

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	110,232	0.005%
2U			7,825	389,059	0.018%
Aaron's			17,100	719,055	0.034%
ABB			115,396	2,203,613	0.104%
Abbott Laboratories			15,016	1,086,107	0.051%
Abeona Therapeutics			3,700	26,418	0.001%
Abn Amro			72,987	1,717,520	0.081%
Acadia Healthcare			15,442	397,014	0.019%
Acadia Realty Trust, REIT			12,800	304,128	0.014%
Accelaron Pharma			7,700	335,335	0.016%
Activision Blizzard			12,650	589,111	0.028%
AERCAP IRELAND CAP/GLOBA	4.63	7/1/22	300,000	300,750	0.014%
AERCAP IRELAND CAP LTD/A	3.95	2/1/22	1,015,000	997,238	0.047%
Aerojet Rocketdyne Holdings			18,242	642,666	0.030%
AESOP 2013-2A A 144A	2.97	2/20/20	116,667	116,617	0.006%
AESOP 2014-1A A 144A	2.46	7/20/20	580,000	578,301	0.027%
AESOP 2016-2A A 144A	2.72	11/20/22	380,000	373,912	0.018%
AESOP 2017-1A A 144A	3.07	9/20/23	245,000	242,870	0.011%
AESOP 2017-2A A 144A	2.97	3/20/24	1,030,000	1,008,176	0.048%
AESOP 2018-2A A 144A	4	3/20/25	500,000	510,244	0.024%
Agilent Technologies			24,609	1,660,123	0.078%
Agios Pharmaceuticals			3,409	157,189	0.007%
AHPT 2017-ATRM A 144A	3.39	12/15/36	770,000	763,227	0.036%
AHT1 2018-ASHF B 144A	3.71	4/15/35	345,000	341,440	0.016%
AHT1 2018-ASHF C 144A	3.86	4/15/35	165,000	162,846	0.008%
AIA Group			249,400	2,071,720	0.098%
AIA GROUP LTD 144A	3.9	4/6/28	665,000	662,616	0.031%
Aimmune Therapeutics			8,183	195,737	0.009%
Air Liquide			16,405	2,037,104	0.096%
Air Products & Chemicals			9,407	1,505,590	0.071%
Aisin Seiki			23,000	790,647	0.037%
Alaska Air Group			7,292	443,718	0.021%
Alder Biopharmaceuticals			16,700	171,175	0.008%
Alexander & Baldwin, REIT			18,516	340,324	0.016%
ALEXANDRIA REAL ESTATE E	4	1/15/24	115,000	116,107	0.005%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	380,000	368,128	0.017%
ALEXANDRIA REAL ESTATE E	3.95	1/15/28	595,000	571,519	0.027%
ALEXANDRIA REAL ESTATE E	3.45	4/30/25	330,000	317,323	0.015%
Alexion Pharmaceuticals			20,955	2,040,179	0.096%
ALIBABA GROUP HOLDING	3.6	11/28/24	1,555,000	1,522,172	0.072%
Alibaba Group Holding, ADR			86,610	11,871,633	0.560%
Alkermes			4,577	135,067	0.006%
ALLEG 2015-1A AR 144A	3.33	7/25/27	475,000	473,379	0.022%
Allogene therapeutics			2,010	54,129	0.003%
ALLYA 2015-2 D 144A	3.01	3/15/22	55,000	54,992	0.003%
ALLYA 2017-2 B	2.33	6/15/22	60,000	59,336	0.003%
Alphabet Class A			5,400	5,642,784	0.266%
Alphabet Class C			14,696	15,219,325	0.718%
Amazon.com			22,918	34,422,148	1.624%
AMCAR 2015-2 C	2.4	1/8/21	147,634	147,342	0.007%
AMCAR 2015-3 B	2.08	9/8/20	50,189	50,165	0.002%
AMCAR 2015-4 C	2.88	7/8/21	175,000	174,676	0.008%
AMCAR 2015-4 D	3.72	12/8/21	465,000	467,243	0.022%
AMCAR 2016-1 A3	1.81	10/8/20	270	270	0.000%
AMCAR 2016-2 C	2.87	11/8/21	85,000	84,774	0.004%
AMCAR 2016-4 D	2.74	12/8/22	860,000	849,215	0.040%
AMCAR 2017-1 C	2.71	8/18/22	65,000	64,400	0.003%
AMCAR 2017-1 D	3.13	1/18/23	990,000	984,116	0.046%
Amcor			153,523	1,433,513	0.068%
Amedisys			1,922	225,085	0.011%
AMER AIRLINE 16-3 B PTT	3.75	10/15/25	191,439	182,879	0.009%
AMER AIRLINE 17-1B PTT	4.95	2/15/25	456,300	454,708	0.021%
AMER AIRLINE 17-2 AA PTT	3.35	10/15/29	199,452	188,332	0.009%
AMER AIRLINE 17-2B PTT	3.7	10/15/25	242,109	232,828	0.011%
AMER AIRLN 13-1 A PASS T	4	7/15/25	442,367	440,656	0.021%

AMER AIRLN 14-1 B PTT	4.38	10/1/22	55,942	55,232	0.003%
AMER AIRLN 15-1 B PTT	3.7	5/1/23	122,527	118,556	0.006%
American Airlines			16,645	534,471	0.025%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	655,000	613,633	0.029%
American Campus Communities, REIT			17,900	740,881	0.035%
American International Group			82,985	3,270,439	0.154%
American Public Education			8,257	234,994	0.011%
American Tower, REIT			912	144,269	0.007%
Ameriprise Financial			16,266	1,697,682	0.080%
Amneal Pharmaceuticals			13,400	181,302	0.009%
AMXCA 2017-7 B	2.54	5/15/25	560,000	549,151	0.026%
AnaptysBio			262	16,713	0.001%
ANGLO AMERICAN CAPITAL 144A	3.63	9/11/24	245,000	230,300	0.011%
ANGLO AMERICAN CAPITAL 144A	4	9/11/27	215,000	192,425	0.009%
ANGLO AMERICAN CAPITAL 144A	4.13	9/27/22	200,000	197,000	0.009%
ANHEUSER-BUSCH CO/INBEV 144A	3.65	2/1/26	750,000	708,827	0.033%
Anthem			27,673	7,267,760	0.343%
Antofagasta			134,428	1,344,485	0.063%
Apple			10,640	1,678,354	0.079%
Aptiv			26,991	1,661,836	0.078%
APT PIPELINES LTD 144A	3.88	10/11/22	345,000	341,728	0.016%
APT PIPELINES LTD 144A	4.25	7/15/27	210,000	204,061	0.010%
ARCONIC INC	6.15	8/15/20	870,000	895,927	0.042%
Argenx, ADR			2,972	285,520	0.013%
ARIFL 2017-A A2 144A	1.91	4/15/26	92,823	92,154	0.004%
ARROW ELECTRONICS INC	4	4/1/25	395,000	381,370	0.018%
Asahi Kasei			207,300	2,127,598	0.100%
Ascendis Pharma, ADR			6,262	392,314	0.019%
ASML Holding			11,072	1,734,537	0.082%
Assurant			6,500	581,360	0.027%
Astellas Pharma			258,100	3,297,649	0.156%
Atlantic Capital Bancshares			14,680	240,312	0.011%
Atricure			6,900	211,140	0.010%
AT&T			163,130	4,655,730	0.220%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	245,000	243,948	0.012%
AUSGRID FINANCE PTY LTD 144A	4.35	8/1/28	385,000	380,948	0.018%
Australia & New Zealand Banking			145,425	2,512,751	0.119%
Autoliv			18,114	1,284,639	0.061%
Automatic Data Processing			2,133	279,679	0.013%
AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	200,000	204,502	0.010%
Avalara			1,177	36,664	0.002%
Avanos Medical			16,100	721,119	0.034%
Aviva			334,213	1,599,544	0.075%
AVMT 2018-AVM A 144A	4.11	7/5/40	1,045,000	1,078,170	0.051%
AVNET INC	3.75	12/1/21	310,000	311,616	0.015%
AVNET INC	4.63	4/15/26	270,000	261,526	0.012%
AXA			142,355	3,072,297	0.145%
AXA Equitable Holdings			20,637	343,193	0.016%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	195,000	193,258	0.009%
AXA EQUITABLE HOLDINGS I 144A	4.35	4/20/28	495,000	471,064	0.022%
Axis Capital Holdings			9,800	506,072	0.024%
AZZ			12,800	516,608	0.024%
BABSN 2013-IA AR 144A	3.27	1/20/28	535,000	528,996	0.025%
BABSN 2016-2A AR 144A	3.56	7/20/28	420,000	420,000	0.020%
BAHAMAS 144A	6	11/21/28	1,075,000	1,099,188	0.052%
Baidu, ADR			6,700	1,062,620	0.050%
BAIDU INC	4.38	3/29/28	1,005,000	987,064	0.047%
BAIDU INC	2.88	7/6/22	610,000	593,196	0.028%
BAIDU INC	3.88	9/29/23	420,000	418,728	0.020%
Ball			52,933	2,433,859	0.115%
BANCO DE BOGOTA SA	4.38	8/3/27	900,000	829,134	0.039%
BANCO DE BOGOTA SA 144A	4.38	8/3/27	600,000	552,756	0.026%
BANCO SANTANDER CHILE 144A	3.88	9/20/22	315,000	314,684	0.015%
BANCO SANTANDER SA	3.5	4/11/22	400,000	392,369	0.019%
BANK 2017-BNK4 A4	3.63	5/15/50	500,000	498,486	0.024%
BANK 2017-BNK5 B	3.9	6/15/60	470,000	460,796	0.022%
Bank of America			27,987	689,600	0.033%
BankUnited			22,200	664,668	0.031%
Barclays, ADR			40,920	308,537	0.015%
BARCLAYS BANK PLC	5.14	10/14/20	355,000	359,428	0.017%
BARCLAYS PLC	3.68	1/10/23	590,000	565,605	0.027%
BARCLAYS PLC	4.61	2/15/23	500,000	495,758	0.023%

Barings BDC			15,895	143,214	0.007%
Barnes Group			6,300	337,806	0.016%
BASF			31,147	2,169,505	0.102%
Bayer			58,711	4,083,282	0.193%
BAYER US FINANCE II LLC 144A	3.88	12/15/23	825,000	809,478	0.038%
BBVA BANCOMER SA TEXAS 144A	4.38	4/10/24	885,000	872,840	0.041%
BECTON DICKINSON AND CO	3.73	12/15/24	300,000	289,364	0.014%
BECTON DICKINSON AND CO	3.36	6/6/24	545,000	521,586	0.025%
BECTON DICKINSON AND CO	3.7	6/6/27	1,170,000	1,106,040	0.052%
BECTON DICKINSON AND CO	4.67	6/6/47	640,000	603,048	0.028%
BECTON DICKINSON AND CO CVT 6.125000 A			12,838	738,457	0.035%
Becton, Dickinson & Company			50,231	11,318,049	0.534%
BeiGene, ADR			379	53,159	0.003%
Beijing Enterprises Holdings			186,500	988,906	0.047%
Beneficial Bancorp			26,001	371,554	0.018%
Bhp			96,318	2,035,297	0.096%
Bhp			21,753	525,793	0.025%
Biogen			78	23,472	0.001%
Blackstone Hedge Fund Solutions			94,165	104,466,910	4.927%
Bloom Energy			6,477	64,640	0.003%
Blue Hills Bancorp			15,281	326,097	0.015%
BLUEM 2015-2A A1R 144A	3.37	7/18/27	355,000	351,986	0.017%
BLUEM 2015-2A BR 144A	3.94	7/18/27	300,000	293,183	0.014%
Blueprint Medicines			5,356	288,742	0.014%
BMW			18,070	1,465,571	0.069%
BNP Paribas			67,486	3,047,723	0.144%
BOARDWALK PIPELINES LP	4.95	12/15/24	375,000	373,125	0.018%
BOARDWALK PIPELINES LP	5.95	6/1/26	30,000	30,635	0.001%
BOARDWALK PIPELINES LP	4.45	7/15/27	85,000	79,171	0.004%
Boeing			62,076	20,019,510	0.944%
BOMFT 2017-RT1 A1 144A	3	3/28/57	80,204	78,456	0.004%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	301,474	298,409	0.014%
Booking Holdings			5,871	10,112,328	0.477%
Booz Allen Hamilton			17,100	770,697	0.036%
BORAL FINANCE PTY LTD 144A	3	11/1/22	60,000	57,934	0.003%
BORAL FINANCE PTY LTD 144A	3.75	5/1/28	1,150,000	1,070,183	0.050%
Boston Beer			3,523	848,479	0.040%
BOSTON PROPERTIES LP	2.75	10/1/26	756,000	684,327	0.032%
BOSTON PROPERTIES LP	3.2	1/15/25	465,000	443,642	0.021%
BOSTON PROPERTIES LP	3.65	2/1/26	370,000	358,171	0.017%
Boston Scientific			58,606	2,071,136	0.098%
Boyd Gaming			2,400	49,872	0.002%
BP, ADR			47,881	1,815,648	0.086%
BRAMBLES USA INC 144A	4.13	10/23/25	240,000	240,540	0.011%
BRASKEM FINANCE LTD	7.38	1/4/68	211,000	212,057	0.010%
Bridge Bancorp			12,900	328,821	0.016%
Bright Horizons Family Solutions			4,558	507,989	0.024%
Brinks Company			19,998	1,292,871	0.061%
BRIXMOR OPERATING PART	3.85	2/1/25	170,000	164,299	0.008%
BRIXMOR OPERATING PART	3.9	3/15/27	985,000	932,736	0.044%
BRIXMOR OPERATING PART	3.65	6/15/24	307,000	297,713	0.014%
Broadcom			15,800	4,017,624	0.189%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	1,275,000	1,200,643	0.057%
BROADCOM CRP / CAYMN FI	3.13	1/15/25	355,000	317,845	0.015%
Bruker			17,470	520,082	0.025%
BTNY2 2018-1A A1 144A	3.6	4/30/31	525,000	516,756	0.024%
BUNGE LTD FINANCE CORP	3.75	9/25/27	565,000	499,550	0.024%
Burberry			89,498	1,965,289	0.093%
Burlington Stores			7,000	1,138,690	0.054%
BWX Technologies			19,694	752,902	0.036%
BX 2017-IMC A 144A	3.51	10/15/32	605,000	598,606	0.028%
BX 2017-IMC D 144A	4.71	10/15/32	470,000	462,981	0.022%
Cable One			1,495	1,226,050	0.058%
Cabot Oil & Gas			53,423	1,194,004	0.056%
California Water Service Group			13,300	633,878	0.030%
Cal-Maine Foods			18,311	774,555	0.037%
CAMDEN PROPERTY TRUST	4.1	10/15/28	100,000	101,234	0.005%
Canadian Pacific Railway			5,292	939,965	0.044%
CAPITAL ONE BANK USA NA	3.38	2/15/23	1,470,000	1,419,542	0.067%
Capitol Federal Financial			36,380	464,573	0.022%
Cara Therapeutics			3,436	44,668	0.002%
Cargurus			9,987	336,862	0.016%

CAS 2017-C01 1M1	3.81	7/25/29	118,598	118,956	0.006%
CAS 2017-C03 1M1	3.46	10/25/29	191,596	191,745	0.009%
CAS 2017-C06 1M1	3.26	2/25/30	97,106	97,010	0.005%
CAS 2017-C06 2M2	5.31	2/25/30	1,085,000	1,104,162	0.052%
CAS 2017-C07 2M1	3.16	5/25/30	154,865	154,584	0.007%
CAS 2017-C07 2M2	5.01	5/25/30	1,150,000	1,147,409	0.054%
CAS 2018-C01 1M1	3.11	7/25/30	1,765,332	1,759,053	0.083%
CAS 2018-C02 2M2	4.71	8/25/30	725,000	705,386	0.033%
CAS 2018-C03 1M2	4.66	10/25/30	520,000	508,107	0.024%
Catalent			20,425	636,852	0.030%
CATHOLIC HEALTH INITIATI	2.95	11/1/22	250,000	242,247	0.011%
Cboe Global Markets			12,270	1,200,374	0.057%
CCART 2016-BA A3 144A	1.64	7/15/21	99,539	99,047	0.005%
CCCI TREASURE LTD	3.5	10/21/67	210,000	206,700	0.010%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	1,510,000	1,494,720	0.071%
Celgene			11,414	731,523	0.035%
CENCOSUD SA	5.15	2/12/25	860,000	830,509	0.039%
Centene			18,374	2,118,522	0.100%
Centennial Resource Development			28,549	314,610	0.015%
CenterState Bank			2,700	56,808	0.003%
Central Garden & Pet			1,900	59,375	0.003%
Central Japan Railway			10,300	2,173,170	0.103%
Ceridian HCM Holding			6,257	215,804	0.010%
CGCMT 2014-GC21 AS	4.03	5/10/47	380,000	383,294	0.018%
CGCMT 2015-GC27 A5	3.14	2/10/48	225,000	221,191	0.010%
CGCMT 2016-GC36 B	4.76	2/10/49	460,000	479,160	0.023%
CGCMT 2018-B2 C	4.67	3/10/51	275,000	271,837	0.013%
CGGS 2018-WSS B 144A	3.56	2/15/37	400,000	392,648	0.019%
CGMS 2015-1A AR 144A	3.47	4/20/27	820,000	816,936	0.039%
CGMS 2015-3A A1R 144A	3.51	7/28/28	1,035,000	1,028,845	0.049%
Challenger Ltd/Australia			303,325	2,027,915	0.096%
Charles Schwab			167,723	6,965,536	0.329%
CHARTER COMM OPT LLC/CAP	4.19	2/1/24	335,000	326,284	0.015%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	605,000	602,037	0.028%
Chart Industries			13,800	897,414	0.042%
Chegg			21,104	599,776	0.028%
Chesapeake Utilities			6,850	556,905	0.026%
Chevron			2,775	301,892	0.014%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	260,000	331,828	0.016%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	430,000	516,907	0.024%
Chubb			30,155	3,895,423	0.184%
Chuy's Holdings			11,169	198,138	0.009%
CIFC 2015-4A A1R 144A	3.77	10/20/27	400,000	400,000	0.019%
CIFC 2015-5A A1R 144A	3.35	10/25/27	680,000	670,584	0.032%
Cigna			53,251	10,113,343	0.477%
CIGNA CORP	3.05	10/15/27	180,000	163,234	0.008%
Cintas			2,014	338,332	0.016%
Cisco Systems			187,089	8,106,566	0.382%
Citigroup			2,452	127,651	0.006%
CK Hutchison Holdings			267,886	2,571,226	0.121%
Close Brothers			21,127	387,724	0.018%
CLPK 2015-1A AR 144A	3.64	10/20/28	750,000	749,071	0.035%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	760,000	767,521	0.036%
CNH 2017-C B	2.54	5/15/25	50,000	49,354	0.002%
CNOOC FINANCE 2014 ULC	4.25	4/30/24	200,000	203,093	0.010%
CNOOC FINANCE 2015 US	3.5	5/5/25	800,000	776,223	0.037%
CODELCO INC 144A	3.63	8/1/27	200,000	190,970	0.009%
Collier Creek Holdings			18,325	183,983	0.009%
Colliers International			3,974	218,729	0.010%
COLOMBIA	4	2/26/24	2,255,000	2,235,269	0.105%
COLOMBIA	4.5	3/15/29	1,085,000	1,074,150	0.051%
COLOMBIA	10	7/24/24	2,528,200,000	917,783	0.043%
COLT 2017-2 A1A 144A	2.42	10/25/47	90,821	90,234	0.004%
COLT 2017-2 A3A 144A	2.77	10/25/47	44,303	44,036	0.002%
COLT 2018-1 A1 144A	2.93	2/25/48	187,506	185,346	0.009%
COLT 2018-1 A2 144A	2.98	2/25/48	55,149	54,545	0.003%
COLT 2018-4 A1 144A	4.01	12/28/48	684,625	688,490	0.032%
COLT 2018-4 A2 144A	4.11	12/28/48	405,885	408,172	0.019%
Columbia Banking System			8,373	303,856	0.014%
Comcast			80,278	2,733,466	0.129%
COMCAST CORP	3.95	10/15/25	155,000	156,966	0.007%
COMCAST CORP	4.15	10/15/28	220,000	223,421	0.011%

COMCAST CORP	4.7	10/15/48	65,000	65,928	0.003%
COMCAST CORP	3.3	2/1/27	585,000	555,171	0.026%
COMCAST CORP	3.15	3/1/26	760,000	724,842	0.034%
COMCAST CORP	3.2	7/15/36	70,000	59,745	0.003%
COMCAST CORP	3.38	8/15/25	40,000	38,839	0.002%
COMET 2005-B3 B3	2.99	5/15/28	320,000	313,830	0.015%
COMISION FED DE ELECTRIC 144A	4.88	1/15/24	200,000	195,752	0.009%
COMM 2014-TSC A 144A	3.24	2/13/32	320,000	319,041	0.015%
COMM 2014-UBS5 A4	3.84	9/10/47	480,000	490,200	0.023%
COMM 2015-CR22 AM	3.6	3/10/48	629,000	624,779	0.029%
COMM 2015-CR24 AM	4.03	8/10/48	230,000	232,954	0.011%
COMM 2015-CR25 C	4.54	8/10/48	180,000	175,887	0.008%
COMM 2015-LC21 B	4.3	7/10/48	500,000	509,112	0.024%
COMM 2015-LC23 AM	4.16	10/10/48	845,000	855,464	0.040%
COMM 2015-PC1 B	4.44	7/10/50	250,000	251,480	0.012%
COMM 2016-CR28 A4	3.76	2/10/49	430,000	435,144	0.021%
COMM 2016-CR28 AHR	3.65	2/10/49	323,983	325,143	0.015%
COMM 2016-DC2 A5	3.77	2/10/49	370,000	373,820	0.018%
Commerzbank			65,040	431,872	0.020%
Compass Group			89,245	1,878,147	0.089%
Computer Modelling			20,500	91,448	0.004%
Conagra Brands			78,401	1,674,645	0.079%
Concho Resources			18,340	1,885,169	0.089%
ConocoPhillips			21,396	1,334,041	0.063%
Constellation Brands			923	148,437	0.007%
Constellium			17,200	120,228	0.006%
Cooper Companies			3,781	962,265	0.045%
Corning			145,940	4,408,847	0.208%
Corvus Pharmaceuticals			4,778	17,535	0.001%
CoStar Group			743	250,644	0.012%
Coupa Software			10,928	686,934	0.032%
Covestro			21,000	1,040,015	0.049%
Cray			14,400	310,896	0.015%
CRCC YUPENG LTD	3.95	2/1/67	580,000	578,550	0.027%
Crinetics Pharmaceuticals			3,016	90,450	0.004%
Cross Country Healthcare			17,115	125,453	0.006%
Crown Castle International, REIT			19,938	2,165,865	0.102%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	725,000	718,144	0.034%
CSAIL 2015-C3 A4	3.72	8/15/48	275,000	277,742	0.013%
CSAIL 2016-C6 A5	3.09	1/15/49	370,000	357,846	0.017%
CSL			7,486	977,805	0.046%
CSMC 2015-GLPB B 144A	3.81	11/15/34	495,000	497,115	0.023%
CSW Industrials			6,084	294,161	0.014%
CSX			22,778	1,415,197	0.067%
Ctrip.com International, ADR			570	15,424	0.001%
CTRIIP.COM INTL LTD CB 1.25% 9/22	1.25	9/15/22	435,000	421,002	0.020%
CTS			12,200	315,858	0.015%
CubeSmart, REIT			7,100	203,699	0.010%
Cubic			13,495	725,221	0.034%
Cutera			6,200	105,524	0.005%
CVS Health			53,941	3,534,214	0.167%
CVS HEALTH CORP	4.1	3/25/25	405,000	400,245	0.019%
CVS HEALTH CORP	3.7	3/9/23	1,665,000	1,646,002	0.078%
CyberAgent			24,400	943,245	0.044%
Cyber-Ark Software			5,290	392,201	0.018%
CytomX Therapeutics			7,497	113,205	0.005%
Danaher			76,711	7,910,438	0.373%
Danske Bank			71,429	1,418,039	0.067%
DANSKE BANK A/S 144A	2.7	3/2/22	230,000	218,902	0.010%
DANSKE BANK A/S 144A	2	9/8/21	200,000	188,518	0.009%
DBS Group			153,442	2,668,333	0.126%
DCC			24,149	1,842,093	0.087%
DC INCOME TAX BUILD AMERICA E	5.59	12/1/34	70,000	83,094	0.004%
Delta Air Lines			47,155	2,353,035	0.111%
DELTA AIR LINES	7.75	12/17/19	31,045	32,157	0.002%
DELTA AIR LINES	4.95	5/23/19	13,572	13,651	0.001%
DELTA AIR LINES 2011-1	5.3	4/15/19	29,595	29,761	0.001%
DELTA AIR LINES INC	3.63	3/15/22	440,000	431,587	0.020%
DELTA AIR LINES INC	4.38	4/19/28	390,000	373,542	0.018%
Denny's			45,800	742,418	0.035%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	210,000	216,680	0.010%
Descartes Systems			28,700	759,402	0.036%

DEUTSCHE TELEKOM INT FIN 144A	4.38	6/21/28	875,000	866,898	0.041%
Diageo			78,448	2,803,292	0.132%
Diamondback Energy			4,900	454,230	0.021%
Direct Line Insurance			537,714	2,185,778	0.103%
DISCOVER FINANCIAL SVS	4.1	2/9/27	800,000	747,043	0.035%
DISCOVER FINANCIAL SVS	3.75	3/4/25	845,000	809,059	0.038%
DNB			190,618	3,059,737	0.144%
Dollar General			31,690	3,425,055	0.162%
Dollar Tree			36,173	3,267,145	0.154%
DowDuPont			68,557	3,666,428	0.173%
Dril-Quip			5,500	165,165	0.008%
DRMT 2018-2A A1 144A	3.48	4/25/58	396,590	394,784	0.019%
DRMT 2018-3A M1 144A	4.36	8/25/58	195,000	194,266	0.009%
DROCK 2015-1 A	2.2	12/15/22	135,000	133,715	0.006%
Duke Energy			55,396	4,780,675	0.225%
DUKE ENERGY CORP	2.65	9/1/26	250,000	227,663	0.011%
Dunkin Brands			12,100	775,852	0.037%
EastGroup Properties, REIT			11,400	1,045,722	0.049%
Edgewell Personal Care			2,000	74,700	0.004%
EFF 2016-2 A2 144A	1.74	2/22/22	84,919	84,603	0.004%
EFF 2017-1 A2 144A	2.13	7/20/22	106,195	105,567	0.005%
EFF 2018-1 A2 144A	2.87	10/20/23	320,000	319,000	0.015%
EHGVT 2014-A A 144A	2.53	2/25/27	84,611	83,533	0.004%
Electric Power development			67,800	1,608,886	0.076%
Electronic Arts			3,391	267,584	0.013%
Elekta			115,328	1,369,421	0.065%
Element Fleet Management			295,399	1,495,171	0.071%
Eli Lilly			35,075	4,058,879	0.191%
Ellie Mae			6,360	399,599	0.019%
Enanta Pharmaceuticals			700	49,581	0.002%
ENBRIDGE INC	6	1/15/77	435,000	386,063	0.018%
Encore Capital			17,700	415,950	0.020%
ENEL FINANCE INTL NV 144A	2.75	4/6/23	845,000	778,722	0.037%
ENEL FINANCE INTL NV 144A	3.63	5/25/27	570,000	502,196	0.024%
ENERSIS AMERICAS SA	4	10/25/26	850,000	796,076	0.038%
Engie			193,570	2,781,205	0.131%
ENI SPA 144A	4	9/12/23	655,000	644,846	0.030%
ENI SPA 144A	4.75	9/12/28	450,000	439,857	0.021%
Entegris			20,800	580,216	0.027%
Entergy			42,717	3,676,652	0.173%
EOG Resources			31,143	2,715,981	0.128%
E.ON			76,382	753,992	0.036%
EQUATE PETROCHEMICAL BV	4.25	11/3/26	795,000	771,822	0.036%
Equinor			78,446	1,664,008	0.078%
Equity Bancshares			2,812	99,123	0.005%
Equity Commonwealth, REIT			16,600	498,166	0.023%
Erste Group Bank			37,892	1,256,407	0.059%
ESCO Technologies			11,962	788,894	0.037%
ESKOM HOLDINGS SOC LTD 144A	6.35	8/10/28	700,000	676,155	0.032%
Essent			7,700	263,186	0.012%
ESSEX PORTFOLIO LP	3.38	4/15/26	405,000	385,771	0.018%
Euronet Worldwide			8,900	911,182	0.043%
Eutelsat Communications			61,814	1,217,808	0.057%
Eventbrite			1,750	48,668	0.002%
Evergy			46,623	2,646,788	0.125%
Evo Payments			3,423	84,445	0.004%
Exelixis			2,800	55,076	0.003%
EXPEDIA INC	5	2/15/26	1,175,000	1,204,196	0.057%
EXPEDIA INC	4.5	8/15/24	360,000	358,963	0.017%
EXPRESS SCRIPTS HOLDING	4.5	2/25/26	400,000	402,507	0.019%
EXPRESS SCRIPTS HOLDING	3.4	3/1/27	100,000	92,513	0.004%
Facebook			122,830	16,101,785	0.759%
FB Financial			14,566	510,101	0.024%
FED HOME LOAN GOLD	7	10/1/25	266	280	0.000%
FED HOME LOAN MTG GOLD	6	11/1/25	52	56	0.000%
FED HOME LOAN MTG GOLD	6	4/1/24	649	698	0.000%
FED NATL MTG ASSN	8.5	11/1/21	24	25	0.000%
FED NATL MTG ASSN	6.5	8/1/23	109	117	0.000%
Ferrari			3,686	366,536	0.017%
FHL ARM	4.54	9/1/32	820	833	0.000%
FHLMC 15YR GIANT	6	8/1/22	33,814	34,687	0.002%
FHLMC 15YR GOLD	5	1/1/24	63,774	66,177	0.003%

FHLMC 15YR GOLD	2.5	4/1/30	320,720	314,350	0.015%
FHLMC 15YR GOLD	5	7/1/25	846	850	0.000%
FHLMC 15YR GOLD	6	8/1/21	12,618	12,830	0.001%
FHLMC ARM	3.98	1/1/37	24,626	25,850	0.001%
FHLMC ARM	3.73	2/1/35	74,796	78,341	0.004%
FHLMC ARM	3.62	2/1/37	49,224	51,608	0.002%
FHLMC ARM	4.48	7/1/35	7,513	7,897	0.000%
FHLMC GOLD	6	10/1/32	2,361	2,539	0.000%
FHLMC GOLD	6.5	10/1/32	7,966	8,648	0.000%
FHLMC GOLD	4.5	10/1/39	103,194	108,082	0.005%
FHLMC GOLD	4.5	10/1/39	137,172	143,667	0.007%
FHLMC GOLD	4	10/1/40	7,889	8,069	0.000%
FHLMC GOLD	4	10/1/40	5,986	6,159	0.000%
FHLMC GOLD	4.5	10/1/40	72,905	76,359	0.004%
FHLMC GOLD	4.5	10/1/41	261,153	273,509	0.013%
FHLMC GOLD	3.5	10/1/42	241,045	242,896	0.011%
FHLMC GOLD	6.5	11/1/29	9,865	10,710	0.001%
FHLMC GOLD	4	11/1/40	5,508	5,667	0.000%
FHLMC GOLD	4	11/1/40	165,746	170,542	0.008%
FHLMC GOLD	3.5	11/1/42	442,764	445,330	0.021%
FHLMC GOLD	4	1/1/41	398,164	409,685	0.019%
FHLMC GOLD	6	12/1/33	63,415	69,240	0.003%
FHLMC GOLD	5	12/1/36	19,458	20,652	0.001%
FHLMC GOLD	4.5	12/1/39	43,968	46,046	0.002%
FHLMC GOLD	4	12/1/40	1,791	1,843	0.000%
FHLMC GOLD	4	12/1/40	45,040	46,342	0.002%
FHLMC GOLD	3	12/1/42	837,581	823,645	0.039%
FHLMC GOLD	4	2/1/41	309,839	318,794	0.015%
FHLMC GOLD	3	2/1/43	58,032	56,938	0.003%
FHLMC GOLD	6.5	3/1/32	4,721	5,126	0.000%
FHLMC GOLD	6	3/1/33	132,796	144,886	0.007%
FHLMC GOLD	3	3/1/43	20,820	20,429	0.001%
FHLMC GOLD	3	3/1/43	15,339	15,050	0.001%
FHLMC GOLD	3.5	3/1/44	145,271	146,115	0.007%
FHLMC GOLD	3.5	3/1/46	913,858	918,044	0.043%
FHLMC GOLD	7	4/1/32	2,953	3,352	0.000%
FHLMC GOLD	6.5	4/1/32	13,432	14,583	0.001%
FHLMC GOLD	5	4/1/40	11,274	11,937	0.001%
FHLMC GOLD	3	4/1/43	441,956	434,515	0.020%
FHLMC GOLD	3	4/1/43	394,196	387,508	0.018%
FHLMC GOLD	6.5	5/1/32	3,001	3,258	0.000%
FHLMC GOLD	3.5	5/1/43	180,323	181,688	0.009%
FHLMC GOLD	7	6/1/32	1,948	1,992	0.000%
FHLMC GOLD	7	6/1/32	2,768	2,829	0.000%
FHLMC GOLD	4.5	6/1/39	231,922	242,713	0.011%
FHLMC GOLD	6.5	7/1/35	2,857	3,102	0.000%
FHLMC GOLD	5	7/1/40	64,798	68,521	0.003%
FHLMC GOLD	6	8/1/38	8,928	9,750	0.000%
FHLMC GOLD	4.5	8/1/39	50,126	52,493	0.002%
FHLMC GOLD	4.5	8/1/40	35,925	37,627	0.002%
FHLMC GOLD	5	8/1/40	117,158	124,042	0.006%
FHLMC GOLD	4	8/1/40	73,096	75,209	0.004%
FHLMC GOLD	5	8/1/40	100,352	106,249	0.005%
FHLMC GOLD	3.5	8/1/42	673,840	679,013	0.032%
FHLMC GOLD	3.5	9/1/42	110,465	111,109	0.005%
FHLMC GOLD	3.5	9/1/42	92,805	93,178	0.004%
FHLM Gold	4	10/1/41	142,238	146,355	0.007%
FHLM Gold	4	12/1/41	137,904	141,895	0.007%
Fidelity National Information			18,473	1,894,406	0.089%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	435,000	429,767	0.020%
Fiesta Restaurant			15,119	234,496	0.011%
Fifth Third Bancorp			80,810	1,901,459	0.090%
First Bancshares			5,500	166,375	0.008%
FIRSTENERGY CORP	3.9	7/15/27	390,000	377,704	0.018%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	815,000	826,828	0.039%
First Industrial Realty, REIT			8,192	236,421	0.011%
First Republic Bank			19,545	1,698,461	0.080%
FirstService			11,612	795,190	0.038%
Fiserv			33,878	2,489,694	0.117%
Five9			18,300	800,076	0.038%
Five Below			3,700	378,584	0.018%
Five Prime Therapeutics			2,028	18,860	0.001%

FKMT 2014-1 B2 144A	4.01	11/25/44	181,662	184,808	0.009%
FleetCor Technologies			3,058	567,932	0.027%
FL HURRICANE CATASTROPHE FD SR A	3	7/1/20	430,000	430,563	0.020%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.16	7/1/19	175,000	174,493	0.008%
FNMA 15YR	4.5	10/1/26	8,724	8,980	0.000%
FNMA 15YR	3	10/1/29	33,195	33,228	0.002%
FNMA 15YR	3	11/1/28	118,242	118,360	0.006%
FNMA 15YR	3.5	11/1/32	492,120	499,042	0.024%
FNMA 15YR	5	1/1/20	12,400	12,605	0.001%
FNMA 15YR	4.5	12/1/20	684	696	0.000%
FNMA 15YR	5.5	4/1/19	2	2	0.000%
FNMA 15YR	4.5	4/1/26	47,922	49,332	0.002%
FNMA 15YR	4.5	4/1/26	149,930	154,346	0.007%
FNMA 15YR	4.5	5/1/19	226	230	0.000%
FNMA 15YR	6	5/1/21	4,802	4,898	0.000%
FNMA 15YR	4.5	5/1/22	3,728	3,795	0.000%
FNMA 15YR	2.5	5/1/32	681,595	665,970	0.031%
FNMA 15YR	3.5	5/1/33	363,402	367,910	0.017%
FNMA 15YR	5.5	7/1/19	583	583	0.000%
FNMA 15YR	5.5	8/1/19	327	327	0.000%
FNMA 15YR	5.5	8/1/19	1,980	1,982	0.000%
FNMA 15YR	5.5	8/1/19	28	28	0.000%
FNMA 15YR	6	8/1/21	466	471	0.000%
FNMA 15YR	3	8/1/27	98,967	99,307	0.005%
FNMA 15YR	5.5	9/1/19	476	477	0.000%
FNMA 15YR	5	9/1/23	9,823	9,986	0.000%
FNMA 15 YR TBA JAN	2.5	1/1/27	640,000	625,044	0.029%
FNMA 20YR	3	11/1/36	619,109	612,395	0.029%
FNMA 20YR	3	11/1/36	160,544	158,994	0.007%
FNMA 20YR	3.5	1/1/36	369,641	376,637	0.018%
FNMA 20YR	3.5	2/1/35	39,329	39,855	0.002%
FNMA 30 yr	3.5	10/1/42	545,032	548,425	0.026%
FNMA 30 yr	3.5	10/1/43	107,691	108,361	0.005%
FNMA 30 yr	3.5	1/1/43	334,252	336,342	0.016%
FNMA 30 yr	3	1/1/43	13,856	13,623	0.001%
FNMA 30 yr	3.5	1/1/44	212,745	214,071	0.010%
FNMA 30 yr	3.5	12/1/44	589,734	593,379	0.028%
FNMA 30 yr	3	2/1/43	13,769	13,538	0.001%
FNMA 30 yr	3	3/1/43	22,091	21,721	0.001%
FNMA 30 yr	3	3/1/43	81,494	80,124	0.004%
FNMA 30 yr	3.5	3/1/43	703,333	707,711	0.033%
FNMA 30 yr	3	4/1/33	3,755	3,665	0.000%
FNMA 30 yr	3	4/1/43	15,134	14,881	0.001%
FNMA 30 yr	3	4/1/45	19,696	19,349	0.001%
FNMA 30 yr	3.5	6/1/42	79,719	80,216	0.004%
FNMA 30 yr	3.5	6/1/42	121,443	122,199	0.006%
FNMA 30 yr	3.5	7/1/42	915,804	921,501	0.043%
FNMA 30 yr	3.5	7/1/42	106,548	107,211	0.005%
FNMA 30 yr	3.5	8/1/42	207,990	209,284	0.010%
FNMA 30 yr	3	8/1/43	195,727	192,441	0.009%
FNMA 30 yr	3.5	9/1/42	247,781	249,322	0.012%
FNMA 30 yr	3	9/1/44	39,680	39,014	0.002%
FNMA 30 YR	5	10/1/33	10,892	11,569	0.001%
FNMA 30 YR	6	10/1/34	1,814	1,948	0.000%
FNMA 30 YR	5	10/1/35	46,090	48,961	0.002%
FNMA 30 YR	5	10/1/35	17,205	18,277	0.001%
FNMA 30 YR	6.5	10/1/36	2,385	2,694	0.000%
FNMA 30 YR	6.5	10/1/37	15,514	17,564	0.001%
FNMA 30 YR	6	10/1/38	95,530	104,503	0.005%
FNMA 30 YR	6	10/1/40	47,318	51,641	0.002%
FNMA 30 YR	4	10/1/41	441,078	453,688	0.021%
FNMA 30 YR	3	10/1/42	130,043	128,056	0.006%
FNMA 30 YR	3	10/1/42	103,402	101,858	0.005%
FNMA 30 YR	3	10/1/42	179,093	176,377	0.008%
FNMA 30 YR	3	10/1/46	77,087	75,769	0.004%
FNMA 30 YR	3	10/1/46	96,002	93,768	0.004%
FNMA 30 YR	3	10/1/46	1,092,846	1,069,063	0.050%
FNMA 30 YR	3	10/1/46	442,098	432,205	0.020%
FNMA 30 YR	3	10/1/46	446,501	436,094	0.021%
FNMA 30 YR	5	11/1/33	23,371	24,824	0.001%
FNMA 30 YR	6	11/1/34	18,026	19,670	0.001%
FNMA 30 YR	5.5	11/1/34	25,170	27,117	0.001%

FNMA 30 YR	6.5	11/1/34	6,387	6,855	0.000%
FNMA 30 YR	5.5	11/1/35	24,480	26,385	0.001%
FNMA 30 YR	5.5	11/1/36	11,094	11,955	0.001%
FNMA 30 YR	6.5	11/1/36	9,759	10,957	0.001%
FNMA 30 YR	6.5	11/1/37	8,339	8,950	0.000%
FNMA 30 YR	6	11/1/38	17,395	18,973	0.001%
FNMA 30 YR	4.5	11/1/39	27,880	29,210	0.001%
FNMA 30 YR	4	11/1/40	363,863	374,262	0.018%
FNMA 30 YR	4	11/1/40	65,802	67,683	0.003%
FNMA 30 YR	4	11/1/41	136,907	140,821	0.007%
FNMA 30 YR	2.5	11/1/42	33,113	31,313	0.001%
FNMA 30 YR	4	11/1/43	475,412	488,994	0.023%
FNMA 30 YR	5	11/1/44	64,867	68,874	0.003%
FNMA 30 YR	3.5	11/1/45	341,680	342,920	0.016%
FNMA 30 YR	3	11/1/46	1,178,384	1,152,015	0.054%
FNMA 30 YR	3	11/1/46	132,266	129,429	0.006%
FNMA 30 YR	3	11/1/46	205,309	200,906	0.009%
FNMA 30 YR	3	11/1/46	89,591	87,670	0.004%
FNMA 30 YR	3.5	11/1/46	740,790	743,630	0.035%
FNMA 30 YR	3	11/1/46	1,031,950	1,007,579	0.048%
FNMA 30 YR	4.5	11/1/47	349,811	366,283	0.017%
FNMA 30 YR	5.5	1/1/35	4,411	4,753	0.000%
FNMA 30 YR	5.5	1/1/36	152,064	163,889	0.008%
FNMA 30 YR	5.5	1/1/36	35,818	38,593	0.002%
FNMA 30 YR	5.5	1/1/36	14,294	15,401	0.001%
FNMA 30 YR	6	1/1/36	4,172	4,549	0.000%
FNMA 30 YR	6	1/1/37	1,155	1,259	0.000%
FNMA 30 YR	4.5	1/1/42	13,952	14,616	0.001%
FNMA 30 YR	2.5	1/1/43	201,467	191,025	0.009%
FNMA 30 YR	4.5	1/1/44	161,294	168,031	0.008%
FNMA 30 YR	3.5	1/1/44	291,555	294,426	0.014%
FNMA 30 YR	3.5	1/1/46	164,999	165,614	0.008%
FNMA 30 YR	3.5	1/1/46	1,032,956	1,036,544	0.049%
FNMA 30 YR	3.5	1/1/46	224,573	225,365	0.011%
FNMA 30 YR	3.5	1/1/46	314,137	315,245	0.015%
FNMA 30 YR	6.5	12/1/32	16,945	19,120	0.001%
FNMA 30 YR	5.5	12/1/34	22,768	24,509	0.001%
FNMA 30 YR	5.5	12/1/35	79,403	85,527	0.004%
FNMA 30 YR	5.5	12/1/35	34,526	37,187	0.002%
FNMA 30 YR	5	12/1/36	19,381	20,590	0.001%
FNMA 30 YR	4.5	12/1/39	90,433	94,768	0.004%
FNMA 30 YR	4	12/1/40	231,300	237,912	0.011%
FNMA 30 YR	4	12/1/40	163,094	167,756	0.008%
FNMA 30 YR	3.5	12/1/41	18,979	19,133	0.001%
FNMA 30 YR	4	12/1/41	152,857	157,225	0.007%
FNMA 30 YR	4.5	12/1/45	229,745	240,926	0.011%
FNMA 30 YR	3.5	12/1/45	211,768	212,515	0.010%
FNMA 30 YR	4	12/1/45	955,062	978,297	0.046%
FNMA 30 YR	4	12/1/45	140,436	143,853	0.007%
FNMA 30 YR	4	12/1/45	255,746	261,051	0.012%
FNMA 30 YR	3	12/1/46	456,518	446,727	0.021%
FNMA 30 YR	3	12/1/46	8,747	8,541	0.000%
FNMA 30 YR	3	12/1/46	436,723	426,950	0.020%
FNMA 30 YR	3	12/1/46	664,716	650,562	0.031%
FNMA 30 YR	3	12/1/46	508,172	497,273	0.023%
FNMA 30 YR	3	12/1/46	114,465	112,010	0.005%
FNMA 30 YR	5	2/1/34	38,276	40,656	0.002%
FNMA 30 YR	6	2/1/34	26,913	29,365	0.001%
FNMA 30 YR	5.5	2/1/35	5,529	5,958	0.000%
FNMA 30 YR	6	2/1/37	10,953	11,869	0.001%
FNMA 30 YR	6.5	2/1/37	23,107	25,542	0.001%
FNMA 30 YR	5	2/1/38	16,052	17,049	0.001%
FNMA 30 YR	5.5	2/1/38	121,085	130,488	0.006%
FNMA 30 YR	5.5	2/1/38	36,409	39,229	0.002%
FNMA 30 YR	4.5	2/1/40	101,894	106,778	0.005%
FNMA 30 YR	4.5	2/1/40	130,284	136,529	0.006%
FNMA 30 YR	4	2/1/41	118,760	122,155	0.006%
FNMA 30 YR	4.5	2/1/41	12,760	13,368	0.001%
FNMA 30 YR	4	2/1/41	84,305	86,714	0.004%
FNMA 30 YR	4	2/1/41	72,710	74,833	0.004%
FNMA 30 YR	5	2/1/42	24,467	25,981	0.001%
FNMA 30 YR	2.5	2/1/43	176,516	167,367	0.008%

FNMA 30 YR	3	2/1/44	22,546	22,161	0.001%
FNMA 30 YR	4	2/1/47	83,544	85,281	0.004%
FNMA 30 YR	6	3/1/33	78,925	86,087	0.004%
FNMA 30 YR	5	3/1/34	35,836	38,180	0.002%
FNMA 30 YR	5	3/1/36	21,071	22,385	0.001%
FNMA 30 YR	5.5	3/1/36	26,789	28,872	0.001%
FNMA 30 YR	6	3/1/37	41,472	45,250	0.002%
FNMA 30 YR	4.5	3/1/41	204,398	214,196	0.010%
FNMA 30 YR	2.5	3/1/43	384,814	364,869	0.017%
FNMA 30 YR	2.5	3/1/43	40,481	38,383	0.002%
FNMA 30 YR	3.5	3/1/44	124,175	125,121	0.006%
FNMA 30 YR	4	3/1/46	707,939	723,064	0.034%
FNMA 30 YR	7	4/1/32	3,098	3,536	0.000%
FNMA 30 YR	5.5	4/1/35	19,121	20,609	0.001%
FNMA 30 YR	5	4/1/35	19,022	20,202	0.001%
FNMA 30 YR	5	4/1/35	15,114	16,054	0.001%
FNMA 30 YR	6	4/1/36	356	388	0.000%
FNMA 30 YR	6	4/1/40	57,367	62,609	0.003%
FNMA 30 YR	4.5	4/1/42	148,394	155,507	0.007%
FNMA 30 YR	3.5	4/1/43	25,411	25,617	0.001%
FNMA 30 YR	3.5	4/1/43	52,410	52,765	0.002%
FNMA 30 YR	3	4/1/43	213,429	210,068	0.010%
FNMA 30 YR	2.5	4/1/43	139,703	132,462	0.006%
FNMA 30 YR	3.5	4/1/43	141,254	142,348	0.007%
FNMA 30 YR	4	4/1/44	383,587	394,545	0.019%
FNMA 30 YR	3.5	4/1/45	324,936	326,199	0.015%
FNMA 30 YR	6	5/1/36	26,735	29,153	0.001%
FNMA 30 YR	6	5/1/37	1,917	2,091	0.000%
FNMA 30 YR	5.5	5/1/39	61,145	65,458	0.003%
FNMA 30 YR	6.5	5/1/40	43,164	49,073	0.002%
FNMA 30 YR	6.5	5/1/40	34,564	39,058	0.002%
FNMA 30 YR	5	5/1/40	47,173	50,079	0.002%
FNMA 30 YR	4.5	5/1/41	261,530	274,066	0.013%
FNMA 30 YR	6	5/1/42	47,973	52,356	0.002%
FNMA 30 YR	4	5/1/42	406,770	418,393	0.020%
FNMA 30 YR	5	5/1/42	51,949	55,166	0.003%
FNMA 30 YR	3.5	5/1/42	468,477	472,277	0.022%
FNMA 30 YR	4.5	5/1/48	791,702	829,705	0.039%
FNMA 30 YR	4.5	5/1/48	95,567	99,077	0.005%
FNMA 30 YR	3	6/1/33	13,536	13,195	0.001%
FNMA 30 YR	5	6/1/35	31,139	33,072	0.002%
FNMA 30 YR	5	6/1/35	8,900	9,453	0.000%
FNMA 30 YR	5	6/1/35	49,651	52,732	0.002%
FNMA 30 YR	6	6/1/36	608	664	0.000%
FNMA 30 YR	6.5	6/1/39	11,633	13,240	0.001%
FNMA 30 YR	3	6/1/41	467,738	460,322	0.022%
FNMA 30 YR	5	6/1/41	22,754	24,157	0.001%
FNMA 30 YR	3.5	6/1/43	77,247	77,874	0.004%
FNMA 30 YR	3.5	6/1/43	24,698	24,898	0.001%
FNMA 30 YR	4	6/1/45	2,063,977	2,108,744	0.099%
FNMA 30 YR	3.5	6/1/46	499,069	503,940	0.024%
FNMA 30 YR	6.5	7/1/32	75,540	84,718	0.004%
FNMA 30 YR	6.5	7/1/32	14,270	15,669	0.001%
FNMA 30 YR	5	7/1/33	21,253	22,573	0.001%
FNMA 30 YR	6.5	7/1/36	141,103	159,608	0.008%
FNMA 30 YR	5.5	7/1/36	91,157	98,219	0.005%
FNMA 30 YR	5	7/1/37	4,338	4,607	0.000%
FNMA 30 YR	4.5	7/1/39	25,210	26,411	0.001%
FNMA 30 YR	5	7/1/42	122,952	130,564	0.006%
FNMA 30 YR	3.5	7/1/43	208,779	210,473	0.010%
FNMA 30 YR	3.5	7/1/43	59,258	59,600	0.003%
FNMA 30 YR	3.5	7/1/47	196,960	197,237	0.009%
FNMA 30 YR	4	7/1/48	365,778	373,064	0.018%
FNMA 30 YR	7	8/1/31	4,558	5,149	0.000%
FNMA 30 YR	5	8/1/34	29,426	31,256	0.001%
FNMA 30 YR	5	8/1/35	187,788	199,462	0.009%
FNMA 30 YR	6.5	8/1/36	330	370	0.000%
FNMA 30 YR	5.5	8/1/37	14,271	15,380	0.001%
FNMA 30 YR	5.5	8/1/37	5,485	5,910	0.000%
FNMA 30 YR	6.5	8/1/37	10,585	11,516	0.001%
FNMA 30 YR	6.5	8/1/37	7,436	7,981	0.000%
FNMA 30 YR	5.5	8/1/37	15,838	17,067	0.001%

FNMA 30 YR	6.5	8/1/38	33,090	37,192	0.002%
FNMA 30 YR	6	8/1/38	39,035	42,717	0.002%
FNMA 30 YR	4.5	8/1/39	34,806	36,464	0.002%
FNMA 30 YR	4	8/1/42	221,726	228,063	0.011%
FNMA 30 YR	3.5	8/1/43	44,202	44,545	0.002%
FNMA 30 YR	3	8/1/43	104,145	102,369	0.005%
FNMA 30 YR	3.5	8/1/43	61,001	61,476	0.003%
FNMA 30 YR	5	8/1/45	18,541	19,692	0.001%
FNMA 30 YR	5	8/1/48	695,166	728,692	0.034%
FNMA 30 YR	3.5	8/1/56	626,124	624,517	0.029%
FNMA 30 YR	7	9/1/30	132	143	0.000%
FNMA 30 YR	5	9/1/35	73,572	78,148	0.004%
FNMA 30 YR	6.5	9/1/37	7,946	8,835	0.000%
FNMA 30 YR	6	9/1/38	123,490	134,917	0.006%
FNMA 30 YR	5.5	9/1/38	92,083	99,231	0.005%
FNMA 30 YR	4.5	9/1/39	44,155	46,258	0.002%
FNMA 30 YR	6	9/1/39	35,878	39,139	0.002%
FNMA 30 YR	4.5	9/1/40	18,203	19,075	0.001%
FNMA 30 YR	4	9/1/41	239,193	246,025	0.012%
FNMA 30 YR	5.5	9/1/41	166,340	179,242	0.008%
FNMA 30 YR	4.5	9/1/42	100,894	105,544	0.005%
FNMA 30 YR	3.5	9/1/43	267,157	269,323	0.013%
FNMA 30 YR	4	9/1/45	64,997	66,362	0.003%
FNMA 30 YR	4	9/1/46	49,977	51,029	0.002%
FNMA 30YR	4	11/1/40	751,310	772,023	0.036%
FNMA 30YR	6.5	7/1/32	61,379	69,190	0.003%
FNMA 30 YR TBA JAN	4	1/1/40	2,035,000	2,075,106	0.098%
FNMA 30 YR TBA JAN	3.5	1/1/41	1,880,000	1,880,261	0.089%
FNMA 30 YR TBA JAN	3	1/1/42	2,140,000	2,088,241	0.098%
FNMA ARM	4.62	8/1/36	29,308	30,704	0.001%
FNR 2018-44 PC	4	6/25/44	633,437	650,763	0.031%
FNS 319 2	6.5	2/25/32	6,147	1,370	0.000%
Fortive			28,653	1,938,662	0.091%
FORTIVE CORPORATION CVT 5.000000 A			538	488,429	0.023%
Franco-Nevada			5,600	392,681	0.019%
FREMF 2018-K731 B 144A	3.91	2/25/25	340,000	337,478	0.016%
Fresenius			50,623	2,446,820	0.115%
GALC 2017-1 A3 144A	2.06	6/22/20	82,776	82,404	0.004%
GALXY 2018-29A A 144A	3.41	11/15/26	540,000	537,828	0.025%
GALXY 2018-29A B 144A	4.02	11/15/26	250,000	244,417	0.012%
Gam Holding			63,815	251,629	0.012%
Gardner denver Holdings			5,900	120,655	0.006%
GCBSL 2018-39A A1 144A	3.61	10/20/28	595,000	589,936	0.028%
GCP Applied Technologies			14,100	346,155	0.016%
GE			447,024	3,383,972	0.160%
GE CAPITAL INTL FUNDING	3.37	11/15/25	485,000	430,325	0.020%
GE CAPITAL INTL FUNDING	4.42	11/15/35	655,000	551,285	0.026%
GENERAL MOTORS CO	3.39	8/7/20	345,000	343,577	0.016%
GENERAL MOTORS FINL CO	4	10/6/26	175,000	156,567	0.007%
GENERAL MOTORS FINL CO	4.2	11/6/21	410,000	407,713	0.019%
GENERAL MOTORS FINL CO	4.35	4/9/25	170,000	161,699	0.008%
Genesee & Wyoming			2,200	162,844	0.008%
Gentherm			11,579	462,928	0.022%
GFMT 2018-1 A23 144A	3.5	11/25/57	352,838	347,652	0.016%
GFORT 2016-1 B 144A	2.41	5/17/21	150,000	149,534	0.007%
GFORT 2016-1 C 144A	2.85	5/17/21	100,000	99,826	0.005%
GFORT 2017-1 C 144A	2.97	1/18/22	715,000	713,526	0.034%
GFORT 2017-2 C 144A	2.63	7/15/22	250,000	247,363	0.012%
GFORT 2017-3 B 144A	2.26	8/16/21	625,000	621,726	0.029%
GFORT 2018-1 C 144A	3.25	3/15/22	855,000	854,996	0.040%
Gibraltar Industries			16,550	589,015	0.028%
GlaxoSmithKline, ADR			82,600	3,156,146	0.149%
Global Blood Therapeutics			7,918	325,034	0.015%
Global Payments			35,893	3,701,645	0.175%
GLP CAPITAL LP / FIN II	5.25	6/1/25	130,000	129,025	0.006%
GlycoMimetics			5,085	48,155	0.002%
GMALT 2016-2 B	2.08	3/20/20	375,000	374,365	0.018%
GMALT 2016-2 C	2.58	3/20/20	230,000	229,690	0.011%
GMCAR 2017-1A C 144A	2.45	7/17/23	100,000	98,601	0.005%
GMCAR 2017-3A C 144A	2.52	3/16/23	170,000	167,404	0.008%
GNMA 30 YR	5	10/15/39	39,035	41,384	0.002%
GNMA 30 YR	7.5	1/15/30	3,926	3,971	0.000%

GNMA 30 YR	6.5	2/15/29	2,534	2,728	0.000%
GNMA 30 YR	3.5	2/15/45	88,664	89,465	0.004%
GNMA 30 YR	5	9/15/39	36,797	39,017	0.002%
GNMA 30 YR	3	9/15/42	17,995	17,789	0.001%
GNMA 30 YR	3	9/15/42	399,917	395,319	0.019%
GNMA 30 YR PLAT	5	12/15/39	52,766	55,957	0.003%
GNMA 30 YR PLAT	5	2/15/40	60,825	65,102	0.003%
GNMA 30 YR PLAT	5	2/15/40	60,825	65,102	0.003%
GNMA 30 YR PLAT	6	4/15/36	919	1,000	0.000%
GNMA 30 YR PLAT	5	6/15/40	26,069	27,638	0.001%
GNMA 30 YR PLAT	3	7/15/43	66,178	65,418	0.003%
GNMA 30 YR PLAT	5.5	7/20/34	15,410	16,456	0.001%
GNMA 30 YR PLAT	4.5	9/15/45	107,701	112,450	0.005%
GNMA II 30 YR	2.5	11/20/42	21,682	20,995	0.001%
GNMA II 30 YR	4	1/20/48	39,881	40,857	0.002%
GNMA II 30 YR	6	12/20/38	336,769	366,724	0.017%
GNMA II 30 YR	3.5	2/20/48	824,254	828,766	0.039%
GNMA II 30 YR	3.5	2/20/48	421,927	424,323	0.020%
GNMA II 30 YR	3.5	3/20/43	278,098	279,966	0.013%
GNMA II 30 YR	3.5	6/20/43	454,833	458,705	0.022%
GNMA II 30 YR	5.5	6/20/44	202,278	216,782	0.010%
GNMA II 30 YR	5	9/20/47	400,118	416,622	0.020%
GNMA II TBA JAN	4.5	1/1/39	(240,000)	(248,346)	(0.012%)
GNMA II TBA JAN	3.5	1/1/41	(285,000)	(286,944)	(0.014%)
GNMA II TBA JAN	4	1/1/41	550,000	563,237	0.027%
GNMA II 30 YR	5.5	10/20/32	9,197	9,822	0.000%
GNMA II 30 YR	5	10/20/39	26,647	28,351	0.001%
GNMA II 30 YR	4.5	10/20/40	71,534	75,064	0.004%
GNMA II 30 YR	5	10/20/40	111,116	118,050	0.006%
GNMA II 30 YR	3.5	10/20/42	178,660	180,807	0.009%
GNMA II 30 YR	3.5	10/20/44	100,632	101,609	0.005%
GNMA II 30 YR	3.5	10/20/44	45,404	45,820	0.002%
GNMA II 30 YR	5	10/20/47	55,268	57,548	0.003%
GNMA II 30 YR	4	10/20/48	721,846	739,723	0.035%
GNMA II 30 YR	4.5	11/20/39	30,057	31,552	0.001%
GNMA II 30 YR	5	11/20/39	112,402	119,322	0.006%
GNMA II 30 YR	4.5	11/20/40	598,006	627,515	0.030%
GNMA II 30 YR	3.5	11/20/42	8,271	8,332	0.000%
GNMA II 30 YR	4	11/20/42	15,595	16,104	0.001%
GNMA II 30 YR	3	11/20/46	261,116	257,182	0.012%
GNMA II 30 YR	3	11/20/46	948,570	934,131	0.044%
GNMA II 30 YR	5	11/20/47	235,256	244,960	0.012%
GNMA II 30 YR	4	11/20/48	119,747	122,713	0.006%
GNMA II 30 YR	5.5	1/20/36	144,425	154,109	0.007%
GNMA II 30 YR	4.5	1/20/41	297,708	312,414	0.015%
GNMA II 30 YR	3.5	1/20/46	37,382	37,711	0.002%
GNMA II 30 YR	3.5	1/20/46	24,201	24,392	0.001%
GNMA II 30 YR	4.5	1/20/47	50,308	52,747	0.002%
GNMA II 30 YR	5	1/20/48	500,252	520,887	0.025%
GNMA II 30 YR	6	12/20/37	1,277	1,390	0.000%
GNMA II 30 YR	3.5	12/20/42	188,012	190,276	0.009%
GNMA II 30 YR	5	12/20/47	655,116	682,138	0.032%
GNMA II 30 YR	5.5	2/20/35	11,575	12,362	0.001%
GNMA II 30 YR	4	2/20/41	21,856	22,577	0.001%
GNMA II 30 YR	3.5	2/20/43	119,198	121,146	0.006%
GNMA II 30 YR	4	2/20/44	540,739	557,901	0.026%
GNMA II 30 YR	3.5	2/20/45	96,116	96,880	0.005%
GNMA II 30 YR	3.5	2/20/46	466,049	469,726	0.022%
GNMA II 30 YR	5.5	3/20/34	7,400	7,904	0.000%
GNMA II 30 YR	4.5	3/20/41	56,306	59,087	0.003%
GNMA II 30 YR	5	3/20/41	20,145	21,335	0.001%
GNMA II 30 YR	3.5	4/20/45	21,164	21,333	0.001%
GNMA II 30 YR	3	4/20/46	168,229	165,877	0.008%
GNMA II 30 YR	3	4/20/47	114,357	112,597	0.005%
GNMA II 30 YR	4	4/20/47	511,771	524,901	0.025%
GNMA II 30 YR	4.5	5/20/40	169,415	177,774	0.008%
GNMA II 30 YR	5	5/20/40	70,085	74,565	0.004%
GNMA II 30 YR	3.5	5/20/45	36,831	37,122	0.002%
GNMA II 30 YR	3.5	5/20/45	77,583	78,192	0.004%
GNMA II 30 YR	3.5	5/20/46	22,849	23,028	0.001%
GNMA II 30 YR	3.5	5/20/46	18,067	18,191	0.001%
GNMA II 30 YR	3	5/20/46	20,116	19,841	0.001%

GNMA II 30 YR	3	5/20/46	58,986	58,225	0.003%
GNMA II 30 YR	4	5/20/47	657,861	674,154	0.032%
GNMA II 30 YR	5.5	5/20/48	685,781	718,236	0.034%
GNMA II 30 YR	5	5/20/48	104,573	110,119	0.005%
GNMA II 30 YR	3	6/20/46	122,964	121,207	0.006%
GNMA II 30 YR	5	6/20/47	151,537	158,128	0.007%
GNMA II 30 YR	5	6/20/48	121,417	127,856	0.006%
GNMA II 30 YR	5	7/20/39	31,901	33,990	0.002%
GNMA II 30 YR	4	7/20/42	249,190	257,350	0.012%
GNMA II 30 YR	3.5	7/20/43	206,552	209,036	0.010%
GNMA II 30 YR	3	7/20/46	1,110,116	1,093,906	0.052%
GNMA II 30 YR	3	7/20/46	56,515	55,786	0.003%
GNMA II 30 YR	3	7/20/46	109,471	107,971	0.005%
GNMA II 30 YR	3	7/20/46	103,196	101,792	0.005%
GNMA II 30 YR	3	7/20/46	156,731	154,593	0.007%
GNMA II 30 YR	3	7/20/46	36,823	36,320	0.002%
GNMA II 30 YR	3	7/20/46	198,709	195,993	0.009%
GNMA II 30 YR	5	7/20/47	100,801	104,958	0.005%
GNMA II 30 YR	5	7/20/48	44,746	47,123	0.002%
GNMA II 30 YR	5	7/20/48	233,650	247,945	0.012%
GNMA II 30 YR	6	8/20/34	118,363	128,394	0.006%
GNMA II 30 YR	5	8/20/40	106,460	112,392	0.005%
GNMA II 30 YR	5	8/20/41	120,505	127,597	0.006%
GNMA II 30 YR	4	8/20/42	120,774	124,721	0.006%
GNMA II 30 YR	3	8/20/46	865,082	852,847	0.040%
GNMA II 30 YR	3	8/20/46	49,970	49,258	0.002%
GNMA II 30 YR	3	8/20/46	78,176	77,109	0.004%
GNMA II 30 YR	3	8/20/46	84,621	83,532	0.004%
GNMA II 30 YR	5	8/20/48	385,832	402,101	0.019%
GNMA II 30 YR	5.5	9/20/34	3,124	3,336	0.000%
GNMA II 30 YR	4.5	9/20/40	216,176	226,825	0.011%
GNMA II 30 YR	4	9/20/42	19,037	19,656	0.001%
GNMA II 30 YR	4.5	9/20/46	161,648	169,436	0.008%
GNMA II 30 YR	3	9/20/46	44,199	43,571	0.002%
GNMA II 30 YR	3	9/20/46	50,315	49,628	0.002%
GNMA II 30 YR	5	9/20/48	79,709	84,586	0.004%
GNR 2010-103 IN	4.5	2/20/39	10,465	414	0.000%
GNR 2011-41 AI	4.5	12/20/39	109,316	6,035	0.000%
GNR 2011-88 EI	4.5	11/20/39	17,392	760	0.000%
GNR 2012-94 BI	4	5/20/37	324,567	38,527	0.002%
GNR 2013-24 OI	4	2/20/43	137,587	28,420	0.001%
GNR 2013-82 IG	3.5	5/20/43	270,646	57,424	0.003%
GNR 2017-184 JH	3	12/20/47	426,514	426,214	0.020%
GNR 2018-8 DA	3	11/20/47	342,953	341,074	0.016%
GN Store Nord			39,937	1,496,400	0.071%
Goldman Sachs			155	25,893	0.001%
GOLDMAN SACHS GROUP INC	3.5	11/16/26	320,000	296,815	0.014%
GOLDMAN SACHS GROUP INC	2.91	6/5/23	1,640,000	1,564,025	0.074%
Goosehead Insurance			5,234	137,602	0.006%
GOVT NATL MTG ASSN I	8	11/15/24	576	610	0.000%
GOVT NATL MTG ASSN I	8	8/15/24	424	448	0.000%
GOVT NATL MTG ASSN I	8	9/15/22	92	92	0.000%
GOVT NATL MTG ASSN II	8	10/20/25	265	282	0.000%
GOVT NATL MTG ASSN II 30 YR	7	9/20/27	2,562	2,877	0.000%
GOVT NATL MTG ASSN I NEW	6.5	10/15/27	1,063	1,145	0.000%
GOVT NATL MTG ASSN I NEW	6.5	4/15/27	1,754	1,889	0.000%
Graco			11,200	468,720	0.022%
Great Portland Estates			97,228	817,301	0.039%
GrubHub			2,612	200,628	0.009%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	101,046	98,971	0.005%
GSMS 2014-GC26 A5	3.63	11/10/47	220,000	223,287	0.011%
GSMS 2018-FBLU A 144A	3.41	11/15/35	380,000	378,398	0.018%
GTP ACQUISITION PARTNERS 144A	2.35	6/15/20	875,000	860,927	0.041%
GTT Communications			12,400	293,384	0.014%
Guaranty Bancorp			12,100	251,075	0.012%
Guardant Health			1,576	59,242	0.003%
Guidewire Software			700	56,161	0.003%
GWT 2017-WOLF B 144A	3.66	9/15/34	395,000	389,416	0.018%
HALFMOON PARENT INC 144A	4.38	10/15/28	375,000	376,714	0.018%
HALFMOON PARENT INC 144A	4.13	11/15/25	1,015,000	1,015,419	0.048%
HALFMOON PARENT INC 144A	4.9	12/15/48	420,000	413,338	0.019%
HALST 2016-B A4 144A	1.68	4/15/20	40,061	40,035	0.002%

HALST 2016-C A3 144A	1.49	2/18/20	80,911	80,838	0.004%
HALST 2018-A A3 144A	2.81	4/15/21	425,000	423,503	0.020%
Hamamatsu Photonics KK			25,100	841,166	0.040%
Hanger			13,800	261,510	0.012%
Hanover Insurance Group			6,900	805,713	0.038%
Harris			10,084	1,357,811	0.064%
HART 2016-B D	2.68	9/15/23	325,000	322,002	0.015%
Hawaiian Airlines			13,400	353,894	0.017%
Haynes International			9,827	259,433	0.012%
HCA Healthcare			6,645	826,970	0.039%
HEALTHCARE REALTY TRUST	3.63	1/15/28	440,000	413,360	0.019%
Healthcare Services			7,700	309,386	0.015%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	695,000	716,643	0.034%
Heritage Commerce			26,666	302,392	0.014%
Heritage-Crystal Clean			10,500	241,605	0.011%
Heritage Financial Corp.			12,600	374,472	0.018%
HESS CORP	4.3	4/1/27	695,000	636,108	0.030%
HESS CORP	5.8	4/1/47	300,000	269,923	0.013%
HGVT 2014-AA A 144A	1.77	11/25/26	132,188	130,074	0.006%
HGVT 2017-AA A 144A	2.66	12/26/28	73,571	72,809	0.003%
HIGHWOODS REALTY LP	4.13	3/15/28	430,000	421,237	0.020%
HILT 2018-ORL A 144A	3.23	12/15/34	695,000	689,655	0.033%
Hilton Worldwide Holdings			17,260	1,239,268	0.058%
HLA 2014-3A AR 144A	3.57	10/22/25	405,000	404,181	0.019%
HMS Holdings			19,300	542,909	0.026%
HNGRY 2018-1A AI 144A	4.25	6/20/48	364,088	368,158	0.017%
HNGRY 2018-1A All 144A	4.96	6/20/48	463,838	472,395	0.022%
Hologic			23,891	981,920	0.046%
Home Bancshares			40,700	665,038	0.031%
Honda Motor			40,300	1,061,706	0.050%
Honeywell International			36,971	4,884,609	0.230%
HONK 2018-1A A2 144A	4.74	4/20/48	69,650	70,902	0.003%
Hope Bancorp			18,100	214,666	0.010%
HPLY 2017-HIT A 144A	3.24	5/8/30	145,000	142,864	0.007%
HSBC HOLDINGS PLC	2.65	1/5/22	340,000	329,953	0.016%
HSBC HOLDINGS PLC	3.95	5/18/24	200,000	198,000	0.009%
Humana			7,635	2,187,275	0.103%
HUMANA INC	3.85	10/1/24	130,000	128,038	0.006%
HUNT 2016-1 A4	1.93	4/15/22	365,000	361,327	0.017%
Huron Consulting Group			4,100	210,371	0.010%
IAC/InterActiveCorp			4,382	802,081	0.038%
ICU Medical			1,937	444,793	0.021%
IHPT 2018-STAY A 144A	3.16	1/15/33	230,000	228,109	0.011%
IHS Markit			2,436	116,855	0.006%
Illinois Tool Works			10,036	1,271,461	0.060%
Illumina			1,283	384,810	0.018%
ImmunoGen			3,632	17,434	0.001%
Immunomedics			12,600	179,802	0.008%
Independence			409,897	1,102,845	0.052%
Independent Bank Group			5,646	258,417	0.012%
INDONESIA	2.95	1/11/23	650,000	622,107	0.029%
INDONESIA 144A	3.7	1/8/22	600,000	594,634	0.028%
INDONESIA 144A	3.75	4/25/22	640,000	634,769	0.030%
Infosys, ADR			161,400	1,536,528	0.072%
ING Groep			255,843	2,752,004	0.130%
Inphi			13,436	431,967	0.020%
Insmid			22,123	290,254	0.014%
Intercontinental Exchange			82,585	6,221,128	0.293%
International Paper			41,163	1,661,339	0.078%
Intesa Sanpaolo			639,525	1,423,982	0.067%
Intuit			28,091	5,529,713	0.261%
Intuitive Surgical			12,239	5,861,502	0.276%
Investors Bancorp			33,700	350,480	0.017%
J2 Acquisition			31,967	293,803	0.014%
J2 ACQUISITION LTD WTS 10/20			30,967	13,161	0.001%
Jagged Peak Energy			24,800	226,176	0.011%
JBG SMITH Properties, REIT			5,200	181,012	0.009%
JIMMY 2017-1A A2I 144A	3.61	7/30/47	98,750	98,471	0.005%
JOBSONIO BEV SYS LIQ PROFIT SR B	4.53	1/1/35	515,000	549,623	0.026%
John Bean Technologies			10,899	782,657	0.037%
Johnson Matthey			51,379	1,834,521	0.087%
JPMBB 2014-C19 AS	4.24	4/15/47	350,000	356,448	0.017%

JPMBB 2014-C22 A4	3.8	9/15/47	395,000	401,545	0.019%
JPMBB 2014-C24 A5	3.64	11/15/47	210,000	211,805	0.010%
JPMCC 2012-C8 A3	2.83	10/15/45	430,423	422,734	0.020%
JPMCC 2013-LC11 A5	2.96	4/15/46	315,000	310,047	0.015%
JPMCC 2018-WPT AFX 144A	4.25	7/5/33	145,000	150,509	0.007%
JPMDB 2018-C8 C	4.75	6/15/51	310,000	304,468	0.014%
JPMorgan Chase			92,987	9,077,391	0.428%
JPMORGAN CHASE & CO	2.95	10/1/26	1,480,000	1,367,283	0.064%
JPMORGAN CHASE & CO	3.72	10/24/23	1,830,000	1,828,324	0.086%
JPMORGAN CHASE & CO	3.3	4/1/26	285,000	271,726	0.013%
JPMORGAN CHASE & CO	3.2	6/15/26	235,000	221,139	0.010%
JPMORGAN CHASE & CO	3.9	7/15/25	175,000	173,430	0.008%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	275,000	273,174	0.013%
Kansas City Southern			17,422	1,662,930	0.078%
KAZMUNAYGAS NATIONAL CO	4.75	4/19/27	700,000	683,110	0.032%
Kering			4,045	1,894,958	0.089%
Keysight Technologies			49,168	3,052,349	0.144%
KEYSIGHT TECHNOLOGIES	4.6	4/6/27	750,000	746,083	0.035%
Kimberly-Clark			30,681	3,495,793	0.165%
KIMCO REALTY CORP	3.8	4/1/27	540,000	520,089	0.025%
Kingfisher			685,242	1,801,702	0.085%
Kirin Holdings			50,100	1,044,663	0.049%
Knight-Swift Transportation Holdings			2,967	74,383	0.004%
Knorr-Bremse			13,639	1,228,587	0.058%
Koninklijke Philips			126,078	4,420,235	0.208%
Kosmos Energy			8,114	33,024	0.002%
Kraft Heinz			17,896	770,244	0.036%
Kroger			46,051	1,266,403	0.060%
KT			38,945	1,119,473	0.053%
L3 Technologies			262	45,499	0.002%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	295,000	415,590	0.020%
Lam Research			365	49,702	0.002%
Landstar System			3,300	315,711	0.015%
Largan Precision			9,000	939,105	0.044%
Las Vegas Sands			38,652	2,011,837	0.095%
Lattice Semiconductor			95,925	663,801	0.031%
LBTY 2016-225L A 144A	3.6	2/10/36	235,000	234,513	0.011%
Legrand			20,968	1,185,374	0.056%
Lennox International			300	65,658	0.003%
Littelfuse			1,100	188,628	0.009%
Live Oak Bancshares			14,558	215,604	0.010%
Lloyds Banking Group			3,293,235	2,170,838	0.102%
LM Ericsson			128,275	1,135,486	0.054%
Lojas Renner			102,139	1,114,306	0.053%
L'Oreal			12,738	2,914,767	0.137%
Loxo Oncology			1,800	252,126	0.012%
Luxfer Holdings			18,700	329,681	0.016%
MACOM Technology Solutions Holdings			13,700	198,787	0.009%
Macquarie Group			28,910	2,214,390	0.104%
MacroGenics			3,026	38,430	0.002%
Madrigal Pharmaceuticals			574	64,701	0.003%
Magna International			92,386	4,198,944	0.198%
MAGNE 2015-16A BR 144A	3.64	1/18/28	455,000	442,110	0.021%
MAGNE 2016-18A AR 144A	3.7	11/15/28	400,000	396,264	0.019%
Magnolia Oil & Gas			11,600	130,036	0.006%
Marriott			19,811	2,150,682	0.101%
Marriott Vacations Worldwide			1,285	90,605	0.004%
Marsh & McLennan			45,900	3,660,525	0.173%
Martin Marietta Materials			375	64,451	0.003%
MasterCard			52,948	9,988,640	0.471%
Matador Resources			13,440	208,723	0.010%
Matson			17,100	547,542	0.026%
Maxim Integrated Products			47,736	2,427,376	0.114%
MBALT 2017-A A3	1.79	4/15/20	405,000	403,786	0.019%
McDonald's			29,146	5,175,455	0.244%
MCMLT 2016-1 A1 144A	2.5	4/25/57	144,747	141,628	0.007%
MCMLT 2018-1 A1 144A	3.25	5/25/62	313,529	309,603	0.015%
MD ST TRANS BUILD AMERICA	5.89	7/1/43	375,000	469,324	0.022%
Medtronic			74,340	6,761,966	0.319%
Meggitt			351,451	2,111,178	0.100%
Melrose Industries			469,561	980,962	0.046%
Merck			124,598	9,520,533	0.449%

Meridian Bancorp			28,507	408,220	0.019%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	220,000	312,297	0.015%
MGM Resorts International			18,235	442,381	0.021%
Michaels			30,600	414,324	0.020%
Microchip Technology			1,073	77,170	0.004%
Micron Technology			2,940	93,286	0.004%
Microsoft			326,659	33,178,755	1.565%
Middlesex Water			4,799	256,027	0.012%
Minerals Technologies			4,000	205,360	0.010%
Miraca Holdings			25,000	564,292	0.027%
Mitsubishi Corporation			81,900	2,245,415	0.106%
Mitsubishi Electric			285,000	3,142,867	0.148%
Mitsubishi UFJ Financial			556,800	2,732,584	0.129%
Mitsubishi UFJ Lease & Finance			205,700	985,925	0.047%
Mitsui Fudosan			73,200	1,625,911	0.077%
MKS Instruments			3,200	206,752	0.010%
MMAF 2014-AA A4 144A	1.59	2/8/22	280,099	277,945	0.013%
MMAF 2016-AA A4 144A	1.76	1/17/23	435,000	426,706	0.020%
MMAF 2017-AA A2 144A	1.73	5/18/20	17,863	17,834	0.001%
MMAF 2017-B A5 144A	2.72	6/15/40	925,000	902,756	0.043%
Molina Healthcare			11,812	1,372,791	0.065%
Momenta Pharmaceuticals			10,937	120,744	0.006%
Moncler			50,408	1,677,462	0.079%
Monolithic Power Systems			1,596	185,535	0.009%
Monro			17,950	1,234,063	0.058%
Moog			4,700	364,156	0.017%
Morgan Stanley			154,844	6,139,565	0.290%
MORGAN STANLEY	3.75	2/25/23	370,000	368,965	0.017%
Motorola Solutions			1,454	167,268	0.008%
MPT OPER PARTNERSP/FINL	5	10/15/27	455,000	415,188	0.020%
MSBAM 2014-C18 300A	3.75	8/15/31	225,000	225,941	0.011%
MSBAM 2015-C24 AS	4.04	5/15/48	125,000	126,881	0.006%
MSBAM 2015-C27 AS	4.07	12/15/47	320,000	327,980	0.015%
MSC 2015-MS1 AS	4.03	5/15/48	55,000	56,474	0.003%
MSC 2017-ASHF B 144A	3.71	11/15/34	590,000	587,182	0.028%
MSC 2017-JWDR A 144A	3.31	11/15/34	695,000	687,159	0.032%
MSC 2017-JWDR B 144A	3.66	11/15/34	460,000	455,336	0.021%
MSCCG 2018-SELF A 144A	3.36	10/15/37	405,000	399,935	0.019%
Mueller Water Products			53,100	483,210	0.023%
Munich Re			15,662	3,415,868	0.161%
Murata Manufacturing			9,000	1,212,749	0.057%
MVWOT 2013-1A A 144A	2.15	4/22/30	23,178	22,898	0.001%
MVWOT 2014-1A A 144A	2.25	9/22/31	43,484	42,787	0.002%
MVWOT 2015-1A A 144A	2.52	12/20/32	322,491	317,575	0.015%
MyoKardia			3,953	193,144	0.009%
NALT 2017-B A3	2.05	9/15/20	470,000	466,552	0.022%
National Bank of Canada			54,300	2,229,355	0.105%
National Commerce			5,300	190,800	0.009%
National Grid			188,522	1,844,371	0.087%
National Instruments			12,751	578,640	0.027%
National Vision Holdings			9,335	262,967	0.012%
NAVER			5,350	586,338	0.028%
NAVSL 2016-1A A 144A	3.21	2/25/70	715,918	714,080	0.034%
NAVSL 2017-A A2A 144A	2.88	12/16/58	160,000	156,489	0.007%
NAVSL 2018-2A A2 144A	2.89	3/25/67	800,000	800,246	0.038%
Nestle			113,155	9,183,980	0.433%
Netflix			15,846	4,241,340	0.200%
NETFLIX INC 144A	4.63	5/15/29	500,000	561,418	0.026%
NEUB 2015-19A A2R2 144A	3.59	7/15/27	1,180,000	1,131,128	0.053%
NEUB 2017-16SA A 144A	3.29	1/15/28	605,000	593,861	0.028%
Nevro			3,165	123,087	0.006%
NextEra Energy			42,831	7,444,884	0.351%
NEXTERA ENERGY INC CVT 6.123000			25,453	1,462,947	0.069%
Nextera Energy Partners			7,700	331,485	0.016%
Nielsen Holdings			100,685	2,348,981	0.111%
Nippon Telegraph & Telephone			129,100	5,267,190	0.248%
NiSource			83,689	2,121,516	0.100%
Nomad Foods			1,300	21,736	0.001%
Nordea Bank Abp			347,359	2,924,136	0.138%
Norfolk Southern			1,238	185,131	0.009%
Northern Star Resources			36,743	239,842	0.011%
Northern Trust			1,121	93,704	0.004%

Northrop Grumman			28,917	7,081,773	0.334%
Norwegian Cruise Line Holdings			7,955	337,212	0.016%
Novanta			13,230	833,490	0.039%
Novartis			83,019	7,110,102	0.335%
Novo Nordisk			26,013	1,194,701	0.056%
NSLT 2006-1 A6 144A	3.1	8/23/36	705,000	687,547	0.032%
NuVasive			7,500	371,700	0.018%
NVIDIA			8,012	1,069,602	0.050%
NXP BV/NXP FUNDING LLC 144A	4.88	3/1/24	270,000	270,675	0.013%
NXP Semiconductors			44,058	3,228,570	0.152%
NYC FIN AUTH BUILD AMERICA	5.51	8/1/37	600,000	704,532	0.033%
NYC MUN WTR SWR BUILD AMERICA	5.95	6/15/42	160,000	207,592	0.010%
NYC SR H-1 BABS	5.85	6/1/40	270,000	333,526	0.016%
Occidental Petroleum			39,193	2,405,666	0.113%
OCT23 2015-1A A1R 144A	3.29	7/15/27	460,000	453,736	0.021%
OCT23 2015-1A BR 144A	3.64	7/15/27	385,000	370,414	0.017%
OCT36 2018-1A A1 144A	3.41	4/15/31	900,000	882,448	0.042%
Okta			1,600	102,080	0.005%
Ollies Bargain Outlet Holdings			11,068	736,133	0.035%
OMNICOM GROUP INC	3.65	11/1/24	1,005,000	970,700	0.046%
OMPT 2017-1MKT A 144A	3.61	2/10/32	225,000	225,939	0.011%
Omron			30,700	1,112,933	0.052%
ONE Gas			17,300	1,377,080	0.065%
Orchard therapeutics, ADR			2,353	37,013	0.002%
Origin Bancorp			6,780	231,062	0.011%
Osisko Gold Royalties			21,800	191,141	0.009%
OZLM 2014-7RA A1R 144A	3.46	7/17/29	865,000	854,378	0.040%
OZLM 2014-8A A1RR 144A	3.63	10/17/29	645,000	641,640	0.030%
PACCAR			15,708	897,555	0.042%
Pacific Premier Bancorp			11,100	283,272	0.013%
Pacira Pharmaceuticals			5,300	228,006	0.011%
Panasonic			200,600	1,802,076	0.085%
Papa John's International			6,500	258,765	0.012%
Paramount, REIT			42,727	536,651	0.025%
Paycom Software			2,000	244,900	0.012%
PayPal Holdings			69,738	5,864,268	0.277%
PCT 2016-PLSD A 144A	2.71	4/13/33	830,000	815,793	0.038%
PDF Solutions			17,692	149,144	0.007%
PennyMac Financial Services			10,800	229,608	0.011%
Performance Food			17,791	574,116	0.027%
Perrigo			5,431	210,451	0.010%
Persimmon			67,661	1,666,206	0.079%
PERTAMINA PERSERO PT 144A	6.45	5/30/44	765,000	801,458	0.038%
PERU LNG SRL	5.38	3/22/30	800,000	778,040	0.037%
PERUSAHAAN GAS NEGARA	5.13	5/16/24	280,000	280,467	0.013%
PERUSAHAAN LISTRIK NEGAR 144A	5.45	5/21/28	900,000	913,693	0.043%
PERUSAHAAN PENERBIT SBSN	4.35	9/10/24	200,000	199,250	0.009%
PETROLEOS MEXICANOS	5.5	1/21/21	870,000	868,051	0.041%
PETROLEOS MEXICANOS	6.5	1/23/29	230,000	214,878	0.010%
PETROLEOS MEXICANOS	4.88	1/24/22	1,220,000	1,190,720	0.056%
PETROLEOS MEXICANOS	4.75	2/26/29	515,000	540,998	0.026%
PETROLEOS MEXICANOS	6.38	2/4/21	705,000	714,518	0.034%
PETROLEOS MEXICANOS	5.38	3/13/22	280,000	275,660	0.013%
PETROLEOS MEXICANOS	5.13	3/15/23	465,000	552,307	0.026%
Pfizer			380,345	16,602,059	0.783%
PG&E			50,539	1,200,301	0.057%
PGT Innovations			20,681	327,794	0.015%
Philip Morris International			55,703	3,718,732	0.175%
Ping An Insurance			222,500	1,962,898	0.093%
Pinnacle Financial Partners			13,302	613,222	0.029%
PLAINS ALL AMER PIPELINE	4.65	10/15/25	790,000	768,185	0.036%
PLAINS ALL AMER PIPELINE	2.85	1/31/23	100,000	94,127	0.004%
PNC Financial Services Group			52,190	6,101,533	0.288%
PNM Resources			21,200	871,108	0.041%
Pola Orbis Holdings			26,800	722,211	0.034%
PolyOne			9,400	268,840	0.013%
Post Holdings			10,300	918,039	0.043%
PRA Group			22,200	541,014	0.026%
Prestige Consumer Healthcare			10,200	314,976	0.015%
PRICELINE GROUP INC/THE	3.65	3/15/25	670,000	647,692	0.031%
PRICELINE GROUP INC/THE	3.6	6/1/26	565,000	541,637	0.026%
PRINCIPAL FINANCIAL GROUP	4.7	5/15/55	710,000	684,263	0.032%

Principia Biopharma			4,015	109,971	0.005%
PRK 2017-280P A 144A	3.34	9/15/34	645,000	638,554	0.030%
Procter & Gamble			22,825	2,098,074	0.099%
Progressive			7,312	441,133	0.021%
Prologis, REIT			27,882	1,637,231	0.077%
Proofpoint			6,500	544,765	0.026%
Prosperity Bancshares			8,900	554,470	0.026%
Prudential			163,836	2,925,532	0.138%
Prudential Financial			17,447	1,422,803	0.067%
Prysmian			57,644	1,121,582	0.053%
PS Business Parks, REIT			8,264	1,082,584	0.051%
PTC Therapeutics			2,000	68,640	0.003%
Public Storage, REIT			3,345	677,061	0.032%
Pure Storage			9,850	158,388	0.007%
Q2 Holdings			2,226	110,298	0.005%
Quaker Chemical			1,100	195,481	0.009%
Qualcomm			56,097	3,192,480	0.151%
Quanex Building Products			13,063	177,526	0.008%
Quidel			13,125	640,763	0.030%
Quotient Technology			16,383	174,970	0.008%
QVC INC	5.13	7/2/22	1,175,000	1,170,812	0.055%
Radian			21,100	345,196	0.016%
Radius Health			17,600	290,224	0.014%
Raymond James Financial			13,723	1,021,128	0.048%
Reata Pharmaceuticals			900	50,490	0.002%
Recruit Holdings			64,800	1,565,486	0.074%
Redfin			13,828	199,123	0.009%
Red Hat			3,494	613,686	0.029%
Red Robin Gourmet Burgers			10,128	270,620	0.013%
REGENCY CENTERS LP	3.6	2/1/27	300,000	286,659	0.014%
REGENCY CENTERS LP	4.13	3/15/28	155,000	152,764	0.007%
Regency Centers, REIT			5,300	311,004	0.015%
REI - SECURITY LENDING COLLATERAL			410,241	4,102,409	0.193%
Renesas Electronics			131,500	597,264	0.028%
Rentokil Initial			131,512	565,764	0.027%
Republic Services			17,966	1,295,169	0.061%
RESOLUTION FUNDING CORP	8.13	10/15/19	210,000	218,399	0.010%
Restaurant Brands International			17,037	891,035	0.042%
RETL 2018-RVP A 144A	3.56	3/15/33	239,498	239,016	0.011%
Rev			12,606	94,671	0.004%
RH			2,476	296,674	0.014%
Rio Tinto			15,000	830,189	0.039%
Roche Holding			24,334	6,041,131	0.285%
Roper Technologies			13,872	3,697,165	0.174%
Ross Stores			54,707	4,551,622	0.215%
ROYAL BK SCOTLND GRP PLC	3.88	9/12/23	395,000	378,865	0.018%
Royal Caribbean Cruises			16,575	1,620,869	0.076%
Royal Dutch Shell, ADR			58,500	3,506,490	0.165%
Rsa Insurance			131,386	862,254	0.041%
SABINE PASS LIQUEFACTION	5	3/15/27	910,000	912,275	0.043%
SABINE PASS LIQUEFACTION	5.75	5/15/24	225,000	235,874	0.011%
SABINE PASS LIQUEFACTION	5.88	6/30/26	495,000	522,225	0.025%
SACI FALABELLA	4.38	1/27/25	900,000	880,017	0.042%
Safety Insurance Group			4,087	334,357	0.016%
SAGE Therapeutics			9,321	892,859	0.042%
Salesforce.com			52,620	7,207,361	0.340%
Samsonite International			299,400	850,545	0.040%
Samsung Electronics			106,252	3,698,815	0.174%
Sanderson Farms			5,400	536,166	0.025%
Sanofi			39,881	3,459,678	0.163%
Sarepta Therapeutics			1,000	109,130	0.005%
SBA TOWER TRUST 144A	2.9	10/15/19	445,000	442,078	0.021%
SBA TOWER TRUST 144A	3.16	10/8/20	650,000	645,101	0.030%
SBA TOWER TRUST 144A	3.87	10/8/24	785,000	792,306	0.037%
SBA TOWER TRUST 144A	3.45	3/15/23	100,000	99,173	0.005%
SBA TOWER TRUST 144A	3.17	4/15/22	605,000	593,817	0.028%
Scentre			476,829	1,310,883	0.062%
Schneider National			13,111	244,782	0.012%
Scholar Rock Holding			1,957	44,952	0.002%
SCRT 2016-1 M1 144A	3	9/25/55	120,000	115,562	0.005%
SC ST PSA REV TXBL OBLIG SR E	4.32	12/1/27	360,000	356,918	0.017%
SDART 2015-3 E 144A	4.5	6/17/23	950,000	958,194	0.045%

SDART 2015-4 C	2.97	3/15/21	86,516	86,479	0.004%
SDART 2017-1 C	2.58	5/16/22	85,000	84,526	0.004%
SDART 2018-1 C	2.96	3/15/24	190,000	189,139	0.009%
SDART 2018-2 B	3.03	9/15/22	355,000	354,603	0.017%
SDART 2018-2 C	3.35	7/17/23	225,000	225,220	0.011%
SDART 2018-5 B	3.52	12/15/22	305,000	305,210	0.014%
Seacoast Banking			25,864	672,981	0.032%
Seattle Genetics			3,398	192,531	0.009%
Selective Insurance			17,500	1,066,450	0.050%
Sembcorp Industries			218,580	407,238	0.019%
Semptra Energy			58,546	6,334,092	0.299%
SEMPRA ENERGY	3.4	2/1/28	305,000	278,804	0.013%
SEMPRA ENERGY	3.8	2/1/38	305,000	262,660	0.012%
SEMPRA ENERGY	4	2/1/48	175,000	146,888	0.007%
SEMPRA ENERGY	3.25	6/15/27	169,000	155,901	0.007%
SEMPRA ENERGY CVT 6.00% A 1/21			7,401	711,637	0.034%
SEMPRA ENERGY CVT 6.75% B 7/21			3,536	334,547	0.016%
SEMT 2013-4 B1	3.49	4/25/43	633,206	624,487	0.029%
SEMT 2017-5 B1 144A	3.88	8/25/47	237,128	237,780	0.011%
SEMT 2017-CH2 A19 144A	4	12/25/47	516,237	514,585	0.024%
SEMT 2018-CH1 A2 144A	3.5	2/25/48	163,020	162,571	0.008%
SEMT 2018-CH2 A21 144A	4	6/25/48	472,802	473,724	0.022%
SEMT 2018-CH4 A2 144A	4	10/25/48	610,345	618,659	0.029%
ServiceNow			32,382	5,765,615	0.272%
Seven Generations Energy			35,900	292,943	0.014%
Seven & i Holdings			60,400	2,624,688	0.124%
Sherwin-Williams			2,086	820,758	0.039%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	585,000	554,824	0.026%
SHIRE ACQ INV IRELAND DA	3.2	9/23/26	530,000	480,822	0.023%
Shire, ADR			10,000	1,740,400	0.082%
Siemens			46,801	5,223,070	0.246%
Siemens Healthineers			26,856	1,122,224	0.053%
SIGMA ALIMENTOS SA	4.13	5/2/26	760,000	711,558	0.034%
Simmons First National			9,800	236,474	0.011%
Simply Good Foods			28,506	538,763	0.025%
Simpson Manufacturing			7,100	384,323	0.018%
SiteOne Landscape Supply			14,530	803,073	0.038%
SJW			9,167	509,869	0.024%
Skyline Champion			15,231	223,743	0.011%
SLIDE 2018-FUN E 144A	4.76	6/15/31	392,349	388,037	0.018%
SLMA 2008-4 A4	4.14	7/25/22	346,206	350,545	0.017%
SLMA 2008-5 A4	4.19	7/25/23	484,357	492,120	0.023%
SLMA 2008-9 A	3.99	4/25/23	466,813	469,250	0.022%
SLM Corporation			39,464	327,946	0.015%
SMAT 2016-2US A3A	1.71	3/15/21	480,215	475,680	0.022%
SMB 2015-B A2A 144A	2.98	7/15/27	312,612	311,995	0.015%
SMB 2015-C A3 144A	4.41	8/16/32	455,000	468,548	0.022%
SMB 2016-A A2A 144A	2.7	5/15/31	151,310	151,269	0.007%
SMB 2016-B A2A 144A	2.43	2/17/32	737,754	722,382	0.034%
SMB 2017-B A2A 144A	2.82	10/15/35	1,220,000	1,192,801	0.056%
SMB 2018-C A2A 144A	3.63	11/15/35	270,000	271,833	0.013%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	200,000	200,303	0.009%
SMC			4,100	1,234,398	0.058%
Softbank			16,400	1,074,187	0.051%
SOLVAY FINANCE (AMERICA) 144A	4.45	12/3/25	590,000	586,305	0.028%
Sony			27,300	1,316,123	0.062%
South32			454,436	1,081,019	0.051%
SOUTHERN CO	3.25	7/1/26	440,000	410,774	0.019%
Southern Company			107,112	4,704,359	0.222%
South Jersey Industries			2,939	81,704	0.004%
SOUTH JERSEY INDUSTRIES CVT 7.25% 04/21			3,433	159,285	0.008%
South State			7,107	426,065	0.020%
Southwest Gas Holdings			13,752	1,052,028	0.050%
Spark Therapeutics			2,700	105,678	0.005%
S&P Global			5,395	916,826	0.043%
Splunk			14,683	1,539,513	0.073%
SRFC 2014-2A A 144A	2.05	6/20/31	56,052	55,985	0.003%
SRFC 2015-2A A 144A	2.43	6/20/32	73,697	72,652	0.003%
SRFC 2015-3A A 144A	2.58	9/20/32	51,154	50,637	0.002%
SRFC 2016-1A A 144A	3.08	3/21/33	230,554	229,359	0.011%
SS&C Technologies Holdings			24,168	1,090,218	0.051%
SSE			34,946	482,590	0.023%

STACR 2014-HQ2 M2	4.71	9/25/24	272,248	277,947	0.013%
STACR 2015-DNA3 M2	5.36	4/25/28	183,468	188,472	0.009%
STACR 2015-HQ1 M2	4.71	3/25/25	15,214	15,240	0.001%
STACR 2015-HQ2 M2	4.46	5/25/25	313,545	318,356	0.015%
STACR 2016-DNA1 M2	5.41	7/25/28	211,034	214,705	0.010%
STACR 2016-DNA3 M2	4.51	12/25/28	322,808	325,717	0.015%
STACR 2016-HQA3 M2	3.86	3/25/29	250,000	251,248	0.012%
STACR 2017-DNA1 M1	3.71	7/25/29	185,946	186,786	0.009%
STACR 2017-DNA2 M1	3.71	10/25/29	260,900	262,316	0.012%
STACR 2017-HQA1 M1	3.71	8/25/29	182,097	182,651	0.009%
STACR 2017-HQA2 M1	3.31	12/25/29	245,327	245,162	0.012%
STACR 2017-HQA3 M1	3.06	4/25/30	168,610	168,281	0.008%
STACR 2018-DNA1 M1	2.96	7/25/30	181,214	180,314	0.009%
STACR 2018-DNA2 M1 144A	3.31	12/25/30	970,000	968,878	0.046%
STACR 2018-DNA2 M2 144A	4.66	12/25/30	375,000	364,052	0.017%
STACR 2018-DNA3 M 144A	3.26	9/25/48	160,000	159,692	0.008%
STACR 2018-HRP2 M1 144A	3.36	2/25/47	230,000	229,677	0.011%
STACR 2018-HRP2 M2 144A	3.76	2/25/47	440,000	440,135	0.021%
STACR 2018-SPI1 M2 144A	3.74	2/25/48	170,000	153,169	0.007%
STACR 2018-SPI2 M2 144A	3.82	5/25/48	90,000	80,915	0.004%
STACR 2018-SPI3 M2 144A	4.17	8/25/48	485,000	452,716	0.021%
STACR 2018-SPI4 M2 144A	4.46	11/25/48	880,000	811,417	0.038%
Standard Chartered			203,182	1,579,063	0.074%
Stanley Electric			40,700	1,138,564	0.054%
STAR 2018-IMC2 A1 144A	4.12	10/25/48	783,802	790,081	0.037%
State Auto Financial			7,600	258,704	0.012%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	465,000	469,766	0.022%
STATE GRID OVERSEAS INV 144A	2.75	5/4/22	1,060,000	1,034,549	0.049%
State Street			12,446	784,969	0.037%
STERIS			7,000	747,950	0.035%
Sterling Bancorp Inc/MI			16,879	117,309	0.006%
StoneCo			8,394	154,785	0.007%
StoneCo			17,136	300,188	0.014%
Stora Enso			133,653	1,549,534	0.073%
Storebrand			267,337	1,907,135	0.090%
Stroeer SE & Co KGaA			19,267	933,837	0.044%
Stryker			61,335	9,614,261	0.453%
Sumitomo Corporation			241,800	3,430,845	0.162%
Sumitomo Metal Mining			39,700	1,063,145	0.050%
Sumitomo Mitsui Trust Holdings			47,697	1,736,980	0.082%
Sumitomo Rubber Industries			41,000	482,688	0.023%
Sun Hydraulics			6,137	203,687	0.010%
Sun Life Financial			81,297	2,696,998	0.127%
Suzuki Motor			39,400	1,986,211	0.094%
Svenska Handelsbanken			240,242	2,672,854	0.126%
SVMK			2,139	26,246	0.001%
SVMK			2,471	28,803	0.001%
SYMP 2016-17A AR 144A	3.32	4/15/28	915,000	909,819	0.043%
SYNGENTA FINANCE NV 144A	3.93	4/23/21	715,000	705,117	0.033%
Synopsys			29,080	2,449,699	0.116%
Tableau Software			10,260	1,231,200	0.058%
Taiwan Semiconductor Manufacturing			585,759	4,253,335	0.201%
TD Ameritrade Holding			106,737	5,225,844	0.246%
Team			18,500	271,025	0.013%
TE Connectivity			21,295	1,610,541	0.076%
Telecom Italia			1,566,052	751,112	0.035%
Teledyne Technologies			7,100	1,470,197	0.069%
Telefonica			182,245	1,534,031	0.072%
Telefonica Deutschland Holding			536,927	2,113,305	0.100%
Telstra			177,698	356,615	0.017%
Tempur Sealy International			10,600	438,840	0.021%
Tencent Holdings			231,710	9,287,021	0.438%
TENCENT HOLDINGS LTD	3.8	2/11/25	620,000	608,609	0.029%
Tesla			12,435	4,138,368	0.195%
Texas Capital Bancshares			4,470	228,372	0.011%
Texas Instruments			61,469	5,808,821	0.274%
Therapeutics MD			97,224	370,423	0.017%
Thermo Fisher Scientific			37,277	8,342,220	0.393%
Thermon Group Holdings			16,400	332,592	0.016%
THK			83,300	1,556,202	0.073%
THOMSON REUTERS CORP	3.35	5/15/26	760,000	707,226	0.033%
TIME WARNER CABLE INC	6.55	5/1/37	305,000	314,501	0.015%

TIME WARNER CABLE INC	6.75	6/15/39	565,000	572,616	0.027%
TIPS	0.13	4/15/22	1,962,282	1,898,815	0.090%
Tokio Marine Holdings			64,300	3,054,810	0.144%
Tokyo Electron			13,500	1,519,754	0.072%
Toro			11,400	637,032	0.030%
Tosoh			23,300	302,227	0.014%
Total			99,309	5,238,070	0.247%
Total, ADR			128,380	6,698,868	0.316%
Towne Bank/Portsmouth VA			14,800	354,460	0.017%
Toyota Motor			72,800	4,214,146	0.199%
TPMT 2015-3 A1B 144A	3	3/25/54	205,144	202,954	0.010%
TPMT 2015-4 A1B 144A	2.75	4/25/55	228,212	225,028	0.011%
TPMT 2015-4 M1 144A	3.75	4/25/55	575,000	577,637	0.027%
TPMT 2015-5 A1B 144A	2.75	5/25/55	150,018	147,748	0.007%
TPMT 2016-1 A1B 144A	2.75	2/25/55	188,762	186,157	0.009%
TPMT 2016-1 A3B 144A	3	2/25/55	250,612	247,590	0.012%
TPMT 2016-2 A1A 144A	2.75	8/25/55	183,281	179,573	0.008%
TPMT 2017-1 A1 144A	2.75	10/25/56	103,784	101,509	0.005%
TPMT 2017-2 A1 144A	2.75	4/25/57	110,881	108,431	0.005%
TPMT 2017-3 A1 144A	2.75	7/25/57	290,189	282,490	0.013%
TPMT 2017-5 A1 144A	3.11	2/25/57	216,325	215,143	0.010%
TPMT 2018-2 A1 144A	3.25	3/25/58	1,218,593	1,200,322	0.057%
TPMT 2018-5 A1A 144A	3.25	7/25/58	807,327	797,283	0.038%
TransCanada			147,563	5,267,999	0.248%
TRANSCONT GAS PIPE LINE	4	3/15/28	170,000	166,961	0.008%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	240,000	222,175	0.010%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	130,000	126,967	0.006%
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	540,000	493,525	0.023%
TreeHouse Foods			16,200	821,502	0.039%
TRINITY ACQUISITION PLC	4.4	3/15/26	335,000	333,225	0.016%
TRINITY ACQUISITION PLC	3.5	9/15/21	165,000	162,206	0.008%
Tri Pointe			44,163	482,702	0.023%
TRP Dynamic Global Bd - I			9,391,513	89,125,462	4.204%
TRP Inflation Protected Bond - I			228,941	2,605,354	0.123%
TRP Inst Emerging Markets Bd - Inst			9,877,677	79,416,527	3.746%
TRP Inst Emerging Markets Eq - Inst			2,503,805	85,379,757	4.027%
TRP Inst Floating Rate - Inst			3,468,108	33,189,791	1.565%
TRP Institutional High Yield - Inst			4,848,038	39,753,913	1.875%
TRP International Bond (USD Hgd) - I			10,491,238	99,142,201	4.676%
TRP Real Assets - I			2,592,722	26,134,636	1.233%
TRP Treasury Reserve	2.47		26,113,895	26,113,895	1.232%
TRP US Treasury Long-Term - I			5,839,316	71,531,620	3.374%
Tucows			3,066	184,144	0.009%
Tuesday Morning			52,000	88,400	0.004%
Twenty-First Century Fox			66,616	3,182,912	0.150%
Tyson Foods			180,307	9,628,394	0.454%
UBS GROUP FUNDING SWITZE 144A	2.86	8/15/23	370,000	355,099	0.017%
UDSA 2013-T T1	2.04	6/15/21	120,000	119,610	0.006%
Ulta Beauty			805	197,096	0.009%
Ultragenyx Pharmaceutical			1,900	82,612	0.004%
Umicore			39,760	1,586,625	0.075%
Unibail-Rodamco-Westfield			7,916	1,224,959	0.058%
Unilever			123,940	6,507,200	0.307%
Union Pacific			3,749	518,224	0.024%
United Continental			20,505	1,716,884	0.081%
UnitedHealth Group			52,718	13,133,108	0.619%
UNITEDHEALTH GROUP INC	3.7	12/15/25	215,000	217,422	0.010%
UNITEDHEALTH GROUP INC	3.88	12/15/28	115,000	116,508	0.005%
UNITEDHEALTH GROUP INC	3.5	2/15/24	140,000	140,880	0.007%
UNITED MEXICAN STATES	3.75	1/11/28	1,180,000	1,106,557	0.052%
UNITED MEXICAN STATES	4.13	1/21/26	1,235,000	1,211,072	0.057%
United Overseas Bank			83,100	1,503,278	0.071%
Univest Financial			10,771	232,330	0.011%
US AIRWAYS 2012-2A PTT	4.63	6/3/25	849,367	862,061	0.041%
US AIRWAYS 2013-1A PTT	3.95	11/15/25	287,339	285,819	0.013%
U.S. Bancorp			13,191	602,829	0.028%
U.S. Physical Therapy			4,548	465,488	0.022%
US TREASURY N/B	2.88	10/15/21	7,870,000	7,953,619	0.375%
US TREASURY N/B	2.88	10/31/23	20,910,000	21,262,856	1.003%
US TREASURY N/B	1.75	11/15/20	555,000	547,282	0.026%
US TREASURY N/B	3	11/15/44	3,105,000	3,104,030	0.146%
US TREASURY N/B	2.88	11/30/23	7,510,000	7,642,598	0.360%

US TREASURY N/B	2.75	2/15/19	270,000	270,042	0.013%
US TREASURY N/B	2.75	2/15/28	615,000	618,363	0.029%
US TREASURY N/B	3.13	2/15/43	6,615,000	6,761,770	0.319%
US TREASURY N/B	2.5	2/15/46	2,060,000	1,864,622	0.088%
US TREASURY N/B	2.38	5/15/27	345,000	337,992	0.016%
US TREASURY N/B	2.88	5/15/28	1,110,000	1,127,517	0.053%
US TREASURY N/B	3.38	5/15/44	2,055,000	2,191,144	0.103%
US TREASURY N/B	3	5/15/47	1,095,000	1,093,802	0.052%
US TREASURY N/B	1.75	6/30/22	325,000	317,129	0.015%
US TREASURY N/B	2.63	7/15/21	4,725,000	4,742,719	0.224%
US TREASURY N/B	2.75	8/15/47	1,310,000	1,244,705	0.059%
US TREASURY N/B	3	8/15/48	2,700,000	2,697,047	0.127%
US TREASURY N/B	1.63	8/31/22	790,000	766,300	0.036%
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	520,000	655,418	0.031%
Valmont Industries			4,489	498,055	0.023%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	420,000	509,607	0.024%
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	60,000	68,262	0.003%
VENTAS REALTY LP	4.4	1/15/29	495,000	493,169	0.023%
Ventas, REIT			16,646	975,289	0.046%
Veoneer			21,399	547,142	0.026%
VEREIT OPERATING PARTNER	4.6	2/6/24	1,265,000	1,266,213	0.060%
VEREIT OPERATING PARTNER	4.88	6/1/26	105,000	104,860	0.005%
VEREIT OPERATING PARTNER	3.95	8/15/27	399,000	370,049	0.017%
Verizon Communications			127,072	7,143,988	0.337%
VERIZON COMMUNICATIONS	3.38	2/15/25	795,000	771,827	0.036%
Vertex Pharmaceuticals			35,256	5,842,272	0.276%
VERUS 2018-2 A1 144A	3.68	6/1/58	386,139	385,460	0.018%
VERUS 2018-INV1 A2 144A	3.85	3/25/58	125,951	125,942	0.006%
VERUS 2018-INV2 A1FX 144A	4.14	10/25/58	535,000	535,000	0.025%
VFET 2016-1A A3 144A	1.67	2/18/20	74,190	74,042	0.003%
Visa			91,718	12,101,273	0.571%
Visteon			4,768	287,415	0.014%
VMOT 2017-A A 144A	2.96	11/15/22	145,000	145,307	0.007%
VMware			11,305	1,550,255	0.073%
Vodafone, ADR			156,918	3,025,379	0.143%
VODAFONE GROUP PLC	4.38	5/30/28	425,000	412,502	0.019%
VODAFONE GROUP PLC	5	5/30/38	670,000	627,964	0.030%
VOLKSWAGEN GROUP AMERICA 144A	4.63	11/13/25	600,000	594,040	0.028%
VOYA 2016-1A A2R 144A	3.77	1/20/31	505,000	489,999	0.023%
VZOT 2017-1A C 144A	2.65	9/20/21	210,000	208,646	0.010%
VZOT 2017-3A B 144A	2.38	4/20/22	445,000	440,199	0.021%
VZOT 2018-1A C 144A	3.2	9/20/22	365,000	365,273	0.017%
Wal-Mart			19,809	1,845,208	0.087%
Waste Connections			12,075	896,569	0.042%
Watsco			700	97,398	0.005%
WaVe Life Sciences			5,946	249,970	0.012%
Webster Financial			8,152	401,812	0.019%
WellCare Health Plans			7,256	1,713,069	0.081%
Wells Fargo			256,904	11,838,136	0.558%
Western Alliance Bancorp			16,700	659,483	0.031%
WESTERN GAS PARTNERS	4	7/1/22	750,000	741,386	0.035%
Weyerhaeuser, REIT			35,945	785,758	0.037%
WFCM 2015-LC20 C	4.06	4/15/50	275,000	266,986	0.013%
WFCM 2015-NXS2 C	4.25	7/15/58	95,000	92,559	0.004%
WFCM 2015-SG1 A4	3.79	9/15/48	530,000	536,519	0.025%
WFCM 2016-C35 AS	3.18	7/15/48	695,000	670,505	0.032%
WFCM 2017-C39 B	4.03	9/15/50	1,165,000	1,155,701	0.055%
WFCM 2017-C41 B	4.19	11/15/50	471,000	472,474	0.022%
WFRBS 2014-C19 A5	4.1	3/15/47	355,000	367,031	0.017%
WFRBS 2014-C19 B	4.72	3/15/47	103,000	106,405	0.005%
WFRBS 2014-C20 A4	3.72	5/15/47	220,000	223,468	0.011%
WFRBS 2014-C20 AS	4.18	5/15/47	575,000	593,138	0.028%
WFRBS 2014-C22 AS	4.07	9/15/57	430,000	440,521	0.021%
WILLIAMS PARTNERS LP	3.9	1/15/25	115,000	111,294	0.005%
WILLIAMS PARTNERS LP	4.85	3/1/48	525,000	478,441	0.023%
WILLIS NORTH AMERICA INC	3.6	5/15/24	400,000	388,261	0.018%
Willis Towers Watson			35,165	5,340,157	0.252%
Wilmar International			615,000	1,408,380	0.066%
Wingstop			11,500	738,185	0.035%
Wix.com			4,275	386,204	0.018%
WOART 2018-B B	3.17	1/15/25	445,000	442,396	0.021%
WOLS 2018-A B	3.06	5/15/23	210,000	209,805	0.010%

WOODSIDE FINANCE LTD 144A	3.7	3/15/28	1,485,000	1,355,659	0.064%
WOODSIDE FINANCE LTD 144A	3.65	3/5/25	470,000	447,291	0.021%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	439,000	408,840	0.019%
Workday			25,195	4,023,138	0.190%
Worldpay			22,081	1,687,651	0.080%
WorleyParsons			145,789	1,170,957	0.055%
WPP			175,691	1,912,043	0.090%
WPP FINANCE 2010	3.75	9/19/24	1,230,000	1,144,733	0.054%
WPT 2017-WWP A 144A	3.53	11/10/36	420,000	414,121	0.020%
Wright Medical			17,701	481,821	0.023%
Wynn Resorts			504	49,851	0.002%
Xencor			10,923	394,976	0.019%
Xilinx			7,954	677,442	0.032%
Xylem			2,377	158,593	0.007%
Yahoo! Japan			250,300	622,677	0.029%
Yum! Brands			17,751	1,631,672	0.077%
YY, ADR			21,195	1,268,733	0.060%
Zalando			25,403	656,375	0.031%
Zendesk			11,300	659,581	0.031%
Zimmer Biomet Holdings			17,395	1,804,209	0.085%
Zoetis			3,084	263,805	0.012%
Zurich Insurance Group			8,594	2,561,776	0.121%
Zynga			142,700	560,811	0.026%
Miscellaneous Securities ‡				3,506,967	
Total Investments in Securities				2,116,199,399	

‡ 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
GOLDMAN SACHS & CO	USD	453,803	CAD	(595,000)	01/25/2019	17,678	0.001%
CITIBANK N A	USD	453,896	AUD	(630,000)	01/25/2019	9,921	0.000%
BNP PARIBAS SECURITIES CORP	USD	418,451	EUR	(364,000)	02/22/2019	(485)	0.000%
BANK OF AMERICA	CAD	595,000	USD	(449,246)	01/25/2019	(13,122)	-0.001%
BANK OF AMERICA	NOK	3,693,000	USD	(435,187)	02/22/2019	(7,028)	0.000%
BANK OF AMERICA	SEK	4,100,000	USD	(458,039)	02/22/2019	6,568	0.000%
BANK OF AMERICA	USD	436,983	CHF	(436,000)	02/22/2019	(8,791)	0.000%
BANK OF AMERICA	USD	416,151	EUR	(364,000)	02/22/2019	(2,785)	0.000%
BANK OF AMERICA	USD	440,321	NZD	(649,000)	02/22/2019	4,291	0.000%
JP MORGAN CHASE BANK	USD	94,006	COP	(301,758,168)	02/08/2019	1,270	0.000%
JP MORGAN CHASE BANK	USD	93,944	COP	(301,758,168)	02/08/2019	1,208	0.000%
JP MORGAN CHASE BANK	CHF	436,000	USD	(442,725)	02/22/2019	3,049	0.000%
JP MORGAN CHASE BANK	NZD	649,000	USD	(444,229)	02/22/2019	(8,200)	0.000%
CITIBANK N A	AUD	630,000	USD	(458,142)	01/25/2019	(14,168)	-0.001%
CITIBANK N A	JPY	49,755,000	USD	(442,860)	01/25/2019	11,990	0.001%
CITIBANK N A	USD	448,428	JPY	(49,755,000)	01/25/2019	(6,422)	0.000%
CITIBANK N A	GBP	368,000	USD	(472,703)	02/22/2019	(2,408)	0.000%
CITIBANK N A	USD	573,842	EUR	(500,000)	02/22/2019	(1,620)	0.000%
CITIBANK N A	USD	416,367	EUR	(364,000)	02/22/2019	(2,569)	0.000%
CITIBANK N A	USD	229,834	SEK	(2,050,000)	02/22/2019	(2,470)	0.000%
GOLDMAN SACHS & CO	USD	93,994	COP	(301,758,168)	02/08/2019	1,259	0.000%
GOLDMAN SACHS & CO	EUR	511,000	USD	(586,924)	02/22/2019	1,198	0.000%
GOLDMAN SACHS & CO	USD	475,414	GBP	(368,000)	02/22/2019	5,119	0.000%
GOLDMAN SACHS & CO	USD	436,872	NOK	(3,693,000)	02/22/2019	8,713	0.000%
HSBC SECURITIES INC	EUR	490,000	USD	(560,033)	02/22/2019	3,919	0.000%
MORGAN STANLEY & COMPANY LLC	USD	94,345	COP	(301,758,168)	02/08/2019	1,609	0.000%
MORGAN STANLEY & COMPANY LLC	USD	94,407	COP	(301,758,168)	02/08/2019	1,671	0.000%
MORGAN STANLEY & COMPANY LLC	USD	94,410	COP	(301,758,168)	02/08/2019	1,674	0.000%
MORGAN STANLEY & COMPANY LLC	USD	94,370	COP	(301,758,168)	02/08/2019	1,634	0.000%
MORGAN STANLEY & COMPANY LLC	USD	94,166	COP	(301,758,168)	02/08/2019	1,430	0.000%
MORGAN STANLEY & COMPANY LLC	USD	94,211	COP	(301,758,168)	02/08/2019	1,475	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	94,182	COP	(301,758,168)	02/08/2019	1,446	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	230,017	SEK	(2,050,000)	02/22/2019	(2,287)	0.000%
UBS SECURITIES LLC	USD	417,901	EUR	(362,644)	02/22/2019	525	0.000%

Total Forward Currency Exchange Contracts **15,293**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 1/19 C2750	2,750.00	1/18/2019	(45,100)	(30,443)	(0.001%)

Total Options **(30,443)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
COLOMBIA CDS 12/20/2023	1,235,000	(31,804)	(0.002%)
COLOMBIA CDS 12/20/2023	805,000	(20,730)	(0.001%)

COLOMBIA CDS 12/20/2023	1,245,000	(32,061)	(0.002%)
REPUBLIC OF INDONESIA CDS 12/20/2023	1,040,000	(17,341)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2023	810,000	(13,506)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2023	625,000	(10,421)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	150,000	(2,501)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	475,000	(7,920)	0.000%
PENERBANGAN MALAYSIA BHD - SNR DEBT CDS	1,000,000	(4,265)	0.000%
SOUTH AFRICA CDS 12/20/2023	1,288,000	(70,196)	(0.003%)
SOUTH AFRICA CDS 12/20/2023	630,000	(34,335)	(0.002%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(3,725,000)	(75,208)	(0.004%)

Total Swap Contracts (320,288)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH9 5YR US NOTE FUT MAR 19	140	3/29/2019	16,056,250	273,238	0.757%
MSCI EAFE FUT 3/19	(106)	3/15/2019	(9,094,800)	189,165	(0.429%)
S&P500 EMINI FUT 3/19	(102)	3/15/2019	(12,776,520)	21,221	(0.603%)
TUH9 2YR US NOTE FUT MAR 19	165	3/29/2019	35,031,563	229,218	1.652%
TYH9 UST 10YR FUT MAR19	(62)	3/20/2019	(7,564,969)	(130,401)	(0.357%)
UXYH9 UST 10YR ULTRA FUT MAR 19	17	3/20/2019	2,211,328	68,906	0.104%
WNH9 ULTRA US BOND FUT MAR 19	148	3/20/2019	23,777,125	1,213,852	1.121%

Total Futures Contracts 1,865,199

NET ASSETS 2,120,134,060

NET ASSET VALUE PER SHARE

Personal Strategy Balanced Fund Shares 21.18
(\$1,844,165,477 / 87,051,028 Shares Outstanding)

Personal Strategy Balanced Fund - I Class Shares 21.18
(\$275,968,583 / 13,027,936 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 | EEL Estonian Kroon | LTL Lithuanian Litas | RUB Russian Rouble |
| AMD Armenian Dram | EGP Egyptian Pound | LVL Latvian Lats | RWF Rwandan Franc |
| ANG Netherlands Antillian Guilder | ETB Ethiopian Birr | LYD Libyan Dinar | SAR Saudi Riyal |
| AOA Angolan Kwanza | EUR Euro | MAD Moroccan Dirham | SDD Sudanese Dinar |
| ARS Argentine Peso | FJD Fiji Dollar | MDL Moldovan Leu | SEK Swedish Krona |

AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanana 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.