

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
21ST CENTURY FOX AMERICA	3.7	9/15/24	110,000	110,080	0.005%
2U			7,625	573,324	0.025%
Aaron's			15,300	833,238	0.036%
ABB			107,098	2,533,378	0.111%
Abbott Laboratories			11,167	819,211	0.036%
Abeona Therapeutics			3,700	47,360	0.002%
Abn Amro			60,482	1,647,171	0.072%
Acadia Healthcare			17,209	605,757	0.026%
Acadia Realty Trust, REIT			11,400	319,542	0.014%
Accelaron Pharma			6,900	394,887	0.017%
Activision Blizzard			24,677	2,052,880	0.090%
Advantage Oil & Gas			25,912	72,220	0.003%
AERCAP IRELAND CAP/GLOBA	4.63	7/1/22	300,000	305,625	0.013%
AERCAP IRELAND CAP/GLOBA	3.65	7/21/27	485,000	442,563	0.019%
AERCAP IRELAND CAP LTD/A	3.95	2/1/22	1,015,000	1,012,463	0.044%
Aerojet Rocketdyne Holdings			16,542	562,263	0.025%
AESOP 2013-2A A 144A	2.97	2/20/20	291,667	291,857	0.013%
AESOP 2014-1A A 144A	2.46	7/20/20	580,000	578,483	0.025%
AESOP 2016-2A A 144A	2.72	11/20/22	380,000	370,797	0.016%
Agilent Technologies			32,486	2,291,562	0.100%
Agios Pharmaceuticals			3,409	262,902	0.011%
AHPT 2017-ATRM A 144A	3.09	12/15/36	770,000	770,481	0.034%
AHT1 2018-ASHF B 144A	3.41	4/15/35	345,000	344,689	0.015%
AHT1 2018-ASHF C 144A	3.56	4/15/35	165,000	164,927	0.007%
AIA Group			242,000	2,157,895	0.094%
AIA GROUP LTD 144A	3.9	4/6/28	665,000	650,827	0.028%
Aimmune Therapeutics			7,483	204,136	0.009%
Air Liquide			15,064	1,978,237	0.086%
Air Products & Chemicals			1,340	223,847	0.010%
Aisin Seiki			23,000	1,120,546	0.049%
Alaska Air Group			9,692	667,391	0.029%
Alder Biopharmaceuticals			13,400	223,110	0.010%
Alexander & Baldwin, REIT			17,916	406,514	0.018%
ALEXANDRIA REAL ESTATE E	4	1/15/24	115,000	115,284	0.005%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	380,000	365,307	0.016%
ALEXANDRIA REAL ESTATE E	3.95	1/15/28	595,000	571,499	0.025%
ALEXANDRIA REAL ESTATE E	3.45	4/30/25	330,000	316,745	0.014%
ALEXANDRIA REAL ESTATE E	3.9	6/15/23	305,000	306,079	0.013%
Alexion Pharmaceuticals			35,854	4,984,065	0.218%
ALIBABA GROUP HOLDING	3.6	11/28/24	2,355,000	2,315,985	0.101%
Alibaba Group Holding, ADR			81,453	13,420,196	0.586%
Alkermes			5,577	236,688	0.010%
ALLEG 2015-1A AR 144A	3.18	7/25/27	475,000	472,122	0.021%
ALLYA 2015-2 D 144A	3.01	3/15/22	55,000	55,032	0.002%
ALLYA 2017-2 B	2.33	6/15/22	60,000	59,140	0.003%
Alphabet Class A			5,282	6,375,797	0.279%
Alphabet Class C			13,078	15,608,201	0.682%
Amazon.com			21,934	43,933,802	1.920%
AMCAR 2015-2 C	2.4	1/8/21	193,000	192,673	0.008%
AMCAR 2015-3 B	2.08	9/8/20	204,520	204,402	0.009%
AMCAR 2015-4 C	2.88	7/8/21	175,000	174,786	0.008%
AMCAR 2015-4 D	3.72	12/8/21	465,000	467,406	0.020%
AMCAR 2016-1 A3	1.81	10/8/20	28,376	28,354	0.001%
AMCAR 2016-2 C	2.87	11/8/21	85,000	84,814	0.004%
AMCAR 2016-4 D	2.74	12/8/22	860,000	844,787	0.037%
AMCAR 2017-1 C	2.71	8/18/22	65,000	64,129	0.003%
AMCAR 2017-1 D	3.13	1/18/23	990,000	976,154	0.043%
Amcor			147,611	1,458,873	0.064%
Amedisys			1,300	162,448	0.007%
AMER AIRLINE 16-3 B PTT	3.75	10/15/25	200,720	193,606	0.008%
AMER AIRLINE 17-1B PTT	4.95	2/15/25	456,300	455,517	0.020%
AMER AIRLINE 17-2 AA PTT	3.35	10/15/29	205,000	194,569	0.009%
AMER AIRLINE 17-2B PTT	3.7	10/15/25	255,000	245,910	0.011%
AMER AIRLN 13-1 A PASS T	4	7/15/25	442,367	437,905	0.019%
AMER AIRLN 14-1 B PTT	4.38	10/1/22	59,288	58,831	0.003%

AMER AIRLN 15-1 B PTT	3.7	5/1/23	130,022	126,215	0.006%
America Movil, ADR			56,700	910,602	0.040%
American Airlines			101,844	4,209,213	0.184%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	655,000	614,656	0.027%
American Campus Communities, REIT			17,200	707,952	0.031%
American International Group			93,947	5,001,738	0.219%
American Public Education			7,857	259,674	0.011%
American Tower, REIT			2,612	379,524	0.017%
Ameriprise Financial			6,217	918,002	0.040%
Amicus Therapeutics			4,112	49,714	0.002%
Amneal Pharmaceuticals			11,129	246,953	0.011%
AMXCA 2017-7 B	2.54	5/15/25	560,000	542,135	0.024%
AnaptysBio			262	26,140	0.001%
Andeavor			13,795	2,117,533	0.093%
ANGLO AMERICAN CAPITAL 144A	3.63	9/11/24	245,000	233,056	0.010%
ANGLO AMERICAN CAPITAL 144A	4.13	9/27/22	200,000	200,000	0.009%
ANHEUSER-BUSCH INBEV FIN	3.65	2/1/26	750,000	728,612	0.032%
Anthem			25,494	6,986,631	0.305%
ANTHEM INC	3.65	12/1/27	760,000	723,224	0.032%
ANTHEM INC	3.5	8/15/24	650,000	634,330	0.028%
Antofagasta			120,392	1,337,846	0.058%
Apple			16,023	3,617,032	0.158%
Aptiv			20,047	1,681,943	0.074%
APT PIPELINES LTD 144A	3.88	10/11/22	345,000	342,319	0.015%
APT PIPELINES LTD 144A	4.25	7/15/27	210,000	204,801	0.009%
ARCONIC INC	5.87	2/23/22	215,000	224,944	0.010%
ARCONIC INC	6.15	8/15/20	870,000	904,710	0.040%
ARGENTINA	5.88	1/11/28	435,000	345,608	0.015%
Argenx, ADR			2,872	217,812	0.010%
ARIFL 2017-A A2 144A	1.91	4/15/26	111,715	111,010	0.005%
ARROW ELECTRONICS INC	4	4/1/25	395,000	381,566	0.017%
Asahi Kasei			166,900	2,530,556	0.111%
Ascendis Pharma, ADR			5,462	387,037	0.017%
ASML Holding			246	46,253	0.002%
ASML Holding			10,720	2,012,729	0.088%
Assurant			5,400	582,930	0.025%
Astellas Pharma			235,200	4,107,290	0.179%
Atlantic Capital Bancshares			13,680	229,140	0.010%
Atricure			6,500	227,695	0.010%
AT&T			149,131	5,007,819	0.219%
Audentes Therapeutics			2,000	79,180	0.003%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	245,000	243,104	0.011%
AUSGRID FINANCE PTY LTD 144A	4.35	8/1/28	385,000	381,224	0.017%
Australia & New Zealand Banking			140,807	2,866,368	0.125%
Autoliv			15,854	1,382,233	0.060%
AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	200,000	207,500	0.009%
Avalara			1,177	41,113	0.002%
Avanos Medical			15,400	1,054,900	0.046%
Aviva			265,654	1,695,006	0.074%
AVMT 2018-AVM A 144A	4.11	7/5/40	1,045,000	1,064,621	0.047%
AVNET INC	3.75	12/1/21	310,000	309,046	0.014%
AVNET INC	4.63	4/15/26	625,000	622,288	0.027%
AXA			136,763	3,664,659	0.160%
AXA Equitable Holdings			36,637	785,864	0.034%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	195,000	192,786	0.008%
AXA EQUITABLE HOLDINGS I 144A	4.35	4/20/28	510,000	493,188	0.022%
Axis Capital Holdings			9,800	565,558	0.025%
AZZ			12,000	606,000	0.026%
BABSN 2013-IA AR 144A	3.15	1/20/28	535,000	532,421	0.023%
BAHAMAS 144A	6	11/21/28	1,075,000	1,101,875	0.048%
Baidu, ADR			5,900	1,349,212	0.059%
BAIDU INC	4.38	3/29/28	1,005,000	992,672	0.043%
BAIDU INC	2.88	7/6/22	610,000	587,447	0.026%
BAIDU INC	3.88	9/29/23	420,000	416,430	0.018%
Ball			4,321	190,081	0.008%
BANCO DE BOGOTA SA	4.38	8/3/27	900,000	860,400	0.038%
BANCO DE BOGOTA SA 144A	4.38	8/3/27	600,000	573,600	0.025%
BANCO SANTANDER CHILE 144A	3.88	9/20/22	315,000	315,514	0.014%
BANCO SANTANDER SA	3.5	4/11/22	400,000	391,858	0.017%
BANK 2017-BNK4 A4	3.63	5/15/50	500,000	493,279	0.022%
BANK 2017-BNK5 A5	3.39	6/15/60	525,000	509,436	0.022%
BANK 2017-BNK5 B	3.9	6/15/60	470,000	463,275	0.020%

BANK OF AMERICA CORP	3.25	10/21/27	2,680,000	2,496,425	0.109%
BANK OF AMERICA CORP	3.82	1/20/28	1,590,000	1,547,986	0.068%
BankUnited			21,400	757,560	0.033%
Barclays, ADR			40,920	366,234	0.016%
BARCLAYS BANK PLC	5.14	10/14/20	455,000	465,984	0.020%
BARCLAYS BANK PLC	4.34	5/16/24	465,000	459,271	0.020%
BARCLAYS PLC	3.68	1/10/23	790,000	769,165	0.034%
Barings BDC			15,895	159,109	0.007%
Barnes Group			7,700	546,931	0.024%
BASF			28,885	2,563,055	0.112%
BAY AREA TOLL BRDG CA BUILD AMER	6.26	4/1/49	515,000	702,615	0.031%
Bayer			56,406	5,003,245	0.219%
BAYER US FINANCE II LLC 144A	3.88	12/15/23	1,055,000	1,047,193	0.046%
BAYER US FINANCE II LLC 144A	4.25	12/15/25	610,000	603,603	0.026%
BBVA BANCOMER SA TEXAS 144A	4.38	4/10/24	885,000	885,443	0.039%
BECTON DICKINSON AND CO	3.73	12/15/24	300,000	293,928	0.013%
BECTON DICKINSON AND CO	3.36	6/6/24	545,000	526,531	0.023%
BECTON DICKINSON AND CO	3.7	6/6/27	1,170,000	1,117,607	0.049%
BECTON DICKINSON AND CO	4.67	6/6/47	640,000	632,883	0.028%
BECTON DICKINSON AND CO CVT 6.125000 A			12,838	842,110	0.037%
Becton, Dickinson & Company			48,690	12,708,090	0.555%
BeiGene, ADR			379	65,271	0.003%
Beijing Enterprises Holdings			69,500	389,516	0.017%
Beneficial Bancorp			25,201	425,897	0.019%
BERMUDA 144A	4.85	2/6/24	555,000	580,286	0.025%
BHP Billiton			92,774	2,024,487	0.088%
BHP Billiton Limited			21,753	541,888	0.024%
Biogen			78	27,558	0.001%
Blackstone Hedge Fund Solutions			103,179	116,524,302	5.092%
Bloom Energy			6,477	220,736	0.010%
Blue Hills Bancorp			14,581	351,402	0.015%
BLUEM 2015-2A A1R 144A	3.26	7/18/27	355,000	353,060	0.015%
BLUEM 2015-2A BR 144A	3.83	7/18/27	300,000	299,688	0.013%
Blueprint Medicines			5,156	402,477	0.018%
BMW			18,070	1,627,939	0.071%
BMWLT 2017-1 A3	1.98	5/20/20	185,000	184,267	0.008%
BNP Paribas			62,635	3,835,551	0.168%
BNP PARIBAS 144A	3.8	1/10/24	660,000	646,190	0.028%
BNP PARIBAS 144A	2.95	5/23/22	335,000	323,553	0.014%
BOARDWALK PIPELINES LP	4.95	12/15/24	375,000	380,652	0.017%
BOARDWALK PIPELINES LP	5.95	6/1/26	30,000	31,747	0.001%
BOARDWALK PIPELINES LP	4.45	7/15/27	85,000	81,857	0.004%
Boeing			49,334	18,347,315	0.802%
BOMFT 2017-RT1 A1 144A	3	3/28/57	85,513	83,515	0.004%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	327,985	325,136	0.014%
Booking Holdings			7,917	15,707,328	0.686%
Booz Allen Hamilton			17,800	883,414	0.039%
BORAL FINANCE PTY LTD 144A	3	11/1/22	60,000	57,725	0.003%
BORAL FINANCE PTY LTD 144A	3.75	5/1/28	1,600,000	1,495,088	0.065%
Boston Beer			3,623	1,041,613	0.046%
BOSTON PROPERTIES LP	2.75	10/1/26	756,000	684,412	0.030%
BOSTON PROPERTIES LP	3.2	1/15/25	465,000	443,146	0.019%
BOSTON PROPERTIES LP	3.65	2/1/26	370,000	358,082	0.016%
Boston Scientific			48,005	1,848,193	0.081%
Boyd Gaming			1,800	60,930	0.003%
BP, ADR			79,148	3,648,723	0.159%
BRAMBLES USA INC 144A	4.13	10/23/25	240,000	237,120	0.010%
BRASKEM FINANCE LTD	7.38	1/4/67	211,000	212,057	0.009%
Bridge Bancorp			12,500	415,000	0.018%
Bright Horizons Family Solutions			3,108	366,247	0.016%
BrightView Holdings			6,658	106,861	0.005%
Brinks Company			17,198	1,199,561	0.052%
BRIXMOR OPERATING PART	3.85	2/1/25	170,000	163,476	0.007%
BRIXMOR OPERATING PART	3.9	3/15/27	985,000	936,231	0.041%
BRIXMOR OPERATING PART	3.65	6/15/24	307,000	295,092	0.013%
BRIXMOR OPERATING PART	3.88	8/15/22	368,000	366,665	0.016%
Broadcom			15,717	3,877,855	0.169%
BROADCOM CRP / CAYMN FI	3	1/15/22	675,000	657,301	0.029%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	1,275,000	1,239,563	0.054%
BROADCOM CRP / CAYMN FI	3.13	1/15/25	535,000	496,929	0.022%
BROADCOM CRP / CAYMN FI	3.88	1/15/27	45,000	42,463	0.002%
Bruker			17,070	570,992	0.025%

BTNY2 2018-1A A1 144A	3.19	4/30/31	525,000	524,083	0.023%
Bunge Limited			23,041	1,583,147	0.069%
BUNGE LTD FINANCE CORP	3.75	9/25/27	565,000	518,036	0.023%
Burberry			84,118	2,208,890	0.097%
Burlington Stores			6,800	1,107,856	0.048%
BWX Technologies			19,394	1,212,901	0.053%
BX 2017-IMC A 144A	3.21	10/15/32	605,000	605,577	0.026%
BX 2017-IMC D 144A	4.41	10/15/32	470,000	471,176	0.021%
Cable One			1,395	1,232,636	0.054%
Cabot Oil & Gas			48,723	1,097,242	0.048%
California Water Service Group			13,300	570,570	0.025%
Cal-Maine Foods			17,811	860,271	0.038%
Canadian Pacific Railway			2,674	566,728	0.025%
CAPITAL ONE BANK USA NA	3.38	2/15/23	1,470,000	1,427,419	0.062%
CAPITAL ONE FINANCIAL CO	3.3	10/30/24	430,000	409,307	0.018%
CAPITAL ONE FINANCIAL CO	3.8	1/31/28	320,000	302,248	0.013%
Capitol Federal Financial			34,380	438,001	0.019%
Cara Therapeutics			3,436	82,292	0.004%
CARGILL INC 144A	3.25	3/1/23	135,000	133,649	0.006%
Cargurus			12,087	673,125	0.029%
CARMX 2016-2 B	2.16	12/15/21	85,000	83,463	0.004%
Carnival			8,963	571,571	0.025%
CAS 2017-C01 1M1	3.52	7/25/29	139,430	140,381	0.006%
CAS 2017-C03 1M1	3.17	10/25/29	212,279	213,586	0.009%
CAS 2017-C06 1M1	2.97	2/25/30	114,109	114,330	0.005%
CAS 2017-C06 2M2	5.02	2/25/30	1,085,000	1,132,906	0.050%
CAS 2017-C07 2M1	2.87	5/25/30	175,609	175,652	0.008%
CAS 2017-C07 2M2	4.72	5/25/30	1,150,000	1,187,910	0.052%
CAS 2018-C01 1M1	2.82	7/25/30	1,802,673	1,805,109	0.079%
CAS 2018-C02 2M2	4.42	8/25/30	725,000	734,352	0.032%
CAS 2018-C03 1M2	4.37	10/25/30	520,000	526,696	0.023%
Catalent			19,925	907,584	0.040%
CATHOLIC HEALTH INITIATI	2.95	11/1/22	250,000	241,243	0.011%
Cboe Global Markets			11,570	1,110,257	0.049%
CCART 2016-BA A3 144A	1.64	7/15/21	136,211	135,491	0.006%
CCCI TREASURE LTD	3.5	10/21/66	210,000	207,933	0.009%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	1,465,000	1,455,521	0.064%
Celgene			17,714	1,585,226	0.069%
CELGENE CORP	3.63	5/15/24	810,000	797,783	0.035%
CELULOSA ARAUCO CONSTITU	3.88	11/2/27	300,000	284,925	0.012%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	200,000	197,500	0.009%
CENCOSUD SA	5.15	2/12/25	860,000	857,570	0.037%
CENOVUS ENERGY INC	4.25	4/15/27	145,000	140,106	0.006%
Centene			18,163	2,629,639	0.115%
Centennial Resource Development			27,549	601,946	0.026%
Central Garden & Pet			1,900	62,966	0.003%
Central Japan Railway			9,900	2,061,158	0.090%
Ceridian HCM Holding			1,077	45,266	0.002%
CF Industries			6,683	363,823	0.016%
CGCMT 2014-GC21 AS	4.03	5/10/47	380,000	383,766	0.017%
CGCMT 2015-GC27 A5	3.14	2/10/48	225,000	218,767	0.010%
CGCMT 2016-GC36 B	4.92	2/10/49	460,000	474,557	0.021%
CGCMT 2018-B2 C	4.83	3/10/51	275,000	274,552	0.012%
CGGS 2018-WSS B 144A	3.26	2/15/37	400,000	400,501	0.018%
CGMS 2015-1A AR 144A	3.35	4/20/27	820,000	820,066	0.036%
CGMS 2015-3A A1R 144A	3.34	7/28/28	1,035,000	1,033,971	0.045%
Challenger Ltd/Australia			248,044	2,007,024	0.088%
Charles Schwab			137,259	6,746,280	0.295%
CHARTER COMM OPT LLC/CAP	3.99	2/1/24	335,000	341,709	0.015%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	790,000	800,174	0.035%
Charter Communications			2,700	879,876	0.038%
Chart Industries			16,900	1,323,777	0.058%
Chegg			21,904	622,731	0.027%
Chesapeake Utilities			6,650	557,935	0.024%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	260,000	334,006	0.015%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	430,000	519,105	0.023%
Chubb			46,743	6,246,735	0.273%
Chuy's Holdings			10,669	280,061	0.012%
CIFC 2015-5A A1R 144A	3.2	10/25/27	680,000	678,351	0.030%
Cigna			40,136	8,358,322	0.365%
CIGNA CORP	3.05	10/15/27	180,000	162,369	0.007%
Cintas			2,616	517,471	0.023%

Cisco Systems			110,378	5,369,890	0.235%
Citigroup			63,091	4,526,148	0.198%
CITIGROUP INC	3.2	10/21/26	1,755,000	1,634,542	0.071%
CK Hutchison Holdings			247,386	2,847,595	0.124%
Close Brothers			17,606	362,868	0.016%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	760,000	767,060	0.034%
CNA FINANCIAL CORP	5.88	8/15/20	180,000	187,619	0.008%
CNH 2017-C B	2.54	5/15/25	50,000	48,655	0.002%
CNOOC FINANCE 2014 ULC	4.25	4/30/24	200,000	202,088	0.009%
CNOOC FINANCE 2015 US	3.5	5/5/25	800,000	768,413	0.034%
CODELCO INC 144A	3.63	8/1/27	200,000	191,772	0.008%
Colliers International			3,774	292,674	0.013%
COLOMBIA	4	2/26/24	2,255,000	2,257,819	0.099%
COLOMBIA	10	7/24/24	2,528,200,000	1,006,541	0.044%
COLT 2017-2 A1A 144A	2.42	10/25/47	110,802	110,047	0.005%
COLT 2017-2 A3A 144A	2.77	10/25/47	54,050	53,708	0.002%
COLT 2018-1 A1 144A	2.93	2/25/48	217,484	216,370	0.009%
COLT 2018-1 A2 144A	2.98	2/25/48	63,966	63,673	0.003%
Columbia Banking System			8,073	312,990	0.014%
Comcast			94,521	3,346,989	0.146%
COMCAST CORP	3.3	2/1/27	585,000	552,480	0.024%
COMCAST CORP	3.15	3/1/26	760,000	716,845	0.031%
COMCAST CORP	3.9	3/1/38	165,000	150,903	0.007%
COMCAST CORP	3.2	7/15/36	70,000	58,348	0.003%
COMCAST CORP	3.38	8/15/25	40,000	38,618	0.002%
COMET 2005-B3 B3	2.89	5/15/28	320,000	315,073	0.014%
COMISION FED DE ELECTRIC 144A	4.88	1/15/24	200,000	203,756	0.009%
COMM 2014-TSC A 144A	2.98	2/13/32	320,000	320,300	0.014%
COMM 2014-UBS5 A4	3.84	9/10/47	480,000	485,043	0.021%
COMM 2015-CR22 AM	3.6	3/10/48	629,000	621,671	0.027%
COMM 2015-CR24 AM	4.03	8/10/48	230,000	231,595	0.010%
COMM 2015-CR25 C	4.7	8/10/48	180,000	176,604	0.008%
COMM 2015-LC21 B	4.45	7/10/48	500,000	495,141	0.022%
COMM 2015-LC23 AM	4.16	10/10/48	845,000	859,755	0.038%
COMM 2015-PC1 B	4.59	7/10/50	250,000	249,132	0.011%
COMM 2016-CR28 A4	3.76	2/10/49	430,000	430,446	0.019%
COMM 2016-CR28 AHR	3.65	2/10/49	325,369	322,764	0.014%
COMM 2016-DC2 A5	3.77	2/10/49	370,000	369,981	0.016%
Commerzbank			65,040	675,760	0.030%
Compass Group			86,411	1,921,213	0.084%
Computer Modelling			20,500	134,111	0.006%
Conagra Brands			52,781	1,792,971	0.078%
Concho Resources			16,340	2,495,935	0.109%
Constellation Brands			323	69,645	0.003%
Constellium			14,100	174,135	0.008%
Cooper Companies			5,055	1,400,993	0.061%
Corning			117,353	4,142,561	0.181%
Corvus Pharmaceuticals			4,778	40,995	0.002%
CoStar Group			1,484	624,527	0.027%
Coupa Software			10,233	809,430	0.035%
Covestro			17,820	1,442,479	0.063%
Cray			12,500	268,750	0.012%
CRCC YUPENG LTD	3.95	2/1/67	580,000	579,843	0.025%
CREDIT AGRICOLE LONDON 144A	3.25	10/4/24	740,000	695,658	0.030%
Credit Saison			55,500	905,175	0.040%
CREDIT SUISSE GROUP AG 144A	3	12/14/23	600,000	571,868	0.025%
Crew Energy			27,548	40,096	0.002%
Crinetics Pharmaceuticals			3,016	86,408	0.004%
Cross Country Healthcare			17,115	149,414	0.007%
Crown Castle International, REIT			18,001	2,004,051	0.088%
CROWN CASTLE INTL CORP	5.25	1/15/23	45,000	47,218	0.002%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	725,000	710,875	0.031%
CSAIL 2015-C3 A4	3.72	8/15/48	275,000	274,944	0.012%
CSAIL 2016-C6 A5	3.09	1/15/49	370,000	353,592	0.015%
CSL			7,486	1,087,713	0.048%
CSMC 2015-GLPB B 144A	3.94	11/15/34	495,000	494,087	0.022%
CSW Industrials			5,884	315,971	0.014%
CSX			21,243	1,573,044	0.069%
Ctrip.com International, ADR			570	21,187	0.001%
CTIP.COM INTL LTD CB 1.25% 9/22	1.25	9/15/22	435,000	426,597	0.019%
CTS			10,500	360,150	0.016%
CubeSmart, REIT			6,600	188,298	0.008%

Cubic			12,100	883,905	0.039%
Cutera			4,600	149,730	0.007%
CVS Health			57,484	4,525,140	0.198%
CVS HEALTH CORP	4.1	3/25/25	815,000	809,328	0.035%
CVS HEALTH CORP	3.7	3/9/23	1,665,000	1,651,114	0.072%
CyberAgent			24,400	1,298,487	0.057%
Cyber-Ark Software			6,390	510,178	0.022%
CytomX Therapeutics			7,497	138,695	0.006%
Danaher			62,448	6,785,600	0.297%
Danske Bank			68,544	1,796,711	0.079%
DBS Group			146,042	2,786,067	0.122%
DCC			23,365	2,119,260	0.093%
DC INCOME TAX BUILD AMERICA E	5.59	12/1/34	70,000	80,593	0.004%
Delta Air Lines			40,412	2,337,026	0.102%
DELTA AIR LINES	7.75	12/17/19	35,822	37,279	0.002%
DELTA AIR LINES	4.95	5/23/19	37,607	37,755	0.002%
DELTA AIR LINES 2011-1	5.3	4/15/19	32,601	32,826	0.001%
DELTA AIR LINES 2015-1AA	3.63	7/30/27	343,893	338,039	0.015%
DELTA AIR LINES INC	3.63	3/15/22	440,000	434,496	0.019%
DELTA AIR LINES INC	4.38	4/19/28	685,000	660,164	0.029%
Denny's			44,500	655,040	0.029%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	210,000	212,241	0.009%
Descartes Systems			29,100	986,490	0.043%
DEUTSCHE TELEKOM INT FIN 144A	4.38	6/21/28	2,075,000	2,062,100	0.090%
Diageo			75,957	2,691,027	0.118%
Diamondback Energy			7,438	1,005,543	0.044%
Direct Line Insurance			520,575	2,197,253	0.096%
DISCOVER FINANCIAL SVS	4.1	2/9/27	800,000	765,315	0.033%
DISCOVER FINANCIAL SVS	3.75	3/4/25	845,000	806,164	0.035%
DNB			179,473	3,776,922	0.165%
DNKN 2017-1A A2I 144A	3.63	11/20/47	282,863	275,616	0.012%
Dollar General			28,510	3,116,143	0.136%
Dollar Tree			33,873	2,762,343	0.121%
DowDuPont			63,900	4,109,409	0.180%
Dril-Quip			5,200	271,700	0.012%
DRMT 2018-2A A1 144A	3.48	4/25/58	447,836	445,599	0.019%
DRMT 2018-3A M1 144A	4.36	8/25/58	195,000	195,000	0.009%
DROCK 2015-1 A	2.2	12/15/22	135,000	133,528	0.006%
DTE Energy			11,604	1,266,345	0.055%
Duke Energy			27,643	2,211,993	0.097%
DUKE ENERGY CORP	2.65	9/1/26	165,000	149,554	0.007%
Dunkin Brands			14,000	1,032,080	0.045%
EastGroup Properties, REIT			11,100	1,061,382	0.046%
E BAY CA MUD BUILD AMERICA	5.87	6/1/40	530,000	658,615	0.029%
Edgewell Personal Care			9,500	439,185	0.019%
EFF 2016-2 A2 144A	1.74	2/22/22	113,714	113,335	0.005%
EFF 2017-1 A2 144A	2.13	7/20/22	126,989	126,349	0.006%
EFF 2018-1 A2 144A	2.87	10/20/23	320,000	319,182	0.014%
EHGVT 2014-A A 144A	2.53	2/25/27	93,921	91,871	0.004%
Electric Power development			65,800	1,821,327	0.080%
Electronic Arts			12,632	1,522,030	0.067%
Elekta			110,281	1,482,812	0.065%
Element Fleet Management			245,295	1,262,890	0.055%
Ellie Mae			6,160	583,783	0.026%
Enanta Pharmaceuticals			700	59,822	0.003%
ENBRIDGE INC	6	1/15/77	435,000	420,188	0.018%
Encana			43,236	566,824	0.025%
Encore Capital			11,100	397,935	0.017%
ENEL FINANCE INTL NV 144A	2.75	4/6/23	845,000	787,981	0.034%
ENEL FINANCE INTL NV 144A	3.63	5/25/27	1,020,000	923,548	0.040%
ENERSIS AMERICAS SA	4	10/25/26	600,000	572,700	0.025%
Engie			175,457	2,583,121	0.113%
ENI SPA 144A	4	9/12/23	200,000	198,085	0.009%
ENI SPA 144A	4.75	9/12/28	450,000	444,594	0.019%
Entegris			17,600	509,520	0.022%
Entergy			41,103	3,334,686	0.146%
EOG Resources			15,525	1,980,524	0.087%
E.ON			76,382	777,243	0.034%
EQUATE PETROCHEMICAL BV	4.25	11/3/26	395,000	389,332	0.017%
Equinix, REIT			214	92,638	0.004%
Equinor			60,455	1,699,769	0.074%
Equity Commonwealth, REIT			16,200	519,858	0.023%

Erste Group Bank			36,688	1,523,166	0.067%
ESCO Technologies			11,662	793,599	0.035%
ESKOM HOLDINGS SOC LTD 144A	6.35	8/10/28	700,000	698,509	0.031%
Essent			5,000	221,250	0.010%
ESSEX PORTFOLIO LP	3.38	4/15/26	405,000	381,254	0.017%
ESSEX PORTFOLIO LP	3.63	5/1/27	525,000	502,192	0.022%
Essity			61,200	1,536,199	0.067%
Euronet Worldwide			8,500	851,870	0.037%
Eutelsat Communications			61,814	1,460,381	0.064%
Eventbrite			1,750	66,448	0.003%
Evergy			52,510	2,883,849	0.126%
Evo Payments			3,423	81,810	0.004%
Exelixis			3,900	69,108	0.003%
EXPEDIA INC	5	2/15/26	1,175,000	1,197,136	0.052%
EXPEDIA INC	4.5	8/15/24	360,000	361,345	0.016%
Express Scripts Holding			19,811	1,882,243	0.082%
EXPRESS SCRIPTS HOLDING	4.5	2/25/26	400,000	402,142	0.018%
EXPRESS SCRIPTS HOLDING	3.4	3/1/27	100,000	92,870	0.004%
ExxonMobil			49,097	4,174,227	0.182%
Facebook			101,183	16,640,556	0.727%
FB Financial			13,979	547,697	0.024%
FedEx			8,593	2,069,108	0.090%
FED HOME LOAN GOLD	7	10/1/25	278	292	0.000%
FED HOME LOAN MTG GOLD	6	11/1/25	61	67	0.000%
FED HOME LOAN MTG GOLD	6	4/1/24	707	768	0.000%
FED NATL MTG ASSN	8.5	11/1/21	26	27	0.000%
FED NATL MTG ASSN	6.5	8/1/23	141	154	0.000%
Ferrari			3,686	504,650	0.022%
FHL ARM	3.54	9/1/32	841	856	0.000%
FHLMC 15YR GIANT	6	8/1/22	38,819	39,943	0.002%
FHLMC 15YR GOLD	5	10/1/18	29	30	0.000%
FHLMC 15YR GOLD	5.5	11/1/18	279	279	0.000%
FHLMC 15YR GOLD	5	1/1/24	69,388	72,028	0.003%
FHLMC 15YR GOLD	4.5	12/1/18	10	10	0.000%
FHLMC 15YR GOLD	2.5	4/1/30	334,738	324,533	0.014%
FHLMC 15YR GOLD	5	7/1/25	1,072	1,078	0.000%
FHLMC 15YR GOLD	6	8/1/21	14,168	14,443	0.001%
FHLMC ARM	3.56	1/1/37	24,861	26,089	0.001%
FHLMC ARM	3.62	2/1/35	75,769	79,308	0.003%
FHLMC ARM	3.62	2/1/37	50,130	52,172	0.002%
FHLMC ARM	4.48	7/1/35	7,610	8,003	0.000%
FHLMC GOLD	6	10/1/32	4,587	4,986	0.000%
FHLMC GOLD	6.5	10/1/32	8,123	8,986	0.000%
FHLMC GOLD	4.5	10/1/39	106,447	111,070	0.005%
FHLMC GOLD	4.5	10/1/39	141,576	147,696	0.006%
FHLMC GOLD	4	10/1/40	10,341	10,534	0.000%
FHLMC GOLD	4	10/1/40	6,029	6,141	0.000%
FHLMC GOLD	4.5	10/1/40	76,031	79,332	0.003%
FHLMC GOLD	4.5	10/1/41	271,857	283,650	0.012%
FHLMC GOLD	3.5	10/1/42	246,538	244,485	0.011%
FHLMC GOLD	5	11/1/18	38	39	0.000%
FHLMC GOLD	6.5	11/1/29	10,207	11,291	0.000%
FHLMC GOLD	4	11/1/40	5,644	5,748	0.000%
FHLMC GOLD	4	11/1/40	170,682	173,854	0.008%
FHLMC GOLD	3.5	11/1/42	458,206	453,418	0.020%
FHLMC GOLD	4	1/1/41	410,058	417,679	0.018%
FHLMC GOLD	6	12/1/33	66,121	73,211	0.003%
FHLMC GOLD	5	12/1/36	20,313	21,568	0.001%
FHLMC GOLD	4.5	12/1/39	44,338	46,257	0.002%
FHLMC GOLD	4	12/1/40	1,829	1,863	0.000%
FHLMC GOLD	4	12/1/40	46,102	46,958	0.002%
FHLMC GOLD	3	12/1/42	859,163	829,680	0.036%
FHLMC GOLD	4	2/1/41	314,237	320,069	0.014%
FHLMC GOLD	3	2/1/43	58,536	56,403	0.002%
FHLMC GOLD	6.5	3/1/32	5,039	5,575	0.000%
FHLMC GOLD	6	3/1/33	138,922	153,742	0.007%
FHLMC GOLD	3	3/1/43	22,102	21,294	0.001%
FHLMC GOLD	3	3/1/43	15,498	14,933	0.001%
FHLMC GOLD	3.5	3/1/44	149,592	148,022	0.006%
FHLMC GOLD	3.5	3/1/46	941,510	930,680	0.041%
FHLMC GOLD	7	4/1/32	3,111	3,490	0.000%
FHLMC GOLD	6.5	4/1/32	13,610	15,056	0.001%

FHLMC GOLD	5	4/1/40	11,669	12,393	0.001%
FHLMC GOLD	3	4/1/43	457,006	441,212	0.019%
FHLMC GOLD	3	4/1/43	406,618	392,532	0.017%
FHLMC GOLD	6.5	5/1/32	3,040	3,363	0.000%
FHLMC GOLD	3.5	5/1/43	186,114	184,564	0.008%
FHLMC GOLD	7	6/1/32	1,969	2,018	0.000%
FHLMC GOLD	7	6/1/32	2,801	2,868	0.000%
FHLMC GOLD	4.5	6/1/39	240,937	251,167	0.011%
FHLMC GOLD	6.5	7/1/35	2,880	3,186	0.000%
FHLMC GOLD	5	7/1/40	66,351	70,387	0.003%
FHLMC GOLD	6	8/1/38	9,055	9,968	0.000%
FHLMC GOLD	4.5	8/1/39	52,028	54,281	0.002%
FHLMC GOLD	4.5	8/1/40	37,237	38,854	0.002%
FHLMC GOLD	5	8/1/40	123,329	130,991	0.006%
FHLMC GOLD	4	8/1/40	74,218	75,596	0.003%
FHLMC GOLD	5	8/1/40	103,099	109,480	0.005%
FHLMC GOLD	3.5	8/1/42	689,050	683,312	0.030%
FHLMC GOLD	3.5	9/1/42	112,241	111,068	0.005%
FHLMC GOLD	3.5	9/1/42	94,875	94,085	0.004%
FHLM Gold	4	10/1/41	147,220	149,961	0.007%
FHLM Gold	4	12/1/41	142,571	145,225	0.006%
Fidelity National Information			17,286	1,885,384	0.082%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	435,000	427,705	0.019%
Fiesta Restaurant			15,119	404,433	0.018%
Finisar			17,322	329,984	0.014%
First Bancshares			4,084	159,480	0.007%
FIRSTENERGY CORP	3.9	7/15/27	820,000	797,120	0.035%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	815,000	824,625	0.036%
First Industrial Realty, REIT			7,792	244,669	0.011%
First Republic Bank			17,403	1,670,688	0.073%
FirstService			11,200	948,192	0.041%
Fiserv			37,529	3,091,639	0.135%
Five9			17,800	777,682	0.034%
Five Below			4,200	546,252	0.024%
Five Prime Therapeutics			2,028	28,230	0.001%
FKMT 2014-1 B2 144A	4.01	11/25/44	182,903	181,865	0.008%
FleetCor Technologies			4,736	1,079,050	0.047%
FL HURRICANE CATASTROPHE FD SR A	3	7/1/20	430,000	429,742	0.019%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.16	7/1/19	175,000	174,405	0.008%
FNMA 15YR	5	10/1/18	238	239	0.000%
FNMA 15YR	4.5	10/1/26	9,288	9,592	0.000%
FNMA 15YR	3	10/1/29	34,856	34,555	0.002%
FNMA 15YR	5	11/1/18	269	270	0.000%
FNMA 15YR	5.5	11/1/18	500	499	0.000%
FNMA 15YR	3	11/1/28	122,700	121,640	0.005%
FNMA 15YR	3.5	11/1/32	517,109	520,989	0.023%
FNMA 15YR	5	1/1/20	17,088	17,608	0.001%
FNMA 15YR	5.5	12/1/18	12	12	0.000%
FNMA 15YR	4.5	12/1/20	922	934	0.000%
FNMA 15YR	5.5	4/1/19	138	138	0.000%
FNMA 15YR	4.5	4/1/26	51,007	52,910	0.002%
FNMA 15YR	4.5	4/1/26	159,304	165,231	0.007%
FNMA 15YR	4.5	5/1/19	560	567	0.000%
FNMA 15YR	6	5/1/21	5,620	5,753	0.000%
FNMA 15YR	4.5	5/1/22	4,884	4,945	0.000%
FNMA 15YR	2.5	5/1/32	708,062	683,822	0.030%
FNMA 15YR	3.5	5/1/33	374,833	376,980	0.016%
FNMA 15YR	5.5	7/1/19	941	944	0.000%
FNMA 15YR	5.5	8/1/19	465	467	0.000%
FNMA 15YR	5.5	8/1/19	2,842	2,853	0.000%
FNMA 15YR	5.5	8/1/19	54	54	0.000%
FNMA 15YR	6	8/1/21	524	531	0.000%
FNMA 15YR	3	8/1/27	104,913	104,266	0.005%
FNMA 15YR	5.5	9/1/19	648	651	0.000%
FNMA 15YR	5	9/1/23	11,860	12,228	0.001%
FNMA 15 YR TBA OCT	2.5	1/1/27	640,000	617,513	0.027%
FNMA 20YR	3	11/1/36	637,342	620,814	0.027%
FNMA 20YR	3	11/1/36	165,783	161,681	0.007%
FNMA 20YR	3.5	1/1/36	383,139	383,433	0.017%
FNMA 20YR	3.5	2/1/35	40,308	40,339	0.002%
FNMA 30 yr	3.5	10/1/42	565,424	558,012	0.024%
FNMA 30 yr	3.5	10/1/43	112,317	110,845	0.005%

FNMA 30 yr	3.5	1/1/43	343,277	338,777	0.015%
FNMA 30 yr	3	1/1/43	14,396	13,888	0.001%
FNMA 30 yr	3.5	1/1/44	219,987	217,103	0.009%
FNMA 30 yr	3.5	12/1/44	618,451	610,341	0.027%
FNMA 30 yr	3	2/1/43	13,874	13,385	0.001%
FNMA 30 yr	3	3/1/43	22,297	21,511	0.001%
FNMA 30 yr	3	3/1/43	82,434	79,533	0.003%
FNMA 30 yr	3.5	3/1/43	729,965	720,396	0.031%
FNMA 30 yr	3	4/1/33	3,810	3,648	0.000%
FNMA 30 yr	3	4/1/43	15,765	15,209	0.001%
FNMA 30 yr	3	4/1/45	21,665	20,879	0.001%
FNMA 30 yr	3.5	6/1/42	82,578	81,498	0.004%
FNMA 30 yr	3.5	6/1/42	126,014	124,356	0.005%
FNMA 30 yr	3.5	7/1/42	957,395	944,845	0.041%
FNMA 30 yr	3.5	7/1/42	109,600	108,163	0.005%
FNMA 30 yr	3.5	8/1/42	219,284	216,407	0.009%
FNMA 30 yr	3	8/1/43	200,567	193,503	0.008%
FNMA 30 yr	3.5	9/1/42	258,606	255,209	0.011%
FNMA 30 yr	3	9/1/44	40,056	38,650	0.002%
FNMA 30 YR	5	10/1/33	11,406	12,110	0.001%
FNMA 30 YR	6	10/1/34	1,831	1,978	0.000%
FNMA 30 YR	5	10/1/35	48,190	51,181	0.002%
FNMA 30 YR	5	10/1/35	17,940	19,052	0.001%
FNMA 30 YR	6.5	10/1/36	2,507	2,768	0.000%
FNMA 30 YR	6.5	10/1/37	16,540	18,616	0.001%
FNMA 30 YR	6	10/1/38	99,840	109,960	0.005%
FNMA 30 YR	6	10/1/40	49,699	54,778	0.002%
FNMA 30 YR	4	10/1/41	463,033	471,086	0.021%
FNMA 30 YR	3	10/1/42	133,920	129,394	0.006%
FNMA 30 YR	3	10/1/42	107,003	103,414	0.005%
FNMA 30 YR	3	10/1/42	183,193	177,022	0.008%
FNMA 30 YR	3	10/1/46	77,926	75,103	0.003%
FNMA 30 YR	3	10/1/46	99,184	95,160	0.004%
FNMA 30 YR	3	10/1/46	1,125,020	1,079,348	0.047%
FNMA 30 YR	3	10/1/46	459,122	440,193	0.019%
FNMA 30 YR	3	10/1/46	449,278	430,615	0.019%
FNMA 30 YR	5	11/1/33	24,318	25,819	0.001%
FNMA 30 YR	6	11/1/34	18,926	20,850	0.001%
FNMA 30 YR	5.5	11/1/34	26,269	28,387	0.001%
FNMA 30 YR	6.5	11/1/34	6,442	7,062	0.000%
FNMA 30 YR	5.5	11/1/35	25,397	27,414	0.001%
FNMA 30 YR	5.5	11/1/36	11,597	12,520	0.001%
FNMA 30 YR	6.5	11/1/36	9,834	10,867	0.000%
FNMA 30 YR	6.5	11/1/37	8,391	9,200	0.000%
FNMA 30 YR	6	11/1/38	18,084	19,916	0.001%
FNMA 30 YR	4.5	11/1/39	29,131	30,337	0.001%
FNMA 30 YR	4	11/1/40	377,722	384,492	0.017%
FNMA 30 YR	4	11/1/40	67,652	68,828	0.003%
FNMA 30 YR	4	11/1/41	142,301	144,771	0.006%
FNMA 30 YR	2.5	11/1/42	34,294	31,809	0.001%
FNMA 30 YR	4	11/1/43	499,815	508,487	0.022%
FNMA 30 YR	5	11/1/44	67,896	72,244	0.003%
FNMA 30 YR	3.5	11/1/45	350,521	346,449	0.015%
FNMA 30 YR	3.5	11/1/45	392,977	388,412	0.017%
FNMA 30 YR	3	11/1/46	1,209,801	1,159,923	0.051%
FNMA 30 YR	3	11/1/46	141,355	135,612	0.006%
FNMA 30 YR	3	11/1/46	213,676	205,000	0.009%
FNMA 30 YR	3	11/1/46	93,515	89,720	0.004%
FNMA 30 YR	3.5	11/1/46	758,453	749,644	0.033%
FNMA 30 YR	4.5	11/1/47	361,868	376,679	0.016%
FNMA 30 YR	5.5	1/1/35	4,604	4,983	0.000%
FNMA 30 YR	5.5	1/1/36	160,935	173,845	0.008%
FNMA 30 YR	5.5	1/1/36	37,450	40,692	0.002%
FNMA 30 YR	5.5	1/1/36	14,966	16,174	0.001%
FNMA 30 YR	6	1/1/36	4,217	4,610	0.000%
FNMA 30 YR	6	1/1/37	1,252	1,378	0.000%
FNMA 30 YR	4.5	1/1/42	14,467	15,066	0.001%
FNMA 30 YR	2.5	1/1/43	206,935	192,418	0.008%
FNMA 30 YR	4.5	1/1/44	163,723	169,861	0.007%
FNMA 30 YR	3.5	1/1/44	301,616	299,718	0.013%
FNMA 30 YR	3.5	1/1/46	171,831	169,835	0.007%
FNMA 30 YR	3.5	1/1/46	1,057,462	1,045,178	0.046%

FNMA 30 YR	3.5	1/1/46	230,738	228,057	0.010%
FNMA 30 YR	3.5	1/1/46	325,197	321,419	0.014%
FNMA 30 YR	6.5	12/1/32	17,788	19,578	0.001%
FNMA 30 YR	5.5	12/1/34	23,081	25,022	0.001%
FNMA 30 YR	5.5	12/1/35	83,302	90,034	0.004%
FNMA 30 YR	5.5	12/1/35	36,593	39,551	0.002%
FNMA 30 YR	5	12/1/36	20,049	21,295	0.001%
FNMA 30 YR	4.5	12/1/39	94,078	97,993	0.004%
FNMA 30 YR	4	12/1/40	239,365	243,508	0.011%
FNMA 30 YR	4	12/1/40	168,071	170,993	0.007%
FNMA 30 YR	3.5	12/1/41	19,525	19,367	0.001%
FNMA 30 YR	4	12/1/41	156,428	159,147	0.007%
FNMA 30 YR	4.5	12/1/45	236,799	246,617	0.011%
FNMA 30 YR	3.5	12/1/45	218,721	216,180	0.009%
FNMA 30 YR	4	12/1/45	996,127	1,010,061	0.044%
FNMA 30 YR	4	12/1/45	144,332	146,351	0.006%
FNMA 30 YR	4	12/1/45	266,999	270,119	0.012%
FNMA 30 YR	3	12/1/46	463,820	444,981	0.019%
FNMA 30 YR	3	12/1/46	356,644	341,614	0.015%
FNMA 30 YR	3	12/1/46	449,718	431,173	0.019%
FNMA 30 YR	3	12/1/46	679,110	651,931	0.028%
FNMA 30 YR	3	12/1/46	526,576	505,182	0.022%
FNMA 30 YR	3	12/1/46	116,223	111,504	0.005%
FNMA 30 YR	5	2/1/34	39,943	42,410	0.002%
FNMA 30 YR	6	2/1/34	27,951	30,561	0.001%
FNMA 30 YR	5.5	2/1/35	5,803	6,272	0.000%
FNMA 30 YR	6	2/1/37	12,190	13,392	0.001%
FNMA 30 YR	6.5	2/1/37	23,309	25,555	0.001%
FNMA 30 YR	6	2/1/37	87,554	96,340	0.004%
FNMA 30 YR	5	2/1/38	16,781	17,817	0.001%
FNMA 30 YR	5.5	2/1/38	126,394	136,582	0.006%
FNMA 30 YR	5.5	2/1/38	38,148	41,209	0.002%
FNMA 30 YR	4.5	2/1/40	105,273	109,600	0.005%
FNMA 30 YR	4.5	2/1/40	135,103	140,641	0.006%
FNMA 30 YR	4	2/1/41	122,066	124,188	0.005%
FNMA 30 YR	4.5	2/1/41	13,351	13,894	0.001%
FNMA 30 YR	4	2/1/41	87,080	88,592	0.004%
FNMA 30 YR	4	2/1/41	74,984	76,334	0.003%
FNMA 30 YR	5	2/1/42	25,197	26,798	0.001%
FNMA 30 YR	2.5	2/1/43	181,891	169,154	0.007%
FNMA 30 YR	3	2/1/44	22,809	21,983	0.001%
FNMA 30 YR	4	2/1/47	86,519	87,483	0.004%
FNMA 30 YR	6	3/1/33	83,002	91,407	0.004%
FNMA 30 YR	5	3/1/34	37,778	40,232	0.002%
FNMA 30 YR	5	3/1/36	21,809	23,167	0.001%
FNMA 30 YR	5.5	3/1/36	28,362	30,621	0.001%
FNMA 30 YR	6	3/1/37	43,767	48,228	0.002%
FNMA 30 YR	6	3/1/37	265,371	292,438	0.013%
FNMA 30 YR	4.5	3/1/41	206,773	215,183	0.009%
FNMA 30 YR	2.5	3/1/43	394,176	366,524	0.016%
FNMA 30 YR	2.5	3/1/43	41,330	38,431	0.002%
FNMA 30 YR	3.5	3/1/44	128,117	127,022	0.006%
FNMA 30 YR	4	3/1/46	735,954	744,536	0.033%
FNMA 30 YR	3.5	3/1/48	329,485	324,433	0.014%
FNMA 30 YR	7	4/1/32	3,258	3,666	0.000%
FNMA 30 YR	5.5	4/1/35	19,886	21,489	0.001%
FNMA 30 YR	5	4/1/35	19,790	21,011	0.001%
FNMA 30 YR	5	4/1/35	15,765	16,738	0.001%
FNMA 30 YR	6	4/1/36	374	412	0.000%
FNMA 30 YR	6	4/1/40	60,530	66,711	0.003%
FNMA 30 YR	4.5	4/1/42	154,164	160,441	0.007%
FNMA 30 YR	3.5	4/1/43	26,269	26,057	0.001%
FNMA 30 YR	3.5	4/1/43	52,763	52,276	0.002%
FNMA 30 YR	3	4/1/43	217,142	209,682	0.009%
FNMA 30 YR	2.5	4/1/43	143,392	133,339	0.006%
FNMA 30 YR	3.5	4/1/43	146,806	145,583	0.006%
FNMA 30 YR	4	4/1/44	393,766	400,609	0.018%
FNMA 30 YR	3.5	4/1/45	329,656	325,827	0.014%
FNMA 30 YR	6	5/1/36	27,957	30,593	0.001%
FNMA 30 YR	6	5/1/37	2,002	2,207	0.000%
FNMA 30 YR	5.5	5/1/39	63,773	68,586	0.003%
FNMA 30 YR	6.5	5/1/40	44,528	49,696	0.002%

FNMA 30 YR	6.5	5/1/40	36,675	40,462	0.002%
FNMA 30 YR	5	5/1/40	48,279	51,372	0.002%
FNMA 30 YR	4.5	5/1/41	271,206	282,244	0.012%
FNMA 30 YR	6	5/1/42	50,128	55,251	0.002%
FNMA 30 YR	4	5/1/42	420,039	427,334	0.019%
FNMA 30 YR	5	5/1/42	54,374	57,823	0.003%
FNMA 30 YR	3.5	5/1/42	481,138	477,274	0.021%
FNMA 30 YR	4.5	5/1/48	815,634	849,644	0.037%
FNMA 30 YR	4.5	5/1/48	726,857	750,332	0.033%
FNMA 30 YR	3	6/1/33	15,851	15,208	0.001%
FNMA 30 YR	5	6/1/35	32,382	34,380	0.002%
FNMA 30 YR	5	6/1/35	9,248	9,818	0.000%
FNMA 30 YR	5	6/1/35	51,888	55,086	0.002%
FNMA 30 YR	6	6/1/36	635	700	0.000%
FNMA 30 YR	6.5	6/1/39	12,235	13,653	0.001%
FNMA 30 YR	3	6/1/41	471,911	455,695	0.020%
FNMA 30 YR	5	6/1/41	23,717	25,221	0.001%
FNMA 30 YR	3.5	6/1/43	79,088	78,451	0.003%
FNMA 30 YR	3.5	6/1/43	25,468	25,263	0.001%
FNMA 30 YR	4	6/1/45	2,162,677	2,188,522	0.096%
FNMA 30 YR	3.5	6/1/46	512,215	508,885	0.022%
FNMA 30 YR	6.5	7/1/32	78,522	86,880	0.004%
FNMA 30 YR	6.5	7/1/32	14,437	15,828	0.001%
FNMA 30 YR	5	7/1/33	22,404	23,786	0.001%
FNMA 30 YR	6.5	7/1/36	149,849	167,800	0.007%
FNMA 30 YR	5.5	7/1/36	95,255	103,112	0.005%
FNMA 30 YR	5	7/1/37	4,535	4,815	0.000%
FNMA 30 YR	4.5	7/1/39	26,529	27,627	0.001%
FNMA 30 YR	5	7/1/42	126,860	134,891	0.006%
FNMA 30 YR	3.5	7/1/43	215,664	213,930	0.009%
FNMA 30 YR	3.5	7/1/43	62,914	62,277	0.003%
FNMA 30 YR	3.5	7/1/47	200,560	197,691	0.009%
FNMA 30 YR	4	7/1/48	1,110,526	1,121,925	0.049%
FNMA 30 YR	7	8/1/31	4,722	5,272	0.000%
FNMA 30 YR	5	8/1/34	30,783	32,683	0.001%
FNMA 30 YR	5	8/1/35	198,223	210,529	0.009%
FNMA 30 YR	6.5	8/1/36	394	438	0.000%
FNMA 30 YR	6	8/1/37	316,491	348,534	0.015%
FNMA 30 YR	5.5	8/1/37	14,912	16,118	0.001%
FNMA 30 YR	5.5	8/1/37	5,736	6,200	0.000%
FNMA 30 YR	6.5	8/1/37	10,659	11,686	0.001%
FNMA 30 YR	6.5	8/1/37	7,490	8,211	0.000%
FNMA 30 YR	5.5	8/1/37	16,561	17,899	0.001%
FNMA 30 YR	6.5	8/1/38	35,595	39,604	0.002%
FNMA 30 YR	6	8/1/38	43,091	47,598	0.002%
FNMA 30 YR	4.5	8/1/39	36,077	37,577	0.002%
FNMA 30 YR	4	8/1/42	227,524	231,480	0.010%
FNMA 30 YR	3.5	8/1/43	45,673	45,279	0.002%
FNMA 30 YR	3	8/1/43	110,556	106,550	0.005%
FNMA 30 YR	3.5	8/1/43	63,302	62,792	0.003%
FNMA 30 YR	5	8/1/45	19,331	20,524	0.001%
FNMA 30 YR	3.5	8/1/56	641,071	629,284	0.028%
FNMA 30 YR	7	9/1/30	134	144	0.000%
FNMA 30 YR	5	9/1/35	77,085	81,847	0.004%
FNMA 30 YR	6.5	9/1/37	8,012	8,806	0.000%
FNMA 30 YR	6	9/1/38	130,698	144,035	0.006%
FNMA 30 YR	5.5	9/1/38	96,270	104,032	0.005%
FNMA 30 YR	4.5	9/1/39	46,083	47,988	0.002%
FNMA 30 YR	6	9/1/39	38,111	41,743	0.002%
FNMA 30 YR	4.5	9/1/40	18,865	19,632	0.001%
FNMA 30 YR	4	9/1/41	246,600	250,888	0.011%
FNMA 30 YR	5.5	9/1/41	173,425	187,442	0.008%
FNMA 30 YR	4.5	9/1/42	104,386	108,550	0.005%
FNMA 30 YR	3.5	9/1/43	276,468	274,245	0.012%
FNMA 30 YR	4	9/1/45	67,256	68,020	0.003%
FNMA 30 YR	4	9/1/46	51,860	52,451	0.002%
FNMA 30YR	4	11/1/40	780,794	792,509	0.035%
FNMA 30YR	6.5	7/1/32	64,586	71,988	0.003%
FNMA 30 YR TBA OCT	4.5	1/1/35	560,050	577,748	0.025%
FNMA 30 YR TBA OCT	3	1/1/42	1,020,000	976,064	0.043%
FNMA ARM	4.55	8/1/36	35,704	37,393	0.002%
FNR 2018-44 PC	4	6/25/44	654,915	663,287	0.029%

FNS 319 2	6.5	2/25/32	6,389	1,428	0.000%
Fortive			18,073	1,521,747	0.067%
FORTIVE CORPORATION CVT 5.000000 A			538	574,977	0.025%
Franco-Nevada			2,900	181,411	0.008%
Franklin Resources			28,245	858,930	0.038%
FREMF 2018-K731 B 144A	3.91	2/25/25	340,000	328,623	0.014%
Fresenius			53,369	3,913,562	0.171%
G1 therapeutics			1,794	93,808	0.004%
GALC 2017-1 A2 144A	1.72	4/22/19	7,703	7,699	0.000%
GALC 2017-1 A3 144A	2.06	6/22/20	100,000	99,513	0.004%
GALXY 2018-29A A 144A	3.1	11/15/26	540,000	535,774	0.023%
GALXY 2018-29A B 144A	3.71	11/15/26	250,000	248,113	0.011%
Gam Holding			63,815	453,766	0.020%
GCBSL 2018-39A A1 144A	3.47	10/20/28	595,000	595,000	0.026%
GCP Applied Technologies			8,900	236,295	0.010%
GENERAL MOTORS CO	3.14	8/7/20	410,000	411,164	0.018%
Genesee & Wyoming			2,200	200,178	0.009%
Gentherm			15,832	719,564	0.031%
GFMT 2018-1 A23 144A	3.5	11/25/57	376,966	369,269	0.016%
GFORT 2016-1 B 144A	2.41	5/17/21	150,000	149,412	0.007%
GFORT 2016-1 C 144A	2.85	5/17/21	100,000	99,513	0.004%
GFORT 2017-1 C 144A	2.97	1/18/22	715,000	712,323	0.031%
GFORT 2017-2 C 144A	2.63	7/15/22	250,000	245,875	0.011%
GFORT 2017-3 B 144A	2.26	8/16/21	625,000	620,727	0.027%
GFORT 2018-1 C 144A	3.25	3/15/22	855,000	853,148	0.037%
Gibraltar Industries			15,450	704,520	0.031%
Gilead Sciences			4,596	354,857	0.016%
GlaxoSmithKline, ADR			73,500	2,952,495	0.129%
Global Blood Therapeutics			7,098	269,724	0.012%
Global Payments			30,902	3,936,915	0.172%
GLP CAPITAL LP / FIN II	5.25	6/1/25	130,000	131,950	0.006%
GlycoMimetics			5,085	73,224	0.003%
GMALT 2016-2 B	2.08	3/20/20	375,000	373,540	0.016%
GMALT 2016-2 C	2.58	3/20/20	230,000	229,718	0.010%
GMCAR 2017-1A C 144A	2.45	7/17/23	100,000	97,826	0.004%
GMCAR 2017-3A C 144A	2.52	3/16/23	170,000	165,546	0.007%
GNMA 15 YR PLAT	6	4/15/36	968	1,057	0.000%
GNMA 30 YR	5	10/15/39	41,068	43,613	0.002%
GNMA 30 YR	7.5	1/15/30	3,987	4,040	0.000%
GNMA 30 YR	6.5	2/15/29	2,587	2,839	0.000%
GNMA 30 YR	3.5	2/15/45	92,603	92,267	0.004%
GNMA 30 YR	5	9/15/39	38,236	40,613	0.002%
GNMA 30 YR	3	9/15/42	18,744	18,233	0.001%
GNMA 30 YR	3	9/15/42	410,985	399,778	0.017%
GNMA 30 YR PLAT	5	12/15/39	54,693	58,097	0.003%
GNMA 30 YR PLAT	5	2/15/40	63,001	67,530	0.003%
GNMA 30 YR PLAT	5	2/15/40	63,001	67,530	0.003%
GNMA 30 YR PLAT	5	6/15/40	27,319	29,014	0.001%
GNMA 30 YR PLAT	3	7/15/43	68,289	66,427	0.003%
GNMA 30 YR PLAT	5.5	7/20/34	16,080	17,324	0.001%
GNMA 30 YR PLAT	4.5	9/15/45	112,124	116,974	0.005%
GNMA II 30 YR	2.5	11/20/42	22,448	21,301	0.001%
GNMA II 30 YR	4	1/20/48	41,081	41,809	0.002%
GNMA II 30 YR	6	12/20/38	352,202	386,027	0.017%
GNMA II 30 YR	3.5	2/20/48	839,279	833,764	0.036%
GNMA II 30 YR	3.5	2/20/48	429,020	426,289	0.019%
GNMA II 30 YR	3.5	3/20/43	287,903	286,386	0.013%
GNMA II 30 YR	4	5/20/48	152,955	153,963	0.007%
GNMA II 30 YR	3.5	6/20/43	468,228	466,598	0.020%
GNMA II 30 YR	5.5	6/20/44	211,662	228,929	0.010%
GNMA II 30 YR	4	6/20/48	565,371	569,100	0.025%
GNMA II 30 YR	5	9/20/47	428,190	447,633	0.020%
GNMA II TBA OCT	5	1/1/33	595,000	621,310	0.027%
GNMA II TBA OCT	4.5	1/1/35	80,000	82,688	0.004%
GNMA II 30 YR	5.5	10/20/32	9,574	10,314	0.000%
GNMA II 30 YR	5	10/20/39	27,819	29,709	0.001%
GNMA II 30 YR	4.5	10/20/40	74,562	78,175	0.003%
GNMA II 30 YR	5	10/20/40	116,482	124,218	0.005%
GNMA II 30 YR	3.5	10/20/42	185,712	185,725	0.008%
GNMA II 30 YR	3.5	10/20/44	104,640	104,405	0.005%
GNMA II 30 YR	3.5	10/20/44	47,146	46,957	0.002%
GNMA II 30 YR	5	10/20/47	58,000	60,634	0.003%

GNMA II 30 YR	4.5	11/20/39	31,523	33,062	0.001%
GNMA II 30 YR	5	11/20/39	117,059	124,720	0.005%
GNMA II 30 YR	4.5	11/20/40	623,860	654,039	0.029%
GNMA II 30 YR	3.5	11/20/42	8,701	8,661	0.000%
GNMA II 30 YR	4	11/20/42	16,004	16,414	0.001%
GNMA II 30 YR	3	11/20/46	269,657	261,575	0.011%
GNMA II 30 YR	3	11/20/46	978,915	949,424	0.041%
GNMA II 30 YR	5	11/20/47	249,690	261,027	0.011%
GNMA II 30 YR	5.5	1/20/36	149,987	161,309	0.007%
GNMA II 30 YR	4.5	1/20/41	309,619	324,583	0.014%
GNMA II 30 YR	3.5	1/20/46	38,854	38,731	0.002%
GNMA II 30 YR	4.5	1/20/46	125,506	131,489	0.006%
GNMA II 30 YR	3.5	1/20/46	24,330	24,227	0.001%
GNMA II 30 YR	4.5	1/20/47	53,254	55,797	0.002%
GNMA II 30 YR	5	1/20/48	563,224	588,798	0.026%
GNMA II 30 YR	6	12/20/37	1,347	1,476	0.000%
GNMA II 30 YR	3.5	12/20/42	194,553	194,566	0.009%
GNMA II 30 YR	5	12/20/47	690,008	721,339	0.032%
GNMA II 30 YR	5.5	2/20/35	12,032	12,961	0.001%
GNMA II 30 YR	4	2/20/41	22,771	23,367	0.001%
GNMA II 30 YR	3.5	2/20/43	124,141	124,149	0.005%
GNMA II 30 YR	4	2/20/44	564,221	578,279	0.025%
GNMA II 30 YR	3.5	2/20/45	100,039	99,637	0.004%
GNMA II 30 YR	3.5	2/20/46	476,504	474,492	0.021%
GNMA II 30 YR	5.5	3/20/34	7,645	8,237	0.000%
GNMA II 30 YR	4.5	3/20/41	58,617	61,455	0.003%
GNMA II 30 YR	5	3/20/41	21,006	22,325	0.001%
GNMA II 30 YR	4.5	3/20/47	782,558	816,464	0.036%
GNMA II 30 YR	3.5	4/20/45	22,000	21,909	0.001%
GNMA II 30 YR	3	4/20/46	174,323	169,287	0.007%
GNMA II 30 YR	3	4/20/47	117,416	113,862	0.005%
GNMA II 30 YR	4	4/20/47	529,946	539,935	0.024%
GNMA II 30 YR	4.5	5/20/40	176,819	185,371	0.008%
GNMA II 30 YR	5	5/20/40	73,315	78,289	0.003%
GNMA II 30 YR	3.5	5/20/45	37,057	36,904	0.002%
GNMA II 30 YR	3.5	5/20/45	81,529	81,193	0.004%
GNMA II 30 YR	3.5	5/20/46	22,968	22,871	0.001%
GNMA II 30 YR	3.5	5/20/46	19,497	19,415	0.001%
GNMA II 30 YR	3	5/20/46	21,622	21,004	0.001%
GNMA II 30 YR	3	5/20/46	59,363	57,714	0.003%
GNMA II 30 YR	4	5/20/47	680,656	694,781	0.030%
GNMA II 30 YR	5	5/20/48	304,515	318,587	0.014%
GNMA II 30 YR	5.5	5/20/48	712,123	751,615	0.033%
GNMA II 30 YR	5	5/20/48	104,931	111,330	0.005%
GNMA II 30 YR	3	6/20/46	125,427	121,758	0.005%
GNMA II 30 YR	5	6/20/47	159,589	167,161	0.007%
GNMA II 30 YR	5	6/20/48	121,843	129,273	0.006%
GNMA II 30 YR	5	7/20/39	33,443	35,763	0.002%
GNMA II 30 YR	4	7/20/42	258,146	264,834	0.012%
GNMA II 30 YR	3.5	7/20/43	214,411	214,425	0.009%
GNMA II 30 YR	4.5	7/20/46	127,769	133,854	0.006%
GNMA II 30 YR	3	7/20/46	489,807	475,355	0.021%
GNMA II 30 YR	3	7/20/46	56,921	55,338	0.002%
GNMA II 30 YR	3	7/20/46	111,087	107,902	0.005%
GNMA II 30 YR	3	7/20/46	106,237	103,199	0.005%
GNMA II 30 YR	3	7/20/46	157,587	153,080	0.007%
GNMA II 30 YR	3	7/20/46	38,204	37,109	0.002%
GNMA II 30 YR	3	7/20/46	205,188	199,323	0.009%
GNMA II 30 YR	5	7/20/47	106,492	111,328	0.005%
GNMA II 30 YR	4.5	7/20/47	407,415	421,535	0.018%
GNMA II 30 YR	5	7/20/48	789,586	826,736	0.036%
GNMA II 30 YR	5	7/20/48	44,898	47,630	0.002%
GNMA II 30 YR	5	7/20/48	234,441	249,718	0.011%
GNMA II 30 YR	6	8/20/34	122,505	133,764	0.006%
GNMA II 30 YR	5	8/20/40	111,140	117,766	0.005%
GNMA II 30 YR	5	8/20/41	126,610	134,551	0.006%
GNMA II 30 YR	4	8/20/42	125,724	128,977	0.006%
GNMA II 30 YR	4.5	8/20/46	204,349	213,961	0.009%
GNMA II 30 YR	3	8/20/46	723,188	702,181	0.031%
GNMA II 30 YR	3	8/20/46	50,264	48,796	0.002%
GNMA II 30 YR	3	8/20/46	78,651	76,406	0.003%
GNMA II 30 YR	3	8/20/46	87,954	85,511	0.004%

GNMA II 30 YR	4.5	8/20/47	983,535	1,017,623	0.044%
GNMA II 30 YR	5	8/20/48	389,359	407,138	0.018%
GNMA II 30 YR	5.5	9/20/34	3,257	3,508	0.000%
GNMA II 30 YR	4.5	9/20/40	225,354	236,261	0.010%
GNMA II 30 YR	4	9/20/42	19,857	20,368	0.001%
GNMA II 30 YR	4.5	9/20/46	169,676	177,609	0.008%
GNMA II 30 YR	3	9/20/46	47,565	46,180	0.002%
GNMA II 30 YR	3	9/20/46	50,628	49,184	0.002%
GNMA II 30 YR	5	9/20/48	610,000	637,855	0.028%
GNMA II 30 YR	5	9/20/48	80,000	85,213	0.004%
GNR 2010-103 IN	4.5	2/20/39	11,884	597	0.000%
GNR 2011-41 AI	4.5	12/20/39	125,684	7,794	0.000%
GNR 2011-88 EI	4.5	11/20/39	19,874	1,139	0.000%
GNR 2012-94 BI	4	5/20/37	346,962	46,045	0.002%
GNR 2013-24 OI	4	2/20/43	142,858	30,926	0.001%
GNR 2013-82 IG	3.5	5/20/43	280,053	61,933	0.003%
GNR 2017-184 JH	3	12/20/47	437,765	429,482	0.019%
GNR 2018-8 DA	3	11/20/47	352,132	348,979	0.015%
GN Store Nord			38,735	1,885,479	0.082%
GOLDMAN SACHS GROUP INC	3.5	11/16/26	1,610,000	1,528,400	0.067%
GOLDMAN SACHS GROUP INC	2.91	6/5/23	2,860,000	2,765,712	0.121%
GOLDMAN SACHS GROUP INC	3.69	6/5/28	860,000	817,353	0.036%
Goosehead Insurance			5,234	177,276	0.008%
GOVT NATL MTG ASSN I	8	11/15/24	598	632	0.000%
GOVT NATL MTG ASSN I	8	8/15/24	442	467	0.000%
GOVT NATL MTG ASSN I	8	9/15/22	102	102	0.000%
GOVT NATL MTG ASSN II	8	10/20/25	276	293	0.000%
GOVT NATL MTG ASSN II 30 YR	7	9/20/27	2,669	2,971	0.000%
GOVT NATL MTG ASSN I NEW	6.5	10/15/27	1,087	1,192	0.000%
GOVT NATL MTG ASSN I NEW	6.5	4/15/27	1,957	2,147	0.000%
Graco			11,400	528,276	0.023%
GRAIN SPECTRUM FUNDING 144A	4	10/10/18	660,000	659,942	0.029%
Great Portland Estates			97,228	847,042	0.037%
GrubHub			4,412	611,591	0.027%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	106,248	103,738	0.005%
GSMS 2014-GC26 A5	3.63	11/10/47	220,000	219,989	0.010%
GTP ACQUISITION PARTNERS 144A	2.35	6/15/20	875,000	855,698	0.037%
GTT Communications			11,400	494,760	0.022%
Guaranty Bancorp			11,600	344,520	0.015%
Guidewire Software			1,300	131,313	0.006%
GWT 2017-WOLF B 144A	3.36	9/15/34	395,000	395,247	0.017%
HALFMOON PARENT INC 144A	4.38	10/15/28	375,000	372,908	0.016%
HALFMOON PARENT INC 144A	4.13	11/15/25	1,015,000	1,012,417	0.044%
HALFMOON PARENT INC 144A	4.9	12/15/48	420,000	420,023	0.018%
HALST 2016-B A4 144A	1.68	4/15/20	100,000	99,819	0.004%
HALST 2016-C A3 144A	1.49	2/18/20	314,960	314,502	0.014%
HALST 2017-C A3 144A	2.12	2/16/21	230,000	228,154	0.010%
HALST 2018-A A3 144A	2.81	4/15/21	425,000	423,466	0.019%
Hamamatsu Photonics KK			21,400	852,287	0.037%
Hanger			11,500	239,545	0.010%
Hanover Insurance Group			6,700	826,579	0.036%
Harris			13,695	2,317,331	0.101%
HART 2016-B D	2.68	9/15/23	325,000	318,150	0.014%
Hawaiian Airlines			12,700	509,270	0.022%
Haynes International			10,700	379,850	0.017%
HCA Healthcare			3,900	542,568	0.024%
HEALTHCARE REALTY TRUST	3.63	1/15/28	440,000	409,313	0.018%
Healthcare Services			8,200	333,084	0.015%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	695,000	718,331	0.031%
Heritage Commerce			25,766	384,429	0.017%
Heritage-Crystal Clean			7,300	155,855	0.007%
Heritage Financial Corp.			12,200	428,830	0.019%
HESS CORP	4.3	4/1/27	695,000	671,749	0.029%
HESS CORP	5.8	4/1/47	300,000	315,634	0.014%
HGVT 2014-AA A 144A	1.77	11/25/26	147,115	144,578	0.006%
HGVT 2017-AA A 144A	2.66	12/26/28	80,209	78,686	0.003%
HIGHWOODS REALTY LP	4.13	3/15/28	430,000	418,535	0.018%
HILT 2018-ORL A 144A	2.93	12/15/34	695,000	694,568	0.030%
Hilton Worldwide Holdings			16,737	1,352,015	0.059%
HLA 2014-3A AR 144A	3.45	10/22/25	405,000	404,676	0.018%
HMS Holdings			23,500	771,035	0.034%
HNGRY 2018-1A AI 144A	4.25	6/20/48	365,000	364,551	0.016%

HNGRY 2018-1A All 144A	4.96	6/20/48	465,000	465,205	0.020%
Hologic			37,191	1,524,087	0.067%
Home Bancshares			34,400	753,360	0.033%
Home Depot			8,624	1,786,462	0.078%
Honda Motor			40,300	1,213,685	0.053%
Honeywell International			43,295	7,204,288	0.315%
HONK 2018-1A A2 144A	4.74	4/20/48	69,825	69,394	0.003%
Hope Bancorp			17,300	279,741	0.012%
HPLY 2017-HIT A 144A	2.98	5/8/30	145,000	145,090	0.006%
HSBC HOLDINGS PLC	2.65	1/5/22	340,000	329,369	0.014%
HSBC HOLDINGS PLC	3.95	5/18/24	200,000	198,500	0.009%
HSBC HOLDINGS PLC	6.38	9/30/65	740,000	732,600	0.032%
Humana			7,029	2,379,457	0.104%
HUMANA INC	3.85	10/1/24	130,000	128,542	0.006%
HUNT 2016-1 A4	1.93	4/15/22	365,000	359,674	0.016%
Huron Consulting Group			1,751	86,499	0.004%
IAC/InterActiveCorp			167	36,192	0.002%
IHPT 2018-STAY A 144A	2.86	1/15/33	230,000	229,863	0.010%
IHS Markit			1,636	88,279	0.004%
Illinois Tool Works			2,567	362,255	0.016%
Illumina			169	62,033	0.003%
ImmunoGen			3,632	34,395	0.002%
Immunomedics			11,700	243,711	0.011%
Independence			409,897	1,380,678	0.060%
Independent Bank Group			5,446	361,070	0.016%
INDONESIA	2.95	1/11/23	650,000	622,473	0.027%
INDONESIA 144A	3.7	1/8/22	600,000	596,795	0.026%
INDONESIA 144A	3.75	4/25/22	640,000	635,994	0.028%
Infosys, ADR			154,000	1,566,180	0.068%
ING BANK NV	4.13	11/21/23	990,000	989,644	0.043%
ING Groep			224,798	2,917,675	0.128%
Inphi			14,000	531,720	0.023%
Insmed			21,423	433,173	0.019%
Intercontinental Exchange			85,720	6,419,571	0.281%
International Paper			107,696	5,293,258	0.231%
INTERPUBLIC GROUP COS	3.75	2/15/23	50,000	49,490	0.002%
INTERPUBLIC GROUP COS	4	3/15/22	240,000	239,337	0.010%
Intesa Sanpaolo			614,584	1,565,917	0.068%
INTESA SANPAOLO SPA 144A	3.88	1/12/28	295,000	249,861	0.011%
Intuit			25,493	5,797,108	0.253%
Intuitive Surgical			10,746	6,168,204	0.270%
Investors Bancorp			32,700	401,229	0.018%
Ironwood Pharmaceuticals			18,300	337,818	0.015%
ISRAEL	3.75	3/31/47	1,300,000	392,678	0.017%
J2 Acquisition			30,967	296,594	0.013%
J2 ACQUISITION LTD WTS 10/20			30,967	13,935	0.001%
Jagged Peak Energy			22,800	315,324	0.014%
JIMMY 2017-1A A2I 144A	3.61	7/30/47	99,000	97,729	0.004%
JOBSOHIO BEV SYS LIQ PROFIT SR B	4.53	1/1/35	515,000	544,705	0.024%
John Bean Technologies			11,399	1,359,901	0.059%
Johnson Controls International			57,795	2,022,825	0.088%
Johnson & Johnson			11,567	1,598,212	0.070%
Johnson Matthey			47,107	2,185,930	0.096%
JPMBB 2014-C19 AS	4.24	4/15/47	350,000	356,004	0.016%
JPMBB 2014-C22 A4	3.8	9/15/47	395,000	398,739	0.017%
JPMBB 2014-C24 A5	3.64	11/15/47	210,000	210,106	0.009%
JPMCC 2012-C8 A3	2.83	10/15/45	476,108	465,741	0.020%
JPMCC 2013-LC11 A5	2.96	4/15/46	315,000	308,275	0.013%
JPMCC 2018-WPT AFX 144A	4.25	7/5/33	145,000	148,563	0.006%
JPMDB 2016-C2 A4	3.14	6/15/49	310,000	297,974	0.013%
JPMDB 2018-C8 C	4.9	6/15/51	310,000	315,348	0.014%
JPMorgan Chase			149,082	16,822,413	0.735%
JPMORGAN CHASE & CO	2.95	10/1/26	2,335,000	2,166,516	0.095%
JPMORGAN CHASE & CO	3.57	10/24/23	1,830,000	1,865,147	0.082%
JPMORGAN CHASE & CO	3.3	4/1/26	285,000	273,013	0.012%
JPMORGAN CHASE & CO	3.54	5/1/28	235,000	223,855	0.010%
JPMORGAN CHASE & CO	3.2	6/15/26	235,000	223,628	0.010%
JPMORGAN CHASE & CO	3.9	7/15/25	175,000	174,643	0.008%
JPMORGAN CHASE & CO	3.8	7/23/24	165,000	164,576	0.007%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	275,000	275,304	0.012%
Kansas City Southern			13,339	1,511,042	0.066%
KAZMUNAYGAS NATIONAL CO	4.75	4/19/27	700,000	703,283	0.031%

Kering			3,695	1,981,830	0.087%
Keysight Technologies			56,379	3,736,800	0.163%
KEYSIGHT TECHNOLOGIES	4.6	4/6/27	750,000	750,323	0.033%
Kimberly-Clark			39,061	4,438,892	0.194%
KIMCO REALTY CORP	3.8	4/1/27	540,000	514,515	0.022%
Kingfisher			661,125	2,235,426	0.098%
Kirin Holdings			38,500	987,445	0.043%
KKR 12 A1R 144A	3.39	7/15/27	1,025,000	1,025,248	0.045%
Knight-Swift Transportation Holdings			2,967	102,302	0.004%
Koito Manufacturing			10,100	663,235	0.029%
Koninklijke Philips			117,397	5,351,127	0.234%
Kosmos Energy			8,114	75,866	0.003%
Kraft Heinz			20,692	1,140,336	0.050%
KT			38,945	1,116,743	0.049%
L3 Technologies			962	204,540	0.009%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	295,000	407,230	0.018%
Lam Research			8,762	1,329,195	0.058%
Lancaster Colony			1,200	179,052	0.008%
Landstar System			3,300	402,600	0.018%
Largan Precision			9,000	1,069,211	0.047%
Las Vegas Sands			36,352	2,156,764	0.094%
Lattice Semiconductor			90,225	721,800	0.032%
LBTY 2016-225L A 144A	3.6	2/10/36	235,000	232,146	0.010%
Legrand			20,111	1,466,417	0.064%
Lennox International			400	87,360	0.004%
LIBERTY MUTUAL GROUP INC 144A	4.85	8/1/44	355,000	354,461	0.015%
LIFE TECHNOLOGIES CORP	6	3/1/20	800,000	827,407	0.036%
Littelfuse			700	138,523	0.006%
Live Oak Bancshares			13,358	357,994	0.016%
Lloyds Banking Group			3,188,652	2,452,364	0.107%
LM Ericsson			128,275	1,135,336	0.050%
Lojas Renner			102,139	783,010	0.034%
L'Oreal			12,062	2,907,991	0.127%
Loxo Oncology			1,700	290,411	0.013%
Lumentum Holdings			10,200	611,490	0.027%
Luxfer Holdings			20,400	474,300	0.021%
MACOM Technology Solutions Holdings			13,700	282,220	0.012%
Macquarie Group			27,992	2,546,394	0.111%
MacroGenics			3,026	64,877	0.003%
Madrigal Pharmaceuticals			474	101,498	0.004%
Magna International			92,509	4,859,498	0.212%
MAGNE 2015-16A BR 144A	3.53	1/18/28	455,000	449,805	0.020%
Magnolia Oil & Gas			11,600	174,116	0.008%
Marriott			26,006	3,433,572	0.150%
Marriott Vacations Worldwide			1,485	165,949	0.007%
Marsh & McLennan			51,854	4,289,363	0.187%
Martin Marietta Materials			375	68,231	0.003%
MasterCard			51,206	11,398,968	0.498%
Matador Resources			13,440	444,192	0.019%
Matson			17,700	701,628	0.031%
Maxim Integrated Products			49,712	2,803,260	0.123%
MBALT 2017-A A3	1.79	4/15/20	405,000	403,339	0.018%
McDonald's			10,986	1,837,848	0.080%
MCMLT 2016-1 A1 144A	2.5	4/25/57	155,882	152,236	0.007%
MCMLT 2018-1 A1 144A	3.25	5/25/62	328,024	323,945	0.014%
MD ST TRANS BUILD AMERICA	5.89	7/1/43	375,000	465,885	0.020%
Medtronic			67,809	6,670,371	0.292%
Meggitt			340,290	2,512,344	0.110%
Melrose Industries			426,351	1,109,792	0.049%
Merck			127,777	9,064,500	0.396%
Meridian Bancorp			27,007	459,119	0.020%
MetLife			79,205	3,700,458	0.162%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	220,000	313,742	0.014%
MGM Resorts International			63,796	1,780,546	0.078%
Michaels			29,600	480,408	0.021%
Microchip Technology			6,342	500,447	0.022%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	105,000	104,835	0.005%
Micron Technology			23,136	1,046,441	0.046%
Microsoft			303,303	34,688,764	1.516%
Middlesex Water			4,799	232,368	0.010%
Minerals Technologies			5,400	365,040	0.016%
Miraca Holdings			23,000	598,322	0.026%

Mitsubishi Corporation			70,900	2,183,914	0.095%
Mitsubishi Electric			270,200	3,701,557	0.162%
Mitsubishi UFJ Financial			508,200	3,157,291	0.138%
Mitsubishi UFJ Lease & Finance			180,100	1,059,986	0.046%
Mitsui Fudosan			70,900	1,676,847	0.073%
MIZUHO FINANCIAL GROUP	3.55	3/5/23	480,000	473,086	0.021%
MKS Instruments			2,400	192,360	0.008%
MMAF 2014-AA A4 144A	1.59	2/8/22	318,279	315,625	0.014%
MMAF 2015-AA A4 144A	1.93	7/16/21	259,335	258,326	0.011%
MMAF 2016-AA A4 144A	1.76	1/17/23	435,000	423,835	0.019%
MMAF 2017-AA A2 144A	1.73	5/18/20	46,064	45,948	0.002%
MMAF 2017-B A5 144A	2.72	6/15/40	925,000	889,474	0.039%
Molina Healthcare			12,512	1,860,534	0.081%
Momenta Pharmaceuticals			6,400	168,320	0.007%
Moncler			48,807	2,100,039	0.092%
Monolithic Power Systems			1,096	137,581	0.006%
Monro			17,250	1,200,600	0.052%
Moog			4,500	386,865	0.017%
Morgan Stanley			151,573	7,058,755	0.308%
MORGAN STANLEY	3.7	10/23/24	1,325,000	1,305,519	0.057%
MORGAN STANLEY	5	11/24/25	765,000	791,710	0.035%
MORGAN STANLEY	3.88	1/27/26	820,000	805,156	0.035%
MORGAN STANLEY	3.75	2/25/23	1,955,000	1,954,543	0.085%
MORGAN STANLEY	3.13	7/27/26	185,000	172,279	0.008%
Motorola Solutions			2,054	267,308	0.012%
MPT OPER PARTNERSP/FINL	5	10/15/27	455,000	439,075	0.019%
MSA Safety			3,400	361,896	0.016%
MSBAM 2014-C18 300A	3.75	8/15/31	225,000	221,493	0.010%
MSBAM 2015-C24 AS	4.04	5/15/48	125,000	125,196	0.005%
MSBAM 2015-C24 B	4.5	5/15/48	150,000	152,037	0.007%
MSBAM 2015-C27 AS	4.07	12/15/47	320,000	321,700	0.014%
MSBAM 2016-C29 A4	3.33	5/15/49	235,000	228,540	0.010%
MSC 2015-MS1 AS	4.16	5/15/48	55,000	55,435	0.002%
MSC 2017-ASHF B 144A	3.41	11/15/34	590,000	590,000	0.026%
MSC 2017-H1 A5	3.53	6/15/50	680,000	663,536	0.029%
MSC 2017-JWDR A 144A	3.01	11/15/34	695,000	695,000	0.030%
MSC 2017-JWDR B 144A	3.36	11/15/34	460,000	460,288	0.020%
Mueller Water Products			49,300	567,443	0.025%
Multi-Color			1,441	89,702	0.004%
Munich Re			14,702	3,247,471	0.142%
MVVOT 2013-1A A 144A	2.15	4/22/30	25,592	25,243	0.001%
MVVOT 2014-1A A 144A	2.25	9/22/31	47,644	46,557	0.002%
MVVOT 2015-1A A 144A	2.52	12/20/32	350,595	343,219	0.015%
MyoKardia			3,953	257,736	0.011%
NALT 2017-A A3	1.91	4/15/20	175,000	173,976	0.008%
NALT 2017-B A3	2.05	9/15/20	470,000	466,095	0.020%
National Bank of Canada			52,600	2,627,048	0.115%
National Commerce			4,593	189,691	0.008%
National Grid			182,850	1,888,627	0.083%
National Instruments			12,451	601,757	0.026%
NATIONAL RETAIL PROP INC	4.3	10/15/28	185,000	184,044	0.008%
National Vision Holdings			9,535	430,410	0.019%
NAVER			1,070	690,642	0.030%
NAVSL 2016-1A A 144A	2.92	2/25/70	733,875	738,706	0.032%
NAVSL 2017-A A2A 144A	2.88	12/16/58	160,000	155,009	0.007%
NAVSL 2018-2A A2 144A	2.6	3/25/67	800,000	799,707	0.035%
NCS Multistage Holdings			2,412	39,822	0.002%
Nestle			105,777	8,804,521	0.385%
Netflix			12,753	4,771,280	0.209%
NEUB 2015-19A A2R2 144A	3.49	7/15/27	1,180,000	1,178,435	0.052%
NEUB 2017-16SA A 144A	3.19	1/15/28	605,000	602,748	0.026%
Nevro			2,865	163,305	0.007%
NextEra Energy			45,661	7,652,784	0.334%
NEXTERA ENERGY INC CVT 6.123000			25,453	1,451,228	0.063%
Nextera Energy Partners			7,400	358,900	0.016%
Nielsen Holdings			95,147	2,631,766	0.115%
Nippon Telegraph & Telephone			124,900	5,636,780	0.246%
NiSource			72,588	1,808,893	0.079%
Nordea Bank			347,359	3,779,472	0.165%
Norfolk Southern			1,438	259,559	0.011%
Northern Star Resources			36,743	220,589	0.010%
Northern Trust			2,121	216,618	0.009%

Northrop Grumman			26,946	8,551,852	0.374%
Norwegian Cruise Line Holdings			18,933	1,087,322	0.048%
Novanta			14,589	997,888	0.044%
Novartis			79,567	6,849,004	0.299%
Novo Nordisk			26,013	1,224,303	0.054%
NSLT 2006-1 A6 144A	2.76	8/23/36	705,000	696,635	0.030%
NuVasive			7,300	518,154	0.023%
NVIDIA			7,355	2,066,902	0.090%
NXP Semiconductors			44,325	3,789,788	0.166%
NYC FIN AUTH BUILD AMERICA	5.51	8/1/37	600,000	704,268	0.031%
NYC MUN WTR SWR BUILD AMERICA	5.95	6/15/42	160,000	203,374	0.009%
NYC SR H-1 BABS	5.85	6/1/40	270,000	330,026	0.014%
NYC TXBL BAB SR F1	6.27	12/1/37	540,000	680,783	0.030%
Occidental Petroleum			8,165	670,918	0.029%
OCT23 2015-1A A1R 144A	3.19	7/15/27	460,000	459,821	0.020%
OCT23 2015-1A BR 144A	3.54	7/15/27	385,000	383,964	0.017%
Okta			5,100	358,836	0.016%
Ollies Bargain Outlet Holdings			12,168	1,169,345	0.051%
OMNICOM GROUP INC	3.65	11/1/24	1,005,000	978,420	0.043%
OMPT 2017-1MKT A 144A	3.61	2/10/32	225,000	223,666	0.010%
Omron			30,700	1,297,313	0.057%
ONE Gas			17,300	1,423,444	0.062%
ONTARIO	2.5	9/10/21	1,240,000	1,215,040	0.053%
O'Reilly Automotive			218	75,716	0.003%
Origin Bancorp			6,067	228,423	0.010%
Orion Engineered Carbons			4,747	152,379	0.007%
Osisko Gold Royalties			21,800	165,401	0.007%
OZLM 2014-7RA A1R 144A	3.35	7/17/29	865,000	862,408	0.038%
OZLM 2014-8A A1AR 144A	3.47	10/17/26	665,000	665,007	0.029%
PACCAR			13,976	953,023	0.042%
Pacific Premier Bancorp			9,500	353,400	0.015%
Pacira Pharmaceuticals			6,600	324,390	0.014%
Panasonic			194,600	2,255,652	0.099%
Papa John's International			5,240	268,707	0.012%
Paramount, REIT			39,227	591,935	0.026%
Paycom Software			500	77,705	0.003%
PayPal Holdings			60,973	5,355,868	0.234%
PCT 2016-PLSD A 144A	2.71	4/13/33	830,000	809,264	0.035%
PDF Solutions			17,692	159,759	0.007%
PennyMac Financial Services			7,296	152,486	0.007%
Performance Food			18,191	605,760	0.026%
Persimmon			63,683	1,960,641	0.086%
PERTAMINA PERSERO PT 144A	6.45	5/30/44	265,000	289,139	0.013%
PERU 144A	6.15	8/12/32	3,155,000	976,620	0.043%
PERUSAHAAN GAS NEGARA	5.13	5/16/24	280,000	283,205	0.012%
PERUSAHAAN LISTRIK NEGAR 144A	5.45	5/21/28	900,000	927,509	0.041%
PERUSAHAAN PENERBIT SBSN	4.35	9/10/24	200,000	200,750	0.009%
PETROLEOS MEXICANOS	5.5	1/21/21	870,000	899,502	0.039%
PETROLEOS MEXICANOS	4.88	1/24/22	1,220,000	1,237,080	0.054%
PETROLEOS MEXICANOS	6.38	2/4/21	705,000	740,962	0.032%
PETROLEOS MEXICANOS	5.38	3/13/22	280,000	289,100	0.013%
Pfizer			300,171	13,228,536	0.578%
PG&E			31,375	1,443,564	0.063%
PGT Innovations			19,981	431,590	0.019%
Philip Morris International			64,478	5,257,536	0.230%
Phillips 66			28,211	3,179,944	0.139%
Ping An Insurance			215,500	2,183,061	0.095%
Pinnacle Financial Partners			11,902	715,905	0.031%
PLAINS ALL AMER PIPELINE	4.65	10/15/25	790,000	796,414	0.035%
PLAINS ALL AMER PIPELINE	2.85	1/31/23	100,000	94,709	0.004%
PNC Financial Services Group			37,737	5,139,402	0.225%
PNM Resources			20,700	816,615	0.036%
Pola Orbis Holdings			26,800	978,821	0.043%
PolyOne			9,300	406,596	0.018%
PORT AUTH NY & NJ CONS 174TH	4.46	10/1/62	905,000	937,824	0.041%
Post Holdings			9,500	931,380	0.041%
PRA Group			21,600	777,600	0.034%
Prestige Consumer Healthcare			9,700	367,533	0.016%
PRICELINE GROUP INC/THE	3.65	3/15/25	670,000	657,002	0.029%
PRICELINE GROUP INC/THE	3.6	6/1/26	565,000	547,508	0.024%
PRINCIPAL FINANCIAL GROUP	4.7	5/15/55	710,000	711,775	0.031%
Principia Biopharma			3,702	108,172	0.005%

PRK 2017-280P A 144A	3.04	9/15/34	645,000	645,400	0.028%
Progressive			12,964	920,963	0.040%
Prologis, REIT			15,026	1,018,613	0.045%
Proofpoint			5,200	552,916	0.024%
Prosperity Bancshares			8,500	589,475	0.026%
Prudential			146,830	3,366,544	0.147%
Prudential Financial			5,305	537,503	0.023%
Prysmian			57,644	1,338,368	0.058%
PS Business Parks, REIT			8,164	1,037,563	0.045%
PTC Therapeutics			2,000	94,000	0.004%
Pure Storage			8,073	209,494	0.009%
Q2 Holdings			2,526	152,949	0.007%
QATAR 144A	3.88	4/23/23	1,015,000	1,023,989	0.045%
Quaker Chemical			560	113,238	0.005%
Qualcomm			42,061	3,029,654	0.132%
Quanex Building Products			11,163	203,167	0.009%
Quidel			11,600	755,972	0.033%
Quotient Technology			16,383	253,937	0.011%
QVC INC	5.13	7/2/22	1,175,000	1,190,848	0.052%
Radian			27,300	564,291	0.025%
Radius Health			16,900	300,820	0.013%
Raymond James Financial			6,169	567,856	0.025%
Reata Pharmaceuticals			900	73,584	0.003%
Recruit Holdings			62,700	2,094,272	0.092%
Redfin			11,628	217,444	0.010%
Red Hat			19,757	2,692,484	0.118%
Red Robin Gourmet Burgers			9,828	394,594	0.017%
REGENCY CENTERS LP	3.6	2/1/27	300,000	285,135	0.012%
REGENCY CENTERS LP	4.13	3/15/28	155,000	152,746	0.007%
Regency Centers, REIT			5,100	329,817	0.014%
REINSURANCE GRP OF AMER	5	6/1/21	450,000	466,238	0.020%
REI - SECURITY LENDING COLLATERAL			803,894	8,038,940	0.351%
Renesas Electronics			87,600	548,471	0.024%
Rentokil Initial			124,715	516,663	0.023%
Republic Services			1,359	98,745	0.004%
RESOLUTION FUNDING CORP	8.13	10/15/19	210,000	221,610	0.010%
Restaurant Brands International			10,594	628,012	0.027%
Retail Opportunity Investments, REIT			12,700	237,109	0.010%
RETL 2018-RVP A 144A	3.26	3/15/33	290,708	291,799	0.013%
Rev			12,680	199,076	0.009%
RH			3,076	402,987	0.018%
Rio Tinto			15,000	853,089	0.037%
Roche Holding			22,846	5,524,518	0.241%
Roper Technologies			12,979	3,844,510	0.168%
Ross Stores			59,586	5,904,973	0.258%
ROYAL BK SCOTLND GRP PLC	3.88	9/12/23	795,000	771,594	0.034%
Royal Caribbean Cruises			16,635	2,161,552	0.094%
Royal Dutch Shell, ADR			53,600	3,801,848	0.166%
Rsa Insurance			131,386	984,374	0.043%
SABINE PASS LIQUEFACTION	5	3/15/27	910,000	933,888	0.041%
SABINE PASS LIQUEFACTION	4.2	3/15/28	230,000	223,100	0.010%
SABINE PASS LIQUEFACTION	5.75	5/15/24	225,000	241,594	0.011%
SABINE PASS LIQUEFACTION	5.88	6/30/26	495,000	532,744	0.023%
Safety Insurance Group			3,987	357,235	0.016%
SAGE Therapeutics			8,921	1,260,091	0.055%
Salesforce.com			51,830	8,242,525	0.360%
Samsonite International			299,400	1,107,443	0.048%
Samsung Electronics			86,567	3,622,906	0.158%
Sanderson Farms			5,000	516,850	0.023%
Sanofi			37,257	3,328,808	0.145%
Sarepta Therapeutics			1,500	242,265	0.011%
SBA TOWER TRUST 144A	2.9	10/15/19	445,000	441,539	0.019%
SBA TOWER TRUST 144A	3.16	10/8/20	650,000	640,257	0.028%
SBA TOWER TRUST 144A	3.87	10/8/49	785,000	782,866	0.034%
SBA TOWER TRUST 144A	3.45	3/15/23	100,000	98,524	0.004%
SBA TOWER TRUST 144A	3.17	4/15/22	605,000	593,327	0.026%
SCANA			8,900	346,121	0.015%
Scentre			476,829	1,370,295	0.060%
Schneider National			10,411	260,067	0.011%
Scholar Rock Holding			1,957	50,393	0.002%
SCRT 2016-1 M1 144A	3	9/25/55	120,000	115,442	0.005%
SC ST PSA REV TXBL OBLIG SR E	4.32	12/1/27	360,000	362,502	0.016%

SDART 2015-3 E 144A	4.5	6/17/23	950,000	960,187	0.042%
SDART 2015-4 C	2.97	3/15/21	128,976	129,095	0.006%
SDART 2017-1 C	2.58	5/16/22	85,000	84,440	0.004%
SDART 2018-1 C	2.96	3/15/24	190,000	187,686	0.008%
SDART 2018-2 B	3.03	9/15/22	355,000	353,455	0.015%
SDART 2018-2 C	3.35	7/17/23	225,000	223,774	0.010%
Seacoast Banking			25,164	734,789	0.032%
Seattle Genetics			3,998	308,326	0.013%
Selective Insurance			17,100	1,085,850	0.047%
Sembcorp Industries			218,580	493,690	0.022%
Sempra Energy			48,312	5,495,490	0.240%
SEMPRA ENERGY	3.4	2/1/28	1,565,000	1,462,920	0.064%
SEMPRA ENERGY	3.8	2/1/38	305,000	274,754	0.012%
SEMPRA ENERGY	4	2/1/48	175,000	155,901	0.007%
SEMPRA ENERGY	3.25	6/15/27	169,000	156,995	0.007%
SEMPRA ENERGY CVT 6.00% A 1/21			7,401	744,487	0.033%
SEMPRA ENERGY CVT 6.75% B 7/21			3,536	357,545	0.016%
SEMT 2013-4 B1	3.49	4/25/43	643,472	623,869	0.027%
SEMT 2017-5 B1 144A	3.88	8/25/47	239,048	233,301	0.010%
SEMT 2017-CH2 A19 144A	4	12/25/47	557,243	556,293	0.024%
SEMT 2018-CH1 A2 144A	3.5	2/25/48	170,483	168,139	0.007%
SEMT 2018-CH2 A21 144A	4	6/25/48	516,701	514,740	0.022%
SEMT 2018-CH4 A2 144A	4	10/25/48	650,000	650,817	0.028%
ServiceNow			30,878	6,040,663	0.264%
Seven Generations Energy			31,900	380,335	0.017%
Seven & i Holdings			58,500	2,608,218	0.114%
Sherwin-Williams			3,086	1,404,778	0.061%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	585,000	551,901	0.024%
SHIRE ACQ INV IRELAND DA	3.2	9/23/26	530,000	489,274	0.021%
Shire, ADR			10,600	1,921,462	0.084%
Siemens			43,615	5,576,769	0.244%
Siemens Healthineers			26,856	1,179,962	0.052%
SIGMA ALIMENTOS SA	4.13	5/2/26	360,000	346,320	0.015%
Simmons First National			10,900	321,005	0.014%
Simply Good Foods			26,284	511,224	0.022%
SIMPLY GOOD FOODS CO-CW22 WTS 7/22			4,782	40,408	0.002%
Simpson Manufacturing			5,400	391,284	0.017%
SiteOne Landscape Supply			11,500	866,410	0.038%
SJW			3,029	185,223	0.008%
Skyline Champion			14,131	403,723	0.018%
SLIDE 2018-FUN E 144A	4.37	6/15/31	395,000	396,770	0.017%
SLMA 2008-4 A4	3.99	7/25/22	361,075	368,496	0.016%
SLMA 2008-5 A4	4.04	7/25/23	503,804	516,924	0.023%
SLMA 2008-9 A	3.84	4/25/23	485,173	495,409	0.022%
SLM Corporation			38,264	426,644	0.019%
SMAT 2016-2US A3A	1.71	3/15/21	595,000	589,064	0.026%
SMB 2015-A A2A 144A	2.49	6/15/27	326,074	322,449	0.014%
SMB 2015-B A2A 144A	2.98	7/15/27	341,506	339,440	0.015%
SMB 2015-C A3 144A	4.11	8/16/32	455,000	470,569	0.021%
SMB 2016-A A2A 144A	2.7	5/15/31	164,498	161,310	0.007%
SMB 2016-B A2A 144A	2.43	2/17/32	805,342	778,195	0.034%
SMB 2017-B A2A 144A	2.82	10/15/35	1,220,000	1,180,378	0.052%
SMB 2018-C A2A 144A	3.63	11/15/35	270,000	269,888	0.012%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	200,000	199,984	0.009%
SMC			3,900	1,248,278	0.055%
Softbank			16,400	1,638,352	0.072%
SOLVAY FINANCE (AMERICA) 144A	4.45	12/3/25	590,000	595,606	0.026%
Sony			26,000	1,580,480	0.069%
South32			382,737	1,075,610	0.047%
SOUTHERN CO	3.25	7/1/26	130,000	121,459	0.005%
Southern Company			90,566	3,948,678	0.173%
South Jersey Industries			17,539	618,601	0.027%
SOUTH JERSEY INDUSTRIES CVT 7.25% 04/21			3,433	195,060	0.009%
South State			6,427	527,014	0.023%
Southwest Airlines			52,360	3,269,882	0.143%
Southwest Gas Holdings			12,767	1,008,976	0.044%
Spark Therapeutics			2,700	147,285	0.006%
S&P Global			7,020	1,371,638	0.060%
Splunk			2,251	272,168	0.012%
SRFC 2014-2A A 144A	2.05	6/20/31	63,400	63,254	0.003%
SRFC 2015-2A A 144A	2.43	6/20/32	81,529	80,743	0.004%
SRFC 2015-3A A 144A	2.58	9/20/32	56,872	56,016	0.002%

SRFC 2016-1A A 144A	3.08	3/21/33	261,704	259,960	0.011%
SRT 2017-A A3 144A	2.22	1/20/21	210,000	207,911	0.009%
SS&C Technologies Holdings			24,200	1,375,286	0.060%
SSE			34,946	521,881	0.023%
STACR 2014-HQ2 M2	4.42	9/25/24	294,663	303,518	0.013%
STACR 2015-DNA3 M2	5.07	4/25/28	201,245	208,343	0.009%
STACR 2015-HQ1 M2	4.42	3/25/25	42,600	42,713	0.002%
STACR 2015-HQ2 M2	4.17	5/25/25	338,907	347,848	0.015%
STACR 2016-DNA1 M2	5.12	7/25/28	239,958	245,807	0.011%
STACR 2016-DNA3 M2	4.22	12/25/28	375,082	380,004	0.017%
STACR 2016-HQA3 M2	3.57	3/25/29	250,000	253,747	0.011%
STACR 2017-DNA1 M1	3.42	7/25/29	212,869	214,727	0.009%
STACR 2017-DNA2 M1	3.42	10/25/29	270,222	273,216	0.012%
STACR 2017-HQA1 M1	3.42	8/25/29	207,380	208,778	0.009%
STACR 2017-HQA2 M1	3.02	12/25/29	288,174	288,848	0.013%
STACR 2017-HQA3 M1	2.77	4/25/30	197,094	197,094	0.009%
STACR 2018-DNA1 M1	2.67	7/25/30	185,049	184,771	0.008%
STACR 2018-DNA2 M1 144A	3.02	12/25/30	970,000	972,980	0.043%
STACR 2018-DNA2 M2 144A	4.37	12/25/30	375,000	378,391	0.017%
STACR 2018-DNA3 M 144A	2.88	9/25/48	160,000	160,311	0.007%
STACR 2018-HQA1 M2	4.52	9/25/30	1,125,000	1,138,963	0.050%
STACR 2018-SPI1 M2 144A	3.75	2/25/48	170,000	154,802	0.007%
STACR 2018-SPI2 M2 144A	3.82	5/25/48	90,000	83,700	0.004%
STACR 2018-SPI3 M2 144A	4.17	8/25/48	485,000	457,137	0.020%
Standard Chartered			191,933	1,590,213	0.069%
Stanley Black & Decker			13,347	1,954,535	0.085%
Stanley Electric			2,500	85,469	0.004%
State Auto Financial			7,300	222,942	0.010%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	465,000	464,568	0.020%
STATE GRID OVERSEAS INV 144A	2.75	5/4/22	1,060,000	1,025,477	0.045%
State Street			64,865	5,434,390	0.237%
STERIS			6,900	789,360	0.034%
Sterling Bancorp Inc/MI			16,879	190,901	0.008%
Stora Enso			101,690	1,941,883	0.085%
Storebrand			240,685	2,150,244	0.094%
Stroeer SE & Co KGaA			19,267	1,100,688	0.048%
Stryker			60,482	10,746,442	0.470%
Sumitomo Corporation			228,700	3,811,342	0.167%
Sumitomo Metal Mining			39,700	1,392,055	0.061%
Sumitomo Mitsui Trust Holdings			46,197	1,900,843	0.083%
Sumitomo Rubber Industries			41,000	615,667	0.027%
Sun Hydraulics			5,337	292,361	0.013%
Sun Life Financial			73,397	2,917,924	0.128%
Suzuki Motor			36,200	2,074,663	0.091%
Svenska Handelsbanken			240,242	3,029,845	0.132%
SVMK			2,139	34,288	0.001%
SVMK			2,471	37,630	0.002%
SYMP 2016-17A AR 144A	3.22	4/15/28	915,000	913,975	0.040%
Synchrony Financial			55,570	1,727,116	0.075%
SYNGENTA FINANCE NV 144A	3.93	4/23/21	715,000	713,092	0.031%
Synopsys			28,537	2,814,034	0.123%
Tableau Software			9,960	1,112,930	0.049%
Taiwan Semiconductor Manufacturing			545,759	4,657,252	0.204%
TD Ameritrade Holding			103,501	5,467,958	0.239%
Team			16,900	380,250	0.017%
TE Connectivity			19,595	1,722,988	0.075%
Telecom Italia			1,566,052	840,112	0.037%
Teledyne Technologies			7,400	1,825,432	0.080%
Telefonica			172,675	1,362,117	0.060%
Telefonica Deutschland Holding			520,183	2,197,419	0.096%
Telstra			177,698	409,398	0.018%
Tempur Sealy International			12,800	677,120	0.030%
Tencent Holdings			186,510	7,615,358	0.333%
TENCENT HOLDINGS LTD	3.8	2/11/25	1,230,000	1,204,817	0.053%
TENCENT HOLDINGS LTD 144A	3.93	1/19/38	200,000	180,760	0.008%
TENCENT HOLDINGS LTD 144A	2.88	2/11/20	400,000	397,304	0.017%
TESARO			4,102	160,019	0.007%
Tesla			10,394	2,752,019	0.120%
Texas Capital Bancshares			4,470	369,446	0.016%
Texas Instruments			49,199	5,278,561	0.231%
Textron			4,858	347,201	0.015%
Therapeutics MD			94,224	618,109	0.027%

Thermo Fisher Scientific			29,961	7,312,881	0.320%
Thermon Group Holdings			16,500	425,370	0.019%
THK			80,800	2,056,056	0.090%
THOMSON REUTERS CORP	3.35	5/15/26	760,000	701,167	0.031%
TIME WARNER CABLE INC	6.55	5/1/37	305,000	330,855	0.014%
TIME WARNER CABLE INC	6.75	6/15/39	565,000	615,655	0.027%
TIPS	0.63	1/15/26	1,745,609	1,708,787	0.075%
TIPS	0.13	4/15/22	4,577,132	4,447,685	0.194%
TIPS	0.63	4/15/23	2,104,177	2,077,546	0.091%
Tokio Marine Holdings			60,300	2,993,509	0.131%
Tokyo Electron			16,600	2,287,819	0.100%
Toro			11,200	671,664	0.029%
Tosoh			23,300	358,865	0.016%
Total			95,385	6,202,003	0.271%
Total, ADR			167,815	10,805,608	0.472%
Towne Bank/Portsmouth VA			14,400	444,240	0.019%
Toyota Motor			68,800	4,286,433	0.187%
TPMT 2015-3 A1B 144A	3	3/25/54	225,174	223,434	0.010%
TPMT 2015-4 A1B 144A	2.75	4/25/55	252,184	248,491	0.011%
TPMT 2015-4 M1 144A	3.75	4/25/55	575,000	567,049	0.025%
TPMT 2015-5 A1B 144A	2.75	5/25/55	160,593	157,996	0.007%
TPMT 2015-5 M1 144A	3.5	5/25/55	460,000	451,698	0.020%
TPMT 2016-1 A1B 144A	2.75	2/25/55	206,892	203,697	0.009%
TPMT 2016-1 A3B 144A	3	2/25/55	269,872	265,333	0.012%
TPMT 2016-2 A1A 144A	2.75	8/25/55	192,922	189,057	0.008%
TPMT 2017-1 A1 144A	2.75	10/25/56	109,776	107,493	0.005%
TPMT 2017-2 A1 144A	2.75	4/25/57	117,053	114,873	0.005%
TPMT 2017-3 A1 144A	2.75	7/25/57	310,882	302,827	0.013%
TPMT 2017-5 A1 144A	2.82	2/25/57	242,227	242,444	0.011%
TPMT 2018-2 A1 144A	3.25	3/25/58	1,270,711	1,253,807	0.055%
TPMT 2018-5 A1A 144A	3.25	7/25/58	840,000	828,912	0.036%
TransCanada			117,887	4,769,708	0.208%
TRANSCONT GAS PIPE LINE	4	3/15/28	170,000	166,150	0.007%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	240,000	233,643	0.010%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	130,000	127,736	0.006%
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	1,405,000	1,299,931	0.057%
TreeHouse Foods			12,800	612,480	0.027%
TRINITY ACQUISITION PLC	4.4	3/15/26	335,000	332,186	0.015%
TRINITY ACQUISITION PLC	3.5	9/15/21	165,000	162,920	0.007%
Tri Pointe			42,963	532,741	0.023%
TRP Dynamic Global Bd - I			9,410,462	91,187,379	3.985%
TRP Inflation Protected Bond - I			222,683	2,614,304	0.114%
TRP Inst Emerging Markets Bd - Inst			8,853,017	74,099,756	3.238%
TRP Inst Emerging Markets Eq - Inst			2,041,975	75,512,238	3.300%
TRP Inst Floating Rate - Inst			3,930,155	39,262,253	1.716%
TRP Institutional High Yield - Inst			4,804,433	41,750,520	1.825%
TRP International Bond (USD Hgd) - I			10,010,180	99,501,186	4.348%
TRP Real Assets - I			2,524,428	29,131,901	1.273%
TRP Treasury Reserve	2.09		40,411,991	40,411,991	1.766%
TRP US Treasury Long-Term - I			6,071,607	71,887,828	3.142%
Tucows			3,066	170,930	0.007%
Tuesday Morning			49,800	159,360	0.007%
Twenty-First Century Fox			65,516	3,001,943	0.131%
Tyson Foods			228,852	13,623,560	0.595%
UBS GROUP FUNDING SWITZE 144A	2.86	8/15/23	370,000	353,648	0.015%
UDSA 2013-T T1	2.04	6/15/21	193,000	192,711	0.008%
Ulta Beauty			405	114,259	0.005%
Ultragenyx Pharmaceutical			800	61,072	0.003%
Umicore			38,497	2,150,380	0.094%
Unibail-Rodamco-Westfield			8,590	1,730,426	0.076%
Unilever			119,295	6,553,404	0.286%
Union Pacific			2,300	374,509	0.016%
United Continental			13,143	1,170,516	0.051%
UnitedHealth Group			50,466	13,425,975	0.587%
UNITED MEXICAN STATES	3.75	1/11/28	1,180,000	1,126,015	0.049%
UNITED MEXICAN STATES	4.13	1/21/26	1,235,000	1,226,022	0.054%
United Overseas Bank			74,500	1,472,750	0.064%
Univar			9,700	297,402	0.013%
Univest			11,871	313,988	0.014%
Urban Edge Properties, REIT			8,200	181,056	0.008%
US AIRWAYS 2012-2A PTT	4.63	6/3/25	891,342	903,244	0.039%
US AIRWAYS 2013-1A PTT	3.95	11/15/25	297,470	294,527	0.013%

U.S. Bancorp				82,996	4,383,019	0.192%
U.S. Physical Therapy				4,948	586,833	0.026%
US TREASURY N/B	1.75	11/15/20	555,000	542,599	0.024%	
US TREASURY N/B	3	11/15/44	3,105,000	2,996,325	0.131%	
US TREASURY N/B	2.75	2/15/19	270,000	270,380	0.012%	
US TREASURY N/B	2.75	2/15/28	615,000	599,817	0.026%	
US TREASURY N/B	3.13	2/15/43	7,795,000	7,698,780	0.336%	
US TREASURY N/B	2.5	2/15/46	2,060,000	1,797,028	0.079%	
US TREASURY N/B	2.38	5/15/27	345,000	327,642	0.014%	
US TREASURY N/B	2.88	5/15/28	1,110,000	1,093,350	0.048%	
US TREASURY N/B	3.38	5/15/44	2,055,000	2,118,255	0.093%	
US TREASURY N/B	3	5/15/47	1,095,000	1,054,280	0.046%	
US TREASURY N/B	2.5	6/30/20	4,945,000	4,920,275	0.215%	
US TREASURY N/B	1.75	6/30/22	325,000	311,645	0.014%	
US TREASURY N/B	2.63	7/15/21	7,205,000	7,155,466	0.313%	
US TREASURY N/B	2.75	8/15/47	1,310,000	1,199,264	0.052%	
US TREASURY N/B	3	8/15/48	2,700,000	2,597,484	0.114%	
US TREASURY N/B	1.63	8/31/22	790,000	752,228	0.033%	
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	520,000	638,352	0.028%	
Valero Energy				16,731	1,903,151	0.083%
Valmont Industries				4,889	677,127	0.030%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	420,000	496,780	0.022%	
VA ST PUB SCH QUAL SCH CONSTR	4.25	12/15/30	800,000	810,704	0.035%	
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	60,000	67,106	0.003%	
VENTAS REALTY LP	4.4	1/15/29	495,000	490,803	0.021%	
Veoneer				12,507	690,825	0.030%
VEREIT OPERATING PARTNER	4.6	2/6/24	1,265,000	1,271,712	0.056%	
VEREIT OPERATING PARTNER	4.88	6/1/26	105,000	106,050	0.005%	
VEREIT OPERATING PARTNER	3.95	8/15/27	399,000	375,165	0.016%	
Verizon Communications				131,448	7,018,009	0.307%
VERIZON COMMUNICATIONS	3.38	2/15/25	1,380,000	1,342,050	0.059%	
VERIZON COMMUNICATIONS	5.15	9/15/23	228,000	243,832	0.011%	
Vertex Pharmaceuticals				34,155	6,583,035	0.288%
VERUS 2018-2 A1 144A	3.68	6/1/58	428,113	428,077	0.019%	
VERUS 2018-INV1 A2 144A	3.85	3/25/58	135,250	135,082	0.006%	
VFET 2016-1A A3 144A	1.67	2/18/20	135,087	134,760	0.006%	
Visa				87,703	13,163,343	0.575%
Visteon				3,800	353,020	0.015%
VMOT 2017-A A 144A	2.56	11/15/22	145,000	145,391	0.006%	
VMware				4,262	665,128	0.029%
Vodafone, ADR				154,818	3,359,551	0.147%
VODAFONE GROUP PLC	4.13	5/30/25	625,000	622,138	0.027%	
VODAFONE GROUP PLC	4.38	5/30/28	540,000	531,665	0.023%	
VODAFONE GROUP PLC	5	5/30/38	670,000	663,344	0.029%	
VOYA 2016-1A A2R 144A	3.65	1/20/31	505,000	503,690	0.022%	
VZOT 2017-1A C 144A	2.65	9/20/21	210,000	206,986	0.009%	
VZOT 2017-2A B 144A	2.22	12/20/21	605,000	593,395	0.026%	
VZOT 2017-3A B 144A	2.38	4/20/22	445,000	436,874	0.019%	
VZOT 2018-1A C 144A	3.2	9/20/22	365,000	361,943	0.016%	
Waste Connections				12,775	1,019,062	0.045%
Watsco				500	89,050	0.004%
WaVe Life Sciences				6,246	312,300	0.014%
Webster Financial				7,852	462,954	0.020%
Welbilt				1,633	34,097	0.001%
WellCare Health Plans				3,101	993,839	0.043%
Wells Fargo				212,509	11,169,473	0.488%
Western Alliance Bancorp				16,300	927,307	0.041%
WESTERN GAS PARTNERS	4	7/1/22	750,000	747,224	0.033%	
WFCM 2015-C31 A4	3.7	11/15/48	665,000	662,650	0.029%	
WFCM 2015-LC20 C	4.06	4/15/50	275,000	268,007	0.012%	
WFCM 2015-NXS2 C	4.39	7/15/58	95,000	91,980	0.004%	
WFCM 2015-SG1 A4	3.79	9/15/48	530,000	530,868	0.023%	
WFCM 2016-C35 AS	3.18	7/15/48	695,000	666,145	0.029%	
WFCM 2017-C39 B	4.03	9/15/50	1,165,000	1,143,202	0.050%	
WFCM 2017-C41 B	4.19	11/15/50	471,000	467,618	0.020%	
WFRBS 2014-C19 A5	4.1	3/15/47	355,000	363,846	0.016%	
WFRBS 2014-C19 B	4.72	3/15/47	103,000	105,487	0.005%	
WFRBS 2014-C20 A4	3.72	5/15/47	220,000	221,792	0.010%	
WFRBS 2014-C20 AS	4.18	5/15/47	575,000	583,806	0.026%	
WFRBS 2014-C22 AS	4.07	9/15/57	430,000	433,001	0.019%	
WILLIAMS PARTNERS LP	3.9	1/15/25	115,000	111,720	0.005%	
WILLIAMS PARTNERS LP	4.85	3/1/48	525,000	509,124	0.022%	

WILLIS NORTH AMERICA INC	3.6	5/15/24	685,000	665,136	0.029%
Willis Towers Watson			28,534	4,021,582	0.176%
Wilmar International			593,700	1,397,889	0.061%
Wingstop			12,100	826,067	0.036%
Wix.com			4,475	535,658	0.023%
WOART 2018-B B	3.17	1/15/25	445,000	440,755	0.019%
WOLS 2018-A B	3.06	5/15/23	210,000	208,495	0.009%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	1,485,000	1,392,820	0.061%
WOODSIDE FINANCE LTD 144A	3.65	3/5/25	470,000	451,878	0.020%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	439,000	416,189	0.018%
Workday			18,186	2,654,792	0.116%
Worldpay			20,899	2,116,442	0.092%
WorleyParsons			103,037	1,521,850	0.067%
WPP			161,631	2,367,029	0.103%
WPP FINANCE 2010	3.75	9/19/24	1,230,000	1,180,098	0.052%
WPT 2017-WWP A 144A	3.53	11/10/36	420,000	408,305	0.018%
Wright Medical			18,601	539,801	0.024%
WSFS Financial			4,400	207,460	0.009%
Wynn Resorts			5,853	743,682	0.033%
Xencor			10,623	413,978	0.018%
Xilinx			8,905	713,914	0.031%
Yahoo! Japan			250,300	898,862	0.039%
Yum! Brands			20,133	1,830,291	0.080%
YY, ADR			19,514	1,461,989	0.064%
Zalando			18,380	714,215	0.031%
Zendesk			12,500	887,500	0.039%
Zimmer Biomet Holdings			8,657	1,138,136	0.050%
Zoetis			1,784	163,343	0.007%
Zurich Insurance Group			7,892	2,488,389	0.109%
Zynga			139,100	557,791	0.024%
Miscellaneous Securities ‡				3,243,680	
Total Investments in Securities				2,298,842,583	

‡ 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
UBS SECURITIES LLC	USD	125,198	CLP	(79,801,000)	10/05/2018	3,865	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	455,520	EUR	(390,000)	11/16/2018	937	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	451,947	NOK	(3,795,000)	11/16/2018	(15,268)	-0.001%
JP MORGAN SECURITIES LLC	COP	1,522,460,000	USD	(498,861)	11/02/2018	15,028	0.001%
JP MORGAN SECURITIES LLC	USD	454,673	NZD	(690,000)	11/16/2018	(2,827)	0.000%
JP MORGAN SECURITIES LLC	USD	458,095	CHF	(440,000)	11/23/2018	7,472	0.000%
CREDIT SUISSE FIRST BOSTON	CLP	331,360,046	USD	(499,281)	10/05/2018	4,530	0.000%
CREDIT SUISSE FIRST BOSTON	CLP	222,451,954	USD	(334,132)	10/05/2018	4,091	0.000%
BNP PARIBAS SECURITIES CORP	USD	123,416	CLP	(79,801,000)	10/05/2018	2,084	0.000%
BNP PARIBAS SECURITIES CORP	USD	123,416	CLP	(79,801,000)	10/05/2018	2,084	0.000%
BNP PARIBAS SECURITIES CORP	USD	125,086	CLP	(79,801,000)	10/05/2018	3,754	0.000%
GOLDMAN SACHS & CO	USD	453,803	CAD	(595,000)	01/25/2019	(8,009)	0.000%
GOLDMAN SACHS & CO	USD	453,942	JPY	(50,210,000)	10/19/2018	11,338	0.000%
GOLDMAN SACHS & CO	COP	141,283,527	USD	(46,690)	11/02/2018	999	0.000%
GOLDMAN SACHS & CO	USD	453,039	SEK	(4,100,000)	11/16/2018	(10,160)	0.000%
HSBC SECURITIES INC	USD	124,896	CLP	(79,801,000)	10/05/2018	3,564	0.000%
CITIBANK N A	USD	453,896	AUD	(630,000)	01/25/2019	(2,018)	0.000%
CITIBANK N A	USD	122,850	CLP	(79,801,000)	10/05/2018	1,518	0.000%
CITIBANK N A	USD	115,468	CLP	(75,006,000)	10/05/2018	1,427	0.000%
CITIBANK N A	USD	66,743	ILS	(241,230)	11/21/2018	136	0.000%
CITIBANK N A	USD	206,202	ILS	(742,007)	11/21/2018	1,322	0.000%
CITIBANK N A	USD	57,874	ILS	(207,792)	11/21/2018	500	0.000%
CITIBANK N A	USD	74,592	ILS	(268,186)	11/21/2018	542	0.000%
CITIBANK N A	USD	453,812	GBP	(350,000)	11/23/2018	(3,527)	0.000%
STANDARD CHARTERED SECURITIES	USD	1,016,739	COP	(3,008,226,806)	11/02/2018	1,346	0.000%
Total Forward Currency Exchange Contracts						24,728	

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S30 PAY 102 10/17/2018	5.00	10/17/2018	(4,200,000)	(422)	0.000%
CDX HY S30 PAY 105 10/17/2018	5.00	10/17/2018	4,200,000	1,289	0.000%
CDX IG S30 PAY 67.5 10/17/2018	1.00	10/17/2018	8,400,000	1,065	0.000%
CDX IG S30 PAY 85 10/17/2018	1.00	10/17/2018	(8,400,000)	(324)	0.000%
SPX 11/18 C2920	2,920.00	11/16/2018	(44,200)	(1,750,320)	(0.076%)
TYZ8C 120 CALL OPT 10YR FUT DEC 18	120.00	11/23/2018	(10,400,000)	(21,125)	(0.001%)
TYZ8P 118 PUT OPT 10YR FUT DEC 18	118.00	11/23/2018	(10,400,000)	(32,500)	(0.001%)

Total Options (1,802,337)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BRAZIL CDS 12/20/2023	1,010,000	(73,829)	(0.003%)
COLOMBIA CDS 12/20/2023	1,235,000	(6,028)	0.000%
COLOMBIA CDS 12/20/2023	1,245,000	(6,077)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	1,040,000	(14,943)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2023	625,000	(8,980)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	150,000	(2,155)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	475,000	(6,825)	0.000%
SOUTH AFRICA CDS 12/20/2023	1,288,000	(60,873)	(0.003%)
UNITED MEXICAN STATES CDS 12/20/2023	1,245,000	(7,570)	0.000%
UNITED MEXICAN STATES CDS 12/20/2023	260,000	(1,581)	0.000%
UNITED MEXICAN STATES CDS 12/20/2023	975,000	(5,928)	0.000%

Total Swap Contracts (194,788)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ8 5YR US NOTE FUT DEC 18	24	12/31/2018	2,699,437	(25,909)	0.118%
MSCI EAFE FUT 12/18	(106)	12/21/2018	(10,470,150)	(137,482)	(0.458%)
S&P500 EMINI FUT 12/18	289	12/21/2018	42,179,550	21,752	1.843%
TUZ8 2YR US NOTE FUT DEC 18	188	12/31/2018	39,618,063	(134,748)	1.731%
TYZ8 UST 10YR FUT DEC 18	(334)	12/19/2018	(39,672,938)	507,663	(1.734%)
UXYZ8 UST 10YR ULTRA FUT DEC 18	15	12/19/2018	1,890,000	(22,528)	0.083%
WZN8 ULTRA US BOND FUT DEC 18	203	12/19/2018	31,319,094	(841,817)	1.369%

Total Futures Contracts (633,069)

NET ASSETS 2,288,187,668

NET ASSET VALUE PER SHARE

Personal Strategy Balanced Fund Shares 24.49

(\$2,028,503,796 / 82,862,965 Shares Outstanding)

Personal Strategy Balanced Fund - I Class Shares 24.49

(\$259,683,872 / 10,619,890 Shares Outstanding)

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

- ADP Andorran Peseta
- DOP Dominican Peso
- LBP Lebanese Pound
- QAR Qatari Rial
- AED United Arab Emirates Dirham
- DZD Algerian Dinar
- LKR Sri Lanka Rupee
- RON Romanian Leu
- AFA Afghanistan Afghani
- ECS Ecuador Sucre
- LRD Liberian Dollar
- RSD Serbian Dinar

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