
Government National Mortgage Assn.	5	5/20/40	64,338	70,775	0.003%
Government National Mortgage Assn.	3.5	5/20/45	30,135	31,114	0.001%
Government National Mortgage Assn.	3.5	5/20/45	75,043	77,607	0.003%
Government National Mortgage Assn.	3.5	5/20/46	22,611	23,380	0.001%
Government National Mortgage Assn.	3.5	5/20/46	17,458	18,053	0.001%
Government National Mortgage Assn.	3	5/20/46	19,879	20,347	0.001%
Government National Mortgage Assn.	3	5/20/46	56,726	58,108	0.002%
Government National Mortgage Assn.	4	5/20/47	605,853	632,024	0.026%
Government National Mortgage Assn.	5.5	5/20/48	506,938	535,403	0.022%
Government National Mortgage Assn.	5	5/20/48	94,317	101,152	0.004%
Government National Mortgage Assn.	5	6/15/40	24,014	26,411	0.001%
Government National Mortgage Assn.	3.5	6/20/43	132,903	138,535	0.006%
Government National Mortgage Assn.	3.5	6/20/43	428,459	443,083	0.018%

Government National Mortgage Assn.	5.5	6/20/44	185,943	203,687	0.008%
Government National Mortgage Assn.	3	6/20/46	119,973	122,730	0.005%
Government National Mortgage Assn.	5	6/20/47	133,876	142,610	0.006%
Government National Mortgage Assn.	4.5	6/20/48	256,263	268,009	0.011%
Government National Mortgage Assn.	5	6/20/48	120,553	129,278	0.005%
Government National Mortgage Assn.	3	7/15/43	62,540	63,981	0.003%
Government National Mortgage Assn.	5.5	7/20/34	14,265	15,627	0.001%
Government National Mortgage Assn.	5	7/20/39	29,548	32,509	0.001%
Government National Mortgage Assn.	3.5	7/20/42	169,949	177,337	0.007%
Government National Mortgage Assn.	4	7/20/42	231,491	245,075	0.010%
Government National Mortgage Assn.	3	7/20/46	1,554,798	1,590,834	0.065%
Government National Mortgage Assn.	3	7/20/46	53,439	54,738	0.002%
Government National Mortgage Assn.	3	7/20/46	99,884	102,231	0.004%
Government National Mortgage Assn.	3	7/20/46	89,928	91,866	0.004%
Government National Mortgage Assn.	3	7/20/46	144,884	148,298	0.006%
Government National Mortgage Assn.	3	7/20/46	36,394	37,252	0.002%
Government National Mortgage Assn.	3	7/20/46	184,845	189,203	0.008%
Government National Mortgage Assn.	5	7/20/47	88,579	94,358	0.004%
Government National Mortgage Assn.	5	7/20/48	44,425	47,637	0.002%
Government National Mortgage Assn.	8	8/15/24	386	413	0.000%
Government National Mortgage Assn.	6	8/20/34	110,723	126,849	0.005%
Government National Mortgage Assn.	5	8/20/40	98,308	108,004	0.004%
Government National Mortgage Assn.	5	8/20/41	109,912	120,468	0.005%
Government National Mortgage Assn.	4	8/20/42	112,265	118,865	0.005%
Government National Mortgage Assn.	3	8/20/46	579,995	593,793	0.024%
Government National Mortgage Assn.	3	8/20/46	47,171	48,254	0.002%
Government National Mortgage Assn.	3	8/20/46	71,535	73,220	0.003%
Government National Mortgage Assn.	3	8/20/46	78,419	80,325	0.003%
Government National Mortgage Assn.	5	8/20/48	194,551	203,568	0.008%
Government National Mortgage Assn.	8	9/15/22	71	71	0.000%
Government National Mortgage Assn.	5	9/15/39	33,437	36,768	0.002%
Government National Mortgage Assn.	3	9/15/42	16,722	17,107	0.001%
Government National Mortgage Assn.	3	9/15/42	368,751	377,249	0.016%
Government National Mortgage Assn.	4.5	9/15/45	101,976	109,953	0.005%
Government National Mortgage Assn.	7	9/20/27	2,230	2,527	0.000%
Government National Mortgage Assn.	5.5	9/20/34	2,874	3,148	0.000%
Government National Mortgage Assn.	4.5	9/20/40	200,707	214,094	0.009%
Government National Mortgage Assn.	4	9/20/42	17,755	18,794	0.001%
Government National Mortgage Assn.	4.5	9/20/46	143,896	153,007	0.006%
Government National Mortgage Assn.	3	9/20/46	40,659	41,592	0.002%
Government National Mortgage Assn.	3	9/20/46	49,534	50,705	0.002%
Government National Mortgage Assn.	5	9/20/47	344,830	367,335	0.015%
Government National Mortgage Association	4.5	11/20/39	12,875	299	0.000%
Government National Mortgage Association	3	11/20/47	316,718	321,447	0.013%
Government National Mortgage Association	4.5	12/20/39	83,480	3,534	0.000%
Government National Mortgage Association	3	12/20/47	393,167	401,924	0.017%
Government National Mortgage Association	4.5	2/20/39	7,909	189	0.000%
Government National Mortgage Association	4	2/20/43	128,067	21,224	0.001%
Government National Mortgage Association	2.83	2/20/49	258,736	258,917	0.011%
Government National Mortgage Association	2.83	2/20/49	206,135	206,269	0.008%
Government National Mortgage Association	4	5/20/37	286,667	20,357	0.001%
Government National Mortgage Association	3.5	5/20/43	253,552	39,720	0.002%
Government National Mortgage Association	2.68	9/20/48	225,161	224,499	0.009%
Graco			12,200	612,196	0.025%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	36,721	36,681	0.002%
Great Portland Estates			119,239	1,036,327	0.043%
Great Wolf Trust 2017-WOLF	3.49	9/15/34	395,000	394,995	0.016%
Green Dot			1,400	68,460	0.003%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	375,000	388,481	0.016%
GS Mortgage-Backed Securities Trust	2.46	7/25/44	86,974	86,771	0.004%
GS Mortgage Securities Corp Trust 2018-FBLU	3.34	11/15/35	380,000	379,876	0.016%
GS Mortgage Securities Corp Trust 2019-SOHO	3.75	6/15/36	635,000	635,470	0.026%
GS Mortgage Securities Trust 2019-GC40	3.16	7/10/52	840,000	865,200	0.036%
GTP Acquisition Partners I	2.35	6/15/20	875,000	872,086	0.036%
GTT Communications			13,300	234,080	0.010%
Guardant Health			876	75,625	0.003%
Halcyon Loan Advisors Funding 2014-3	3.69	10/22/25	294,772	294,786	0.012%
Hamamatsu Photonics KK			25,100	980,580	0.040%
Hanger			21,200	405,980	0.017%
Hanover Insurance Group			6,400	821,120	0.034%
Hardee s Funding	4.25	6/20/48	362,263	369,613	0.015%
Hardee s Funding	4.96	6/20/48	461,513	488,336	0.020%
Harris			13,914	2,631,555	0.108%
Hawaiian Airlines			15,200	416,936	0.017%
Haynes International			10,927	347,588	0.014%
HCA Healthcare			6,230	842,109	0.035%

HCP	3.25	7/15/26	55,000	55,154	0.002%
HCP	3.5	7/15/29	60,000	60,116	0.002%
Healthcare Realty Trust	3.63	1/15/28	440,000	444,451	0.018%
Heathrow Funding	4.88	7/15/21	695,000	721,761	0.030%
Helios Technologies			6,437	298,741	0.012%
Heritage Commerce			28,666	351,159	0.014%
Heritage-Crystal Clean			12,800	336,768	0.014%
Heritage Financial Corp.			13,500	398,790	0.016%
Highwoods Realty	4.13	3/15/28	430,000	447,803	0.018%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	106,068	105,542	0.004%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	62,969	63,298	0.003%
Hilton Orlando Trust 2018-ORL	3.16	12/15/34	695,000	694,119	0.029%
Hilton Worldwide Holdings			22,597	2,208,631	0.091%
HMS Holdings			19,000	615,410	0.025%
Hologic			2,025	97,241	0.004%
Home Bancshares			47,500	914,850	0.038%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	508,703	515,211	0.021%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	537,229	544,074	0.022%
Homology Medicines			3,657	71,567	0.003%
Honda Motor			35,400	915,401	0.038%
Honeywell International			48,285	8,430,078	0.347%
Hope Bancorp			21,200	292,136	0.012%
HSBC Holdings	3.95	5/18/24	200,000	208,250	0.009%
HSBC Holdings	3.9	5/25/26	565,000	589,759	0.024%
Hudson Yards 2019-30HY Mortgage Trust	3.38	7/10/39	365,000	375,950	0.015%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	400,000	402,280	0.017%
Humana	3.85	10/1/24	330,000	344,282	0.014%
Humana			1,186	314,646	0.013%
Huron Consulting Group			4,700	236,786	0.010%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	325,000	325,272	0.013%
IAC/InterActiveCorp			9,492	2,064,795	0.085%
ICU Medical			2,137	538,332	0.022%
IHS Markit			4,636	295,406	0.012%
Illumina			215	79,152	0.003%
ImmunoGen			5,432	11,787	0.000%
Immunomedics			11,200	155,344	0.006%
Independence			396,452	1,319,111	0.054%
Independent Bank Group			12,091	664,521	0.027%
Independent Bank (MA)			3,849	293,101	0.012%
Indonesia Government International Bond	2.95	1/11/23	650,000	655,375	0.027%
Indonesia Government International Bond	3.7	1/8/22	600,000	614,700	0.025%
Indonesia Government International Bond	3.75	4/25/22	640,000	657,447	0.027%
ING Groep			257,437	2,982,083	0.123%
Inphi			12,936	648,094	0.027%
Insmid			21,323	545,869	0.022%
Intercontinental Exchange			106,687	9,168,681	0.377%
International Paper			28,493	1,234,317	0.051%
Intesa Sanpaolo			617,034	1,320,947	0.054%
InTown Hotel Portfolio Trust 2018-STAY	3.09	1/15/33	230,000	229,641	0.009%
Intuit			31,080	8,122,136	0.334%
Intuitive Surgical			11,307	5,931,087	0.244%
Investors Bancorp			37,000	412,550	0.017%
iRhythm Technologies			722	57,096	0.002%
Israel Chemicals	6.38	5/31/38	700,000	786,087	0.032%
Israel Government Bond - Fixed	5.5	1/31/42	4,800,000	2,020,037	0.083%
J2 Acquisition			33,967	301,705	0.012%
J2 Acquisition			30,967	6,503	0.000%
Jack In the Box Funding	3.98	8/25/49	445,000	445,000	0.018%
Jacobs Engineering Group			10,397	877,403	0.036%
Jagged Peak Energy			28,480	235,530	0.010%
JBG SMITH Properties, REIT			26,759	1,052,699	0.043%
J.B. Hunt Transport Services			450	41,135	0.002%
Jimmy Johns Funding	3.61	7/30/47	98,250	99,221	0.004%
John Bean Technologies			12,199	1,477,665	0.061%
Johnson & Johnson			10,507	1,463,415	0.060%
Johnson Matthey			50,031	2,115,198	0.087%
JPMBB Commercial Mortgage Securities Trust 2014-C19	4.24	4/15/47	350,000	371,762	0.015%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	210,000	220,944	0.009%
JPMBB Commercial Mortgage Securities Trust 2018-C8	4.9	6/15/51	310,000	340,651	0.014%
JPMorgan Chase	2.95	10/1/26	1,480,000	1,497,399	0.062%
JPMorgan Chase	3.2	6/15/26	235,000	241,820	0.010%
JPMorgan Chase	3.9	7/15/25	175,000	186,807	0.008%
JPMorgan Chase			28,536	3,190,325	0.131%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.83	10/15/45	415,271	421,431	0.017%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	145,000	154,961	0.006%
Kansas City Southern			1,706	207,825	0.009%

KazMunayGas National Co JSC	4.75	4/19/27	700,000	751,768	0.031%
Kering			3,941	2,326,069	0.096%
Keysight Technologies	4.6	4/6/27	615,000	655,860	0.027%
Keysight Technologies			48,255	4,333,782	0.178%
Kingfisher			633,028	1,725,438	0.071%
Kirin Holdings			51,300	1,107,696	0.046%
KLA-Tencor			4,692	554,594	0.023%
Knight-Swift Transportation Holdings			4,067	133,560	0.005%
Knorr-Bremse			12,767	1,424,132	0.059%
Koninklijke Philips			132,620	5,765,783	0.237%
Korea Treasury Bond	2.38	12/10/28	2,130,000,000	1,966,919	0.081%
Kosmos Energy			10,014	62,788	0.003%
Kraft Heinz			8,300	257,632	0.011%
Krystal Biotech			1,412	56,861	0.002%
KT			38,945	965,784	0.040%
Lam Research			865	162,482	0.007%
Landstar System			3,900	421,161	0.017%
Largan Precision			10,000	1,248,936	0.051%
Lattice Semiconductor			71,125	1,037,714	0.043%
Legrand			20,174	1,474,897	0.061%
Linde			26,470	5,315,176	0.219%
Littelfuse			1,200	212,292	0.009%
Live Oak Bancshares			15,358	263,390	0.011%
Lloyds Banking Group			3,123,698	2,243,510	0.092%
LM Ericsson			166,381	1,579,243	0.065%
L'Oreal			12,121	3,446,343	0.142%
Luxfer Holdings			10,800	264,816	0.011%
Macquarie Group			26,414	2,329,876	0.096%
Madison Park Funding XXXVII	3.88	7/15/32	270,000	269,863	0.011%
Madrigal Pharmaceuticals			574	60,161	0.002%
Magna International			54,900	2,728,530	0.112%
Magnetite XVI	3.8	1/18/28	455,000	446,346	0.018%
Magnetite XVIII	3.6	11/15/28	400,000	399,607	0.016%
Magnolia Oil & Gas			29,700	343,926	0.014%
Marriott			20,073	2,816,041	0.116%
Marsh & McLennan			54,987	5,484,953	0.226%
Marvell Technology Group			43,437	1,036,841	0.043%
MasterCard			50,492	13,356,649	0.549%
Matador Resources			7,140	141,943	0.006%
Matson			22,600	878,010	0.036%
Maxim Integrated Products			26,609	1,591,750	0.065%
McDonald's			37,458	7,778,528	0.320%
Medtronic			60,885	5,929,590	0.244%
Meggitt			399,468	2,661,431	0.109%
Melrose Industries			657,420	1,511,257	0.062%
Merck			60,122	5,041,230	0.207%
Meridian Bancorp			31,207	558,293	0.023%
Michaels			37,100	322,770	0.013%
Microchip Technology			1,971	170,886	0.007%
Micron Technology	4.64	2/6/24	715,000	744,494	0.031%
Micron Technology			64,068	2,472,384	0.102%
Microsoft			360,146	48,245,158	1.984%
Middlesex Water			5,508	326,349	0.013%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	124,359	124,236	0.005%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	454,637	460,839	0.019%
Minerals Technologies			4,600	246,146	0.010%
Miraca Holdings			19,100	435,211	0.018%
Mitsubishi Corporation			77,500	2,047,968	0.084%
Mitsubishi Electric			273,000	3,609,082	0.148%
Mitsubishi UFJ Financial			508,700	2,422,925	0.100%
Mitsubishi UFJ Lease & Finance			204,700	1,087,764	0.045%
Mitsui Fudosan			90,700	2,204,390	0.091%
Mitsui Mining & Smelting			29,300	704,302	0.029%
MKS Instruments			3,300	257,037	0.011%
Molina Healthcare			10,612	1,519,002	0.062%
Momenta Pharmaceuticals			11,937	148,616	0.006%
Moncler			49,081	2,103,677	0.087%
Monolithic Power Systems			1,996	271,017	0.011%
Monro			19,450	1,659,085	0.068%
Moody's			475	92,772	0.004%
Moog			5,000	468,050	0.019%
Morgan Stanley	3.75	2/25/23	370,000	386,078	0.016%
Morgan Stanley			102,472	4,489,298	0.185%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	225,000	234,238	0.010%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	132,887	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	320,000	340,973	0.014%

Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	55,000	58,887	0.002%
Morgan Stanley Capital I Trust 2017-ASHF	3.64	11/15/34	590,000	588,692	0.024%
Morgan Stanley Capital I Trust 2017-JWDR	3.24	11/15/34	695,000	693,690	0.029%
Morgan Stanley Capital I Trust 2017-JWDR	3.59	11/15/34	460,000	459,707	0.019%
Motorola Solutions			26,869	4,479,868	0.184%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	455,000	468,650	0.019%
MSGG Trust 2018-SELF	3.29	10/15/37	405,000	405,377	0.017%
Mueller Water Products			49,800	489,036	0.020%
Munich Re			14,920	3,739,812	0.154%
Murata Manufacturing			32,900	1,481,182	0.061%
MVW Owner Trust 2013-1	2.15	4/22/30	18,547	18,479	0.001%
MVW Owner Trust 2014-1	2.25	9/22/31	36,548	36,446	0.001%
MVW Owner Trust 2015-1	2.52	12/20/32	266,796	266,318	0.011%
MyoKardia			7,373	369,682	0.015%
National Bank of Canada			51,200	2,432,249	0.100%
National Grid			183,465	1,951,134	0.080%
National Instruments			22,551	946,916	0.039%
National Vision Holdings			5,635	173,164	0.007%
NAVER			7,316	723,047	0.030%
Navient Private Education Loan Trust 2017	2.88	12/16/58	160,000	161,864	0.007%
Nestle			107,593	11,138,265	0.458%
Netflix	4.63	5/15/29	500,000	643,115	0.026%
Netflix			19,026	6,988,630	0.287%
Neuberger Berman CLO XIX	3.75	7/15/27	1,180,000	1,152,197	0.047%
Neuberger Berman CLO XVI-S	3.45	1/15/28	605,000	602,714	0.025%
Nevro			5,449	353,259	0.015%
New Fortress Energy			8,653	101,327	0.004%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	563,824	574,270	0.024%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	568,229	580,200	0.024%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	449,481	455,897	0.019%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	181,705	184,293	0.008%
NextEra Energy			25,453	1,667,297	0.069%
NextEra Energy			59,833	12,257,388	0.504%
Nextera Energy Partners			8,300	400,475	0.016%
Nielsen Holdings			5,005	113,113	0.005%
Nippon Telegraph & Telephone			134,400	6,261,658	0.258%
NiSource			85,801	2,471,069	0.102%
Nomad Foods			21,152	451,807	0.019%
Nordea Bank Abp			172,648	1,253,630	0.052%
Norfolk Southern			2,007	400,055	0.016%
Northern Star Resources			83,306	683,428	0.028%
Northrop Grumman			24,043	7,768,534	0.320%
Norwegian Cruise Line Holdings			5,416	290,460	0.012%
Novanta			13,630	1,285,309	0.053%
Novartis			76,578	6,990,940	0.288%
Novo Nordisk			26,013	1,328,671	0.055%
NRG Energy	3.75	6/15/24	65,000	66,724	0.003%
NRG Energy	4.45	6/15/29	205,000	213,200	0.009%
NuVasive			6,800	398,072	0.016%
NVIDIA			2,328	382,327	0.016%
NXP BV / NXP Funding	4.88	3/1/24	690,000	737,438	0.030%
NXP Semiconductors			70,087	6,841,192	0.281%
Occidental Petroleum			90,930	4,571,960	0.188%
Octagon Investment Partners XXIII	3.45	7/15/27	460,000	458,594	0.019%
Octagon Investment Partners XXIII	3.8	7/15/27	385,000	380,250	0.016%
Odonate therapeutics			1,556	57,090	0.002%
Okta			1,000	123,510	0.005%
Ollies Bargain Outlet Holdings			12,568	1,094,798	0.045%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	515,000	538,646	0.022%
Omron			29,800	1,562,893	0.064%
ONE Gas			18,700	1,688,610	0.069%
OneSpaWorld Holdings			14,200	220,100	0.009%
Orchard therapeutics, ADR			10,491	146,769	0.006%
Origin Bancorp			10,190	336,270	0.014%
Osisko Gold Royalties			23,100	240,781	0.010%
OZLM VII	3.6	7/17/29	480,000	476,160	0.020%
OZLM VIII	3.76	10/17/29	645,000	644,153	0.026%
Pacific Gas & Electric	4	12/1/46	502,000	455,565	0.019%
Pacific Gas & Electric	3.95	12/1/47	648,000	586,440	0.024%
Pacific Premier Bancorp			12,400	382,912	0.016%
Packaging Corporation of America			29,186	2,782,010	0.114%
Pagerduty			1,261	59,330	0.002%
Pagerduty			7,214	322,448	0.013%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	830,000	828,715	0.034%
Palmer Square CLO 2015-1	4.77	5/21/29	445,000	445,000	0.018%
Panasonic			187,100	1,562,875	0.064%

Papa John's International				11,500	514,280	0.021%
Paramount, REIT				27,027	378,648	0.016%
Parsons				5,401	199,081	0.008%
Paycom Software				2,000	453,440	0.019%
PayPal Holdings				68,848	7,880,342	0.324%
PDF Solutions				18,992	249,175	0.010%
PennyMac Financial Services				21,303	472,501	0.019%
Performance Food				17,291	692,159	0.028%
Perrigo Finance Unlimited	4.38	3/15/26		400,000	399,732	0.016%
Persimmon				61,438	1,560,835	0.064%
Pertamina Persero PT	6.45	5/30/44		765,000	939,977	0.039%
Peru LNG Srl	5.38	3/22/30		800,000	862,800	0.035%
Perusahaan Gas Negara	5.13	5/16/24		280,000	301,409	0.012%
Perusahaan Listrik Negara PT	5.45	5/21/28		900,000	998,565	0.041%
Perusahaan Penerbit SBSN Indonesia III	4.35	9/10/24		200,000	211,552	0.009%
Petroleos Mexicanos	5.5	1/21/21		290,000	293,915	0.012%
Pfizer				207,539	8,990,589	0.370%
PG&E				2,850	65,322	0.003%
PGT Innovations				22,181	370,866	0.015%
Philip Morris International				31,936	2,507,934	0.103%
PICC Property & Casualty				908,000	979,730	0.040%
Ping An Insurance				214,000	2,573,323	0.106%
Pinnacle Financial Partners				15,102	868,063	0.036%
Pioneer Natural Resources				6,310	970,857	0.040%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23		100,000	99,598	0.004%
Pluralsight				8,458	256,447	0.011%
PNC Financial Services Group				13,739	1,886,090	0.078%
PNM Resources				29,900	1,522,209	0.063%
Pola Orbis Holdings				26,800	750,992	0.031%
PolyOne				9,800	307,622	0.013%
Post Holdings				10,500	1,091,685	0.045%
PRA Group				25,800	726,012	0.030%
Principia Biopharma				4,415	146,534	0.006%
Progressive				4,212	336,665	0.014%
Prologis, REIT				95,926	7,683,673	0.316%
Proofpoint				7,100	853,775	0.035%
Prosperity Bancshares				9,600	634,080	0.026%
Prudential				176,010	3,842,483	0.158%
Prudential Financial				12,804	1,293,204	0.053%
Prysmian				65,845	1,360,472	0.056%
PS Business Parks, REIT				8,564	1,443,291	0.059%
PTC Therapeutics				4,700	211,500	0.009%
Public Storage, REIT				17,851	4,251,573	0.175%
Pure Storage				8,150	124,451	0.005%
Quaker Chemical				2,100	426,048	0.018%
Qualcomm				78,079	5,939,470	0.244%
Quanex Building Products				13,863	261,872	0.011%
Quidel				14,325	849,759	0.035%
QVC	5.13	7/2/22		1,045,000	1,080,639	0.044%
Radian				21,100	482,135	0.020%
Radius Health				22,500	548,100	0.023%
Raymond James Financial				2,293	193,873	0.008%
Reata Pharmaceuticals				1,100	103,785	0.004%
Recruit Holdings				61,100	2,045,743	0.084%
Redfin				14,528	261,213	0.011%
Red Robin Gourmet Burgers				10,928	334,069	0.014%
Regency Centers	3.6	2/1/27		300,000	310,535	0.013%
Regency Centers	4.13	3/15/28		155,000	165,848	0.007%
Regency Centers, REIT				5,700	380,418	0.016%
REI - SECURITY LENDING COLLATERAL				694,799	6,947,988	0.286%
Renesas Electronics				121,500	604,434	0.025%
Rentokil Initial				143,011	722,020	0.030%
Republic of South Africa Government International Bond	6.25	3/8/41		100,000	111,293	0.005%
Republic of South Africa Government International Bond	5.38	7/24/44		395,000	398,734	0.016%
Republic of South Africa Government International Bond	5.65	9/27/47		390,000	400,912	0.016%
Republic Services				20,829	1,804,625	0.074%
Resolution Funding	8.13	10/15/19		210,000	213,576	0.009%
Restaurant Brands International				14,737	1,024,811	0.042%
RETL 2019-RVP	3.54	3/15/36		298,388	298,945	0.012%
Rev				12,306	177,329	0.007%
Rexford Industrial Realty, REIT				18,300	738,771	0.030%
Reynolds American	4.45	6/12/25		360,000	381,223	0.016%
RH				1,476	170,626	0.007%
Rio Tinto				13,779	1,008,971	0.042%
Roche Holding				23,772	6,684,399	0.275%
Roper Technologies				14,806	5,422,846	0.223%

Ross Stores			53,273	5,280,420	0.217%
Royal Bank Of Scotland	6.13	12/15/22	100,000	107,583	0.004%
Royal Bank Of Scotland	5.13	5/28/24	100,000	105,434	0.004%
Royal Bank Of Scotland	3.88	9/12/23	395,000	403,714	0.017%
Royal Caribbean Cruises			16,581	2,009,783	0.083%
Royal Dutch Shell, ADR			57,300	3,766,902	0.155%
Rsa Insurance			146,890	1,076,496	0.044%
Sabine Pass Liquefaction	5	3/15/27	910,000	996,450	0.041%
Sabine Pass Liquefaction	5.88	6/30/26	185,000	210,669	0.009%
SACI Falabella	4.38	1/27/25	900,000	955,039	0.039%
Safety Insurance Group			4,487	426,848	0.018%
SAGE Therapeutics			8,099	1,482,846	0.061%
Salesforce.com			49,980	7,583,465	0.312%
Samsonite International			352,200	810,444	0.033%
Samsung Electronics			100,894	4,108,440	0.169%
Sanderson Farms			5,600	764,736	0.031%
Sanofi			40,631	3,511,425	0.144%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	950,000	956,268	0.039%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	85,000	84,987	0.003%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	225,000	227,110	0.009%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	305,000	307,613	0.013%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	145,000	147,360	0.006%
Sarepta Therapeutics			1,100	167,145	0.007%
SASOL Financing USA	5.88	3/27/24	900,000	975,491	0.040%
Saudi Arabian Oil	3.5	4/16/29	550,000	557,285	0.023%
Saudi Arabian Oil	4.38	4/16/49	400,000	405,805	0.017%
SBA Tower Trust	3.87	10/8/24	785,000	815,096	0.034%
SBA Tower Trust	3.45	3/15/23	100,000	102,188	0.004%
SBA Tower Trust	3.17	4/15/22	605,000	612,044	0.025%
Scentre			496,608	1,340,236	0.055%
Schneider National			15,611	284,745	0.012%
Scholar Rock Holding			2,896	45,931	0.002%
Seacoast Banking			27,964	711,404	0.029%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	120,000	116,570	0.005%
Seattle Genetics			3,598	249,018	0.010%
Selective Insurance			17,700	1,325,553	0.055%
Sempra Energy			7,401	838,567	0.034%
Sempra Energy	3.8	2/1/38	305,000	294,528	0.012%
Sempra Energy	4	2/1/48	175,000	170,772	0.007%
Sempra Energy	3.25	6/15/27	169,000	168,624	0.007%
Sempra Energy			3,536	394,990	0.016%
Sempra Energy			78,161	10,742,448	0.442%
Sequoia Mortgage Trust 2013-4	3.49	4/25/43	616,297	629,939	0.026%
Sequoia Mortgage Trust 2017-5	3.88	8/25/47	234,183	241,708	0.010%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	460,837	469,229	0.019%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	145,586	148,187	0.006%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	417,107	426,483	0.018%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	486,780	503,791	0.021%
ServiceNow			30,596	8,400,744	0.346%
Seven Generations Energy			38,800	190,215	0.008%
Seven & i Holdings			64,300	2,178,573	0.090%
Sherwin-Williams			1,244	570,113	0.023%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	585,000	590,115	0.024%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	390,000	393,237	0.016%
Shockwave Medical			1,278	72,961	0.003%
Siemens			49,772	5,925,622	0.244%
Siemens Healthineers			32,486	1,368,893	0.056%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	59,489	59,307	0.002%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	41,778	41,714	0.002%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	185,080	186,286	0.008%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	291,164	298,254	0.012%
Sigma Alimentos SA de CV	4.13	5/2/26	760,000	767,418	0.032%
Simply Good Foods			29,106	700,872	0.029%
Simpson Manufacturing			7,600	505,096	0.021%
SiteOne Landscape Supply			16,906	1,171,586	0.048%
SJW			9,967	605,695	0.025%
Skyline Champion			17,431	477,261	0.020%
SLIde 2018-FUN	4.69	6/15/31	387,047	390,192	0.016%
SLM Student Loan Trust 2008-1	3.23	1/25/22	595,344	586,932	0.024%
SLM Student Loan Trust 2008-5	4.28	7/25/23	258,240	261,355	0.011%
SLM Student Loan Trust 2008-9	4.08	4/25/23	252,962	255,801	0.011%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	236,873	236,076	0.010%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	200,000	205,439	0.008%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	208,624	0.009%
Smb Private Education Loan Trust 2015	2.98	7/15/27	252,309	254,870	0.010%
Smb Private Education Loan Trust 2015	4.34	8/16/32	455,000	466,434	0.019%

Smb Private Education Loan Trust 2016	2.43	2/17/32	652,556	650,768	0.027%
Smb Private Education Loan Trust 2016	2.7	5/15/31	133,366	134,160	0.006%
Smb Private Education Loan Trust 2017	2.82	10/15/35	1,220,000	1,230,509	0.051%
Smb Private Education Loan Trust 2018	3.63	11/15/35	270,000	282,296	0.012%
SMC			4,100	1,536,988	0.063%
SOFTBANK GROUP CORP			31,600	1,522,024	0.063%
Solvay Finance America	4.45	12/3/25	590,000	629,985	0.026%
Sony			28,000	1,471,400	0.061%
South32			435,815	976,941	0.040%
Southern	3.25	7/1/26	440,000	446,706	0.018%
Southern California Edison	2.9	3/1/21	85,000	85,162	0.004%
Southern California Edison	3.88	6/1/21	55,000	55,958	0.002%
Southern Company			80,909	4,472,650	0.184%
South State			7,707	567,775	0.023%
Southwest Gas Holdings			15,652	1,402,732	0.058%
S&P Global			7,421	1,690,430	0.070%
Spirit AeroSystems Holdings			28,809	2,344,188	0.096%
Splunk			24,347	3,061,635	0.126%
SS&C Technologies Holdings			24,868	1,432,645	0.059%
STACR Trust 2018-DNA2	3.2	12/25/30	866,861	868,400	0.036%
STACR Trust 2018-DNA2	4.55	12/25/30	375,000	374,101	0.015%
STACR Trust 2018-DNA3	3.15	9/25/48	151,523	151,655	0.006%
STACR Trust 2018-HRP2	3.25	2/25/47	169,908	169,872	0.007%
STACR Trust 2018-HRP2	3.65	2/25/47	440,000	441,933	0.018%
Standard Chartered			185,998	1,687,355	0.069%
Stanley Electric			41,200	1,015,870	0.042%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	697,379	714,560	0.029%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	382,144	387,921	0.016%
State Auto Financial			8,300	290,500	0.012%
State Board of Administration Finance	2.16	7/1/19	175,000	175,000	0.007%
State Grid Overseas Investment 2016	3.75	5/2/23	465,000	484,857	0.020%
State Grid Overseas Investment 2016	2.75	5/4/22	1,060,000	1,063,723	0.044%
Stericycle			2,800	133,700	0.005%
STERIS			7,200	1,071,936	0.044%
Sterling Bancorp Inc/MI			22,279	222,122	0.009%
StoneCo			23,530	696,017	0.029%
Stora Enso			174,747	2,056,366	0.085%
Storebrand			283,286	2,084,991	0.086%
Strategic Education			500	89,000	0.004%
Stroer SE & Co KGaA			19,267	1,447,455	0.060%
Stryker			58,491	12,024,580	0.495%
Sumitomo Corporation			233,500	3,546,415	0.146%
Sumitomo Mitsui Trust Holdings			43,097	1,565,784	0.064%
Sumitomo Rubber Industries			58,500	677,562	0.028%
Sun Life Financial			77,197	3,196,818	0.131%
Suzuki Motor			35,600	1,674,843	0.069%
Svenska Handelsbanken			241,384	2,382,146	0.098%
Symphony CLO XVII	3.48	4/15/28	915,000	908,810	0.037%
Synchrony Card Funding	2.34	6/16/25	975,000	974,929	0.040%
Synchrony Credit Card Master Note Trust	2.95	5/15/24	926,939	925,580	0.038%
Synchrony Financial	4.38	3/19/24	145,000	151,600	0.006%
Synchrony Financial	4.25	8/15/24	85,000	88,443	0.004%
Synchrony Financial	3.7	8/4/26	65,000	64,445	0.003%
Syngenta Finance	3.93	4/23/21	715,000	727,622	0.030%
Synopsys			36,177	4,655,618	0.191%
Tableau Software			6,381	1,059,374	0.044%
Taiwan Semiconductor Manufacturing			559,759	4,281,252	0.176%
Takeda Pharmaceutical, ADR			47,140	834,378	0.034%
Targa Resources			38,165	1,498,358	0.062%
TC Energy			123,737	6,127,456	0.252%
TD Ameritrade Holding			100,639	5,023,899	0.207%
Team			20,100	307,932	0.013%
TechnoPro Holdings			13,700	731,326	0.030%
TE Connectivity			3,690	353,428	0.015%
Telecom Italia			1,566,052	812,008	0.033%
Teledyne Technologies			7,100	1,944,477	0.080%
Teleflex			4,034	1,335,859	0.055%
Telefonica			173,313	1,425,205	0.059%
Telefonica Deutschland Holding			551,790	1,543,270	0.063%
Telstra			151,599	409,940	0.017%
Tempur Sealy International			13,100	961,147	0.040%
Tencent Holdings	3.8	2/11/25	960,000	1,000,081	0.041%
Tencent Holdings	3.98	4/11/29	720,000	752,854	0.031%
Tencent Holdings			249,610	11,292,215	0.464%
Texas Capital Bancshares			4,970	305,009	0.013%
Texas Instruments			13,489	1,547,998	0.064%

Therapeutics MD			111,624	290,222	0.012%
Thermo Fisher Scientific			51,821	15,218,791	0.626%
Thermon Group Holdings			11,400	292,410	0.012%
THK			77,700	1,868,956	0.077%
Tokio Marine Holdings			58,900	2,955,329	0.122%
Tokyo Electron			12,600	1,770,997	0.073%
Toro			13,000	869,700	0.036%
Tosoh			23,300	328,645	0.014%
Total			94,229	5,285,664	0.217%
Total, ADR			104,399	5,824,420	0.240%
Towd Point Mortgage Trust 2015-3	3	3/25/54	169,635	170,114	0.007%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	575,000	594,147	0.024%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	191,887	192,190	0.008%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	128,441	128,698	0.005%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	157,259	157,824	0.006%
Towd Point Mortgage Trust 2016-1	3	2/25/55	217,146	217,808	0.009%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	164,060	164,980	0.007%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	94,021	94,383	0.004%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	98,915	99,073	0.004%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	259,043	259,765	0.011%
Towd Point Mortgage Trust 2017-5	3	2/25/57	180,831	180,309	0.007%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,116,484	1,134,976	0.047%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	745,082	757,483	0.031%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	466,232	471,151	0.019%
Towd Point Mortgage Trust 2019-1	3.75	3/25/58	522,210	545,127	0.022%
Towne Bank/Portsmouth VA			15,800	431,024	0.018%
Toyota Motor			66,600	4,133,450	0.170%
Transcontinental Gas Pipe Line	4	3/15/28	545,000	574,190	0.024%
Transcontinental Gas Pipe Line	4.6	3/15/48	240,000	252,819	0.010%
Transurban Finance Co Pty	4.13	2/2/26	130,000	135,508	0.006%
Transurban Finance Co Pty	3.38	3/22/27	540,000	536,646	0.022%
TreeHouse Foods			17,600	952,160	0.039%
Tricida			4,093	161,510	0.007%
Trinity Acquisition	4.4	3/15/26	335,000	355,186	0.015%
Trinity Acquisition	3.5	9/15/21	165,000	167,282	0.007%
Tri Pointe			45,063	539,404	0.022%
TRP Dynamic Global Bd - I			10,157,876	95,585,618	3.932%
TRP Inflation Protected Bond - I			142,426	1,716,228	0.071%
TRP Inst Emerging Markets Bd - Inst			9,509,795	83,020,515	3.415%
TRP Inst Emerging Markets Eq - Inst			2,687,767	106,247,448	4.370%
TRP Inst Floating Rate - Inst			2,445,379	24,062,530	0.990%
TRP Institutional High Yield - Inst			7,445,609	65,223,531	2.683%
TRP International Bond (USD Hgd) - I			10,935,486	109,245,504	4.493%
TRP Real Assets - I			2,724,769	31,389,341	1.291%
TRP Treasury Reserve	2.44		48,016,030	48,016,030	1.975%
TRP US Treasury Long-Term - I			5,592,988	74,778,255	3.076%
Tucows			3,466	211,495	0.009%
Tuesday Morning			55,900	94,471	0.004%
Turning Point therapeutics			1,573	64,021	0.003%
Tyson Foods			193,986	15,662,430	0.644%
Ubs Group Funding Switzerland	2.86	8/15/23	370,000	373,116	0.015%
Ulta Beauty			2,177	755,180	0.031%
Ultragenyx Pharmaceutical			7,773	493,586	0.020%
Umicore			44,049	1,413,604	0.058%
Unibail-Rodamco-Westfield			6,752	1,011,501	0.042%
Unilever			129,521	8,040,079	0.331%
Union Pacific			3,710	627,398	0.026%
United Continental			25,493	2,231,912	0.092%
UnitedHealth Group			41,714	10,178,633	0.419%
United Overseas Bank			74,500	1,440,245	0.059%
UPS			8,713	899,792	0.037%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	808,637	869,550	0.036%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	274,918	287,490	0.012%
U.S. Physical Therapy			4,948	606,476	0.025%
U.S. Treasury Bonds	2.75	2/15/28	615,000	653,534	0.027%
U.S. Treasury Bonds	3.13	2/15/43	4,915,000	5,476,385	0.225%
U.S. Treasury Bonds	2.5	2/15/46	555,000	551,358	0.023%
U.S. Treasury Bonds	3	2/15/49	5,420,000	5,944,216	0.244%
U.S. Treasury Bonds	2.38	5/15/27	345,000	356,482	0.015%
U.S. Treasury Bonds	2.88	5/15/28	1,110,000	1,191,169	0.049%
U.S. Treasury Bonds	2.88	5/15/49	6,186,500	6,625,355	0.273%
U.S. Treasury Bonds	3	8/15/48	2,700,000	2,956,078	0.122%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	3,220,820	3,387,900	0.139%
U.S. Treasury Notes	2.88	10/31/23	20,910,000	21,883,622	0.900%
U.S. Treasury Notes	2.88	11/30/23	8,260,000	8,653,641	0.356%
U.S. Treasury Notes	2.5	1/15/22	1,880,000	1,914,956	0.079%

U.S. Treasury Notes	2.5	2/15/22	1,000,000	1,019,375	0.042%
U.S. Treasury Notes	2.13	5/31/21	6,430,000	6,472,197	0.266%
U.S. Treasury Notes	1.75	6/30/22	325,000	325,305	0.013%
U.S. Treasury Notes	1.63	8/31/22	790,000	787,161	0.032%
Valmont Industries			4,989	632,655	0.026%
Vanke Real Estate Hong Kong	5.35	3/11/24	900,000	969,880	0.040%
Ventas, REIT			30,175	2,062,461	0.085%
Vereit Operating Partnership	4.6	2/6/24	1,265,000	1,340,278	0.055%
Vereit Operating Partnership	4.88	6/1/26	105,000	113,615	0.005%
Vereit Operating Partnership	3.95	8/15/27	399,000	411,103	0.017%
Verizon Communications	4.75	11/1/41	235,000	264,403	0.011%
Verizon Communications	4.67	3/15/55	197,000	223,475	0.009%
Verizon Communications	5.01	4/15/49	510,000	608,869	0.025%
Verizon Communications	4.86	8/21/46	850,000	988,497	0.041%
Verizon Communications			36,309	2,074,333	0.085%
Verizon Owner Trust 2018-1	3.2	9/20/22	365,000	370,547	0.015%
Vertex Pharmaceuticals			34,759	6,374,105	0.262%
Verus Securitization Trust 2018-2	3.68	6/1/58	308,300	311,798	0.013%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	109,049	110,742	0.005%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	491,803	504,527	0.021%
Verus Securitization Trust 2019-1	3.84	2/25/59	761,195	772,951	0.032%
Verus Securitization Trust 2019-2	3.45	4/25/59	896,020	902,946	0.037%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	428,310	432,984	0.018%
V. F.			7,553	659,755	0.027%
Visa			90,274	15,667,053	0.644%
Visteon			7,012	410,763	0.017%
Vistra Operations	3.55	7/15/24	185,000	185,925	0.008%
Vistra Operations	4.3	7/15/29	270,000	273,375	0.011%
VMware			19,040	3,183,678	0.131%
Vodafone	4.38	5/30/28	425,000	457,400	0.019%
Vodafone	5	5/30/38	670,000	722,579	0.030%
Vodafone	5.25	5/30/48	535,000	591,660	0.024%
Vodafone, ADR			154,718	2,526,545	0.104%
Volkswagen Bank GmbH	1.88	1/31/24	100,000	119,015	0.005%
Volkswagen Bank GmbH	2.5	7/31/26	300,000	369,120	0.015%
Volkswagen Leasing GmbH	1.63	8/15/25	200,000	234,138	0.010%
Wal-Mart			30,314	3,349,394	0.138%
Walt Disney			14,079	1,965,992	0.081%
Waste Connections			10,275	982,085	0.040%
WaVe Life Sciences			1,746	45,553	0.002%
Webster Financial			8,752	418,083	0.017%
Welcia Holdings			13,100	534,469	0.022%
WellCare Health Plans			8,335	2,376,058	0.098%
Wells Fargo			159,951	7,568,881	0.311%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.37	6/15/48	825,000	858,425	0.035%
Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	275,000	280,773	0.012%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.39	7/15/58	95,000	97,445	0.004%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	695,000	700,476	0.029%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,165,000	1,226,244	0.050%
Wells Fargo Commercial Mortgage Trust 2017-C41	4.19	11/15/50	471,000	504,270	0.021%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	940,000	968,106	0.040%
Western Alliance Bancorp			18,100	809,432	0.033%
West Fraser Timber			15,849	722,527	0.030%
WFRBS Commercial Mortgage Trust 2014-C19	4.1	3/15/47	355,000	380,662	0.016%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	103,000	110,304	0.005%
WFRBS Commercial Mortgage Trust 2014-C20	3.72	5/15/47	220,000	231,623	0.010%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	430,000	456,557	0.019%
Williams	3.9	1/15/25	150,000	155,653	0.006%
Williams	4.85	3/1/48	335,000	357,987	0.015%
Williams	4.3	3/4/24	45,000	47,711	0.002%
Williams	4	9/15/25	111,000	117,102	0.005%
Willis North America	3.6	5/15/24	400,000	413,045	0.017%
Willis Towers Watson			44,006	8,428,909	0.347%
Wilmar International			615,900	1,685,992	0.069%
Wingstop			7,800	739,050	0.030%
Woodside Finance	3.7	3/15/28	1,485,000	1,482,000	0.061%
Woodside Finance	3.65	3/5/25	470,000	480,714	0.020%
Woodside Finance	3.7	9/15/26	439,000	445,178	0.018%
Workday			25,429	5,227,694	0.215%
Worldpay			25,598	3,137,035	0.129%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	420,000	443,373	0.018%
WorleyParsons			137,724	1,431,680	0.059%
WPP			186,660	2,351,263	0.097%
WPP Finance 2010	3.75	9/19/24	660,000	681,886	0.028%
Wright Medical			15,701	468,204	0.019%
WSFS Financial			8,557	353,404	0.015%

Wynn Resorts	8,572	1,062,842	0.044%
Xencor	11,623	475,729	0.020%
Xilinx	4,927	580,992	0.024%
Xylem	477	39,896	0.002%
Yahoo! Japan	282,600	831,281	0.034%
Yum! Brands	16,836	1,863,240	0.077%
YY, ADR	19,895	1,386,483	0.057%
Zalando	23,447	1,038,155	0.043%
Zendesk	9,800	872,494	0.036%
Zimmer Biomet Holdings	14,064	1,655,895	0.068%
Zoetis	2,584	293,258	0.012%
Zoom Video Communications	1,257	111,609	0.005%
Zurich Insurance Group	8,365	2,910,597	0.120%
Zynga	114,200	700,046	0.029%
Miscellaneous Securities ‡		6,290,541	
Total Investments in Securities		2,481,828,380	

‡ 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
BARCLAYS	USD	692,379	SEK	(6,597,000)	08/16/2019	(20,651)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	137,714	ILS	(490,000)	08/15/2019	(2)	0.000%
BANK OF AMERICA	USD	206,128	ILS	(738,000)	07/17/2019	(913)	0.000%
BANK OF AMERICA	USD	137,582	ILS	(490,000)	08/15/2019	(133)	0.000%
BANK OF AMERICA	USD	137,382	ILS	(490,000)	08/15/2019	(334)	0.000%
BANK OF AMERICA	SEK	4,631,714	USD	(501,583)	08/16/2019	(969)	0.000%
BANK OF AMERICA	USD	2,169,299	AUD	(3,143,000)	08/23/2019	(41,240)	-0.002%
BANK OF AMERICA	USD	2,171,730	AUD	(3,143,654)	08/23/2019	(39,269)	-0.002%
BANK OF AMERICA	USD	120,667	EUR	(106,587)	08/23/2019	(1,090)	0.000%
BANK OF AMERICA	USD	296,417	EUR	(259,847)	08/23/2019	(411)	0.000%
BANK OF AMERICA	USD	432,032	AUD	(620,000)	09/20/2019	(4,327)	0.000%
BANK OF AMERICA	USD	977,711	KRW	(1,152,330,000)	10/11/2019	(21,009)	-0.001%
JP MORGAN CHASE BANK	USD	970,360	KRW	(1,100,000,000)	07/12/2019	18,306	0.001%
JP MORGAN CHASE BANK	USD	206,260	ILS	(738,000)	07/17/2019	(781)	0.000%
JP MORGAN CHASE BANK	USD	137,228	ILS	(490,000)	08/15/2019	(488)	0.000%
JP MORGAN CHASE BANK	SEK	6,937,596	USD	(747,751)	08/16/2019	2,092	0.000%
JP MORGAN CHASE BANK	USD	1,017,170	SEK	(9,570,000)	08/16/2019	(17,194)	-0.001%
JP MORGAN CHASE BANK	USD	692,635	SEK	(6,597,000)	08/16/2019	(20,395)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	2,079,719	USD	(1,553,450)	09/20/2019	37,062	0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	2,542,985	USD	(1,898,799)	09/20/2019	46,005	0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	1,439,006	CAD	(1,913,000)	09/20/2019	(24,003)	-0.001%
CITIBANK N A	USD	206,066	ILS	(738,088)	07/17/2019	(1,000)	0.000%
CITIBANK N A	CAD	465,000	USD	(346,979)	07/26/2019	8,348	0.000%
CITIBANK N A	USD	345,373	CAD	(465,000)	07/26/2019	(9,954)	0.000%
CITIBANK N A	USD	137,065	ILS	(490,000)	08/15/2019	(651)	0.000%
CITIBANK N A	USD	690,104	SEK	(6,597,000)	08/16/2019	(22,926)	-0.001%
CITIBANK N A	USD	692,009	SEK	(6,598,194)	08/16/2019	(21,150)	-0.001%
CITIBANK N A	USD	2,169,660	AUD	(3,143,000)	08/23/2019	(40,879)	-0.002%
CITIBANK N A	USD	316,017	EUR	(280,000)	08/23/2019	(3,833)	0.000%
DEUTSCHE BANK	USD	1,933,557	KRW	(2,257,428,000)	07/12/2019	(20,255)	-0.001%
HSBC SECURITIES INC	USD	206,260	ILS	(738,000)	07/17/2019	(781)	0.000%
HSBC SECURITIES INC	SEK	3,086,781	USD	(334,896)	08/16/2019	(1,265)	0.000%
HSBC SECURITIES INC	AUD	3,042,152	USD	(2,117,000)	08/23/2019	22,610	0.001%
HSBC SECURITIES INC	USD	322,192	AUD	(465,000)	08/23/2019	(4,853)	0.000%
HSBC SECURITIES INC	USD	151,899	EUR	(135,592)	08/23/2019	(2,991)	0.000%
HSBC SECURITIES INC	USD	958,634	NZD	(1,448,000)	09/30/2019	(15,781)	-0.001%
MORGAN STANLEY & COMPANY LLC	AUD	3,424,205	USD	(2,381,089)	08/23/2019	27,227	0.001%
MORGAN STANLEY & COMPANY LLC	USD	341,750	EUR	(299,071)	08/23/2019	114	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,439,303	CAD	(1,913,000)	09/20/2019	(23,705)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	970,509	NZD	(1,467,000)	09/30/2019	(16,693)	-0.001%
RBC DOMINION SECURITIES INC	USD	1,526,132	CAD	(2,029,000)	09/20/2019	(25,590)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	137,528	ILS	(490,000)	08/15/2019	(187)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	316,131	EUR	(280,000)	08/23/2019	(3,719)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	316,467	EUR	(280,000)	08/23/2019	(3,383)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	315,474	EUR	(278,815)	08/23/2019	(3,023)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	7,144	EUR	(6,306)	08/23/2019	(59)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,438,602	CAD	(1,913,000)	09/20/2019	(24,407)	-0.001%
UBS SECURITIES LLC	USD	138,661	ILS	(492,314)	08/15/2019	294	0.000%
UBS SECURITIES LLC	USD	137,455	ILS	(490,000)	08/15/2019	(261)	0.000%
UBS SECURITIES LLC	SEK	3,654,240	USD	(395,459)	08/16/2019	(494)	0.000%
UBS SECURITIES LLC	USD	191,252	EUR	(170,000)	08/23/2019	(2,943)	0.000%
UBS SECURITIES LLC	USD	121,090	EUR	(106,725)	08/23/2019	(824)	0.000%

Total Forward Currency Exchange Contracts (282,755)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 8/19 C2950	2,950.00	8/16/2019	(46,100)	(2,411,030)	(0.099%)

Total Options

(2,411,030)

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	87,500	2,047	0.000%
CAMPBELL SOUP CO CDS 06/20/2024	(95,000)	(667)	0.000%
CAMPBELL SOUP CO CDS 06/20/2024	(95,000)	(667)	0.000%
COLOMBIA CDS 06/20/2024	540,000	2,202	0.000%
COLOMBIA CDS 06/20/2024	270,000	1,101	0.000%
COLOMBIA CDS 06/20/2024	540,000	2,202	0.000%
COLOMBIA CDS 06/20/2024	280,000	1,142	0.000%
COLOMBIA CDS 06/20/2024	265,000	1,081	0.000%
COLOMBIA CDS 06/20/2024	265,000	1,081	0.000%
COLOMBIA CDS 06/20/2024	160,000	652	0.000%
COLOMBIA CDS 06/20/2024	525,000	2,141	0.000%
COLOMBIA CDS 06/20/2024	265,000	1,081	0.000%
COLOMBIA CDS 06/20/2024	210,000	856	0.000%
COLOMBIA CDS 06/20/2024	2,480,000	10,113	0.000%
COLOMBIA CDS 06/20/2024	805,000	3,283	0.000%
COLOMBIA CDS 06/20/2024	270,000	1,101	0.000%
DEVON ENERGY CORP CDS 06/20/2024	95,000	557	0.000%
HEWLETT PACKARD CO CDS 06/20/2024	200,000	4,000	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	2,060,000	9,118	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	1,040,000	4,603	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	1,900,000	8,409	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	527,778	2,336	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	527,778	2,336	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	527,777	2,336	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	316,667	500	0.000%
SOUTH AFRICA CDS 06/20/2024	982,681	(30,605)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	1,777,639	(55,363)	(0.002%)
SOUTH AFRICA CDS 06/20/2024	982,680	(30,605)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	500,000	(15,572)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	140,000	(4,360)	0.000%
SOUTH AFRICA CDS 06/20/2024	140,000	(4,360)	0.000%
SOUTH AFRICA CDS 06/20/2024	280,000	(8,720)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	165,000	(856)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	380,000	(1,970)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	540,000	(2,800)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	865,000	(4,485)	0.000%

Total Swap Contracts

(96,750)

Futures Contracts

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU9 US 5YR NOTE CBT FUT SEPT 19	775	9/30/2019	91,571,094	400,594	3.766%
MSCI EAFE FUT 9/19	(106)	9/20/2019	(10,193,490)	(218,090)	(0.419%)
S&P500 EMINI FUT 9/19	283	9/20/2019	41,660,430	405,979	1.714%
TUU9 US 2YR NOTE CBT SEPT 19	857	9/30/2019	184,408,993	916,315	7.585%
TYU9 UST 10YR NOTE FUT SEPT19	(35)	9/19/2019	(4,478,906)	(96,573)	(0.184%)
UXYU9 UST 10YR ULTRA FUT SEP 19	(450)	9/19/2019	(62,156,250)	(1,661,999)	(2.557%)
WNU9 ULTRA US BOND FUT SEP 19	11	9/19/2019	1,953,188	30,065	0.080%

Total Futures Contracts

(223,708)

NET ASSETS

2,431,226,996

NET ASSET VALUE PER SHARE

Personal Strategy Balanced Fund Shares

23.67

(\$2,043,791,818 / 86,340,197 Shares Outstanding)

Personal Strategy Balanced Fund - I Class Shares

23.68

(\$387,435,178 / 16,360,056 Shares Outstanding)

ADR	American Depositary Receipts
ADS	American Depositary 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 Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary 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 Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD 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 Nicaraguan 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 Hryvni
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.