

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
225 Liberty Street Trust 2016-225L	3.6	2/10/36	100,000	102,765	0.004%
280 Park Avenue 2017-280P Mortgage Trust	3.36	9/15/34	340,000	339,784	0.014%
2U			9,285	657,842	0.027%
Aaron's			23,400	1,230,840	0.051%
ABB			164,617	3,093,878	0.128%
Abbott Laboratories			21,244	1,698,245	0.070%
Abeona Therapeutics			5,800	42,688	0.002%
Abn Amro			141,111	3,181,300	0.131%
Acadia Healthcare			23,206	680,168	0.028%
Acadia Realty Trust, REIT			19,100	520,857	0.021%
Accelaron Pharma			11,500	535,555	0.022%
Activision Blizzard			2,859	130,170	0.005%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	435,000	450,769	0.019%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	230,000	232,875	0.010%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	149,813	0.006%
Aerojet Rocketdyne Holdings			29,205	1,037,654	0.043%
Agilent Technologies			38,213	3,071,561	0.127%
Agios Pharmaceuticals			5,184	349,609	0.014%
Aia	3.9	4/6/28	490,000	505,743	0.021%
AIA Group			328,400	3,283,924	0.135%
Aimmune Therapeutics			13,633	304,698	0.013%
Air Lease	2.75	1/15/23	60,000	58,446	0.002%
Air Liquide			23,711	3,017,512	0.124%
Air Products & Chemicals			25,573	4,883,420	0.201%
Aisin Seiki			32,300	1,156,309	0.048%
Alder Biopharmaceuticals			33,877	462,421	0.019%
Alexander & Baldwin, REIT			27,467	698,760	0.029%
Alexandria Real Estate Equities	4	1/15/24	65,000	67,255	0.003%
Alexandria Real Estate Equities	3.95	1/15/27	200,000	202,111	0.008%
Alexandria Real Estate Equities	3.95	1/15/28	280,000	281,819	0.012%
Alexandria Real Estate Equities	3.45	4/30/25	180,000	179,495	0.007%
Alexion Pharmaceuticals			29,052	3,927,249	0.162%
Alibaba Group Holding	3.6	11/28/24	850,000	872,235	0.036%
Alibaba Group Holding, ADR			126,393	23,060,403	0.951%
Alkermes			5,402	197,119	0.008%
Allegro CLO III	3.61	7/25/27	255,000	253,621	0.010%
Allogene therapeutics			3,479	100,578	0.004%
Ally Auto Receivables Trust 2015-2	3.01	3/15/22	25,000	25,000	0.001%
Alphabet Class A			7,624	8,972,609	0.370%
Alphabet Class C			21,140	24,803,773	1.023%
Altria	4.4	2/14/26	70,000	72,127	0.003%
Altria	4.8	2/14/29	395,000	406,918	0.017%
Altria	5.8	2/14/39	170,000	179,998	0.007%
Altria	5.95	2/14/49	170,000	181,854	0.008%
Amazon.com			31,665	56,387,449	2.326%
Amcor			197,271	2,158,420	0.089%
Amedisys			3,390	417,851	0.017%
American Airlines			4,615	146,572	0.006%
American Airlines 2013-1 Class A Pass Through Trust	4	7/15/25	1	1	0.000%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	19,744	19,774	0.001%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	51,053	50,318	0.002%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	123,068	120,334	0.005%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	257,998	264,165	0.011%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	107,023	104,177	0.004%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	161,406	156,832	0.006%
American Campus Communities Operating Partnership	3.63	11/15/27	215,000	209,907	0.009%
American Campus Communities, REIT			26,800	1,275,144	0.053%
American International	3.9	4/1/26	35,000	35,139	0.001%
American International Group			194,129	8,359,195	0.345%
American Public Education			11,943	359,723	0.015%
American Tower, REIT			1,546	304,655	0.013%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	700,000	696,788	0.029%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	80,000	80,637	0.003%
Ameriprise Financial			17,625	2,257,763	0.093%
Amneal Pharmaceuticals			19,200	272,064	0.011%

Analog Devices			11,245	1,183,761	0.049%
AnaptysBio			1,975	144,274	0.006%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	572,839	578,345	0.024%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	345,000	345,000	0.014%
Anglo American Capital	3.63	9/11/24	280,000	276,500	0.011%
Anglo American Capital	4	9/11/27	215,000	205,863	0.008%
Anheuser-Busch InBev Worldwide	4.15	1/23/25	64,000	66,675	0.003%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	195,000	214,425	0.009%
Anthem			43,755	12,556,810	0.518%
Antofagasta			180,999	2,277,280	0.094%
Apple			6,127	1,163,824	0.048%
Aptiv			48,430	3,849,701	0.159%
APT Pipelines	3.88	10/11/22	145,000	147,392	0.006%
APT Pipelines	4.25	7/15/27	520,000	526,300	0.022%
ArcelorMittal	4.55	3/11/26	130,000	132,600	0.005%
Arconic	6.15	8/15/20	365,000	377,775	0.016%
Argenx, ADR			6,003	749,415	0.031%
Array BioPharma			21,500	524,170	0.022%
Arrow Electronics	4	4/1/25	230,000	229,760	0.009%
Asahi Kasei			273,100	2,828,292	0.117%
Ascendis Pharma, ADR			11,005	1,295,289	0.053%
Ashford Hospitality Trust 2018-ASHF	3.73	4/15/35	180,000	179,661	0.007%
Ashford Hospitality Trust 2018-ASHF	3.88	4/15/35	85,000	84,680	0.003%
ASML Holding			11,977	2,252,275	0.093%
ASML Holding			16,157	3,036,718	0.125%
Assurant			12,457	1,182,294	0.049%
Astellas Pharma			345,900	5,197,420	0.214%
Atlantic Capital Bancshares			20,567	366,710	0.015%
Atricure			10,100	270,579	0.011%
Atrium Hotel Portfolio Trust 2017-ATRM	3.41	12/15/36	420,000	418,153	0.017%
AT&T			3,430	107,565	0.004%
Ausgrid Finance Pty	3.85	5/1/23	135,000	137,390	0.006%
Ausgrid Finance Pty	4.35	8/1/28	205,000	212,448	0.009%
Australia Government Bond	3.25	4/21/29	3,900,000	3,141,849	0.130%
Australia & New Zealand Banking			190,936	3,531,235	0.146%
Autoliv			24,532	1,800,470	0.074%
Automatic Data Processing			3,985	636,564	0.026%
Autoridad del Canal de Panama	4.95	7/29/35	200,000	213,750	0.009%
Avanos Medical			24,000	1,024,320	0.042%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	595,000	593,066	0.024%
Avis Budget Rental Car Funding AESOP	4	3/20/25	295,000	302,070	0.012%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	145,000	145,158	0.006%
Aviva			455,606	2,450,002	0.101%
Avnet	3.75	12/1/21	270,000	273,230	0.011%
AXA			205,978	5,180,554	0.214%
AXA Equitable Holdings	3.9	4/20/23	105,000	107,445	0.004%
AXA Equitable Holdings	4.35	4/20/28	290,000	294,038	0.012%
Axis Capital Holdings			14,600	799,788	0.033%
AZZ			19,400	794,042	0.033%
Baidu	4.38	3/29/28	375,000	386,976	0.016%
Baidu	2.88	7/6/22	460,000	454,732	0.019%
Baidu	3.88	9/29/23	255,000	260,620	0.011%
Baidu, ADR			10,200	1,681,470	0.069%
Ball			83,186	4,813,142	0.199%
Banco De Bogota	4.38	8/3/27	500,000	494,380	0.020%
Banco Santander Chile	3.88	9/20/22	150,000	153,408	0.006%
BANK 2017-BNK5	3.9	6/15/60	250,000	252,875	0.010%
BANK 2017-BNK5	4.26	6/15/60	85,000	84,915	0.004%
Bank of America	3.37	1/23/26	615,000	616,745	0.025%
Bank of America	3.55	3/5/24	235,000	238,517	0.010%
Bank of America			417,684	11,523,902	0.475%
BankUnited			31,200	1,042,080	0.043%
Barclays	4.61	2/15/23	230,000	234,777	0.010%
Barclays, ADR			61,709	493,672	0.020%
Barclays Bank	5.14	10/14/20	400,000	409,308	0.017%
Barings BDC			23,481	230,349	0.010%
Barings CLO Ltd 2013-I	3.56	1/20/28	285,000	281,529	0.012%
Barnes Group			9,400	483,254	0.020%
BASF			44,399	3,274,300	0.135%
BAT Capital	3.22	8/15/24	60,000	58,705	0.002%
BAT Capital	3.56	8/15/27	535,000	506,055	0.021%
Baxalta	4	6/23/25	140,000	143,948	0.006%

Bayer			80,473	5,181,833	0.214%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	150,029	150,488	0.006%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	62,751	62,398	0.003%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	66,693	66,894	0.003%
BCCRE Trust 2015-GTP	4.55	8/10/33	340,000	349,305	0.014%
BBVA Bancomer SA/Texas	4.38	4/10/24	300,000	306,378	0.013%
Becton Dickinson And	3.73	12/15/24	145,000	147,025	0.006%
Becton Dickinson And			17,159	1,067,737	0.044%
Becton Dickinson And	3.36	6/6/24	285,000	284,745	0.012%
Becton Dickinson And	3.7	6/6/27	935,000	930,947	0.038%
Becton, Dickinson & Company			75,093	18,752,975	0.774%
BeiGene, ADR			580	76,560	0.003%
Beijing Enterprises Holdings			262,500	1,490,585	0.061%
Bhp			131,027	3,161,301	0.130%
Bhp			32,382	885,110	0.037%
Blackstone Hedge Fund Solutions			82,488	94,466,648	3.897%
Bloom Energy			9,030	116,668	0.005%
Blue Hills Bancorp			22,455	536,675	0.022%
BlueMountain CLO 2015-2	3.71	7/18/27	250,000	247,919	0.010%
BlueMountain CLO 2015-2	4.28	7/18/27	250,000	248,032	0.010%
Blueprint Medicines			8,286	663,294	0.027%
BMW			24,248	1,872,294	0.077%
BNP Paribas			91,173	4,338,782	0.179%
Boardwalk Pipelines	4.95	12/15/24	175,000	181,393	0.007%
Boardwalk Pipelines	3.38	2/1/23	65,000	63,814	0.003%
Boardwalk Pipelines	5.95	6/1/26	250,000	265,037	0.011%
Boardwalk Pipelines	4.45	7/15/27	40,000	39,206	0.002%
Boeing			81,679	31,154,004	1.285%
Booking Holdings	3.65	3/15/25	310,000	316,466	0.013%
Booking Holdings	3.6	6/1/26	280,000	284,970	0.012%
Booking Holdings			6,681	11,657,744	0.481%
Booz Allen Hamilton			23,900	1,389,546	0.057%
Boral Finance Pty	3	11/1/22	30,000	29,428	0.001%
Boral Finance Pty	3.75	5/1/28	855,000	833,148	0.034%
Boston Beer			5,023	1,480,429	0.061%
Boston Properties	2.75	10/1/26	153,000	145,184	0.006%
Boston Properties	3.2	1/15/25	245,000	243,057	0.010%
Boston Properties	3.65	2/1/26	155,000	155,633	0.006%
Boston Scientific			98,682	3,787,415	0.156%
Boyd Gaming			3,400	93,024	0.004%
BP, ADR			135,118	5,907,359	0.244%
Brambles USA	4.13	10/23/25	100,000	101,803	0.004%
Braskem Finance	7.38	1/4/68	293,000	297,761	0.012%
Bridge Bancorp			19,300	565,490	0.023%
Bright Horizons Family Solutions			6,918	879,347	0.036%
Brinks Company			27,998	2,111,329	0.087%
Brixmor Operating Partnership	3.85	2/1/25	285,000	283,351	0.012%
Brixmor Operating Partnership	3.65	6/15/24	134,000	132,921	0.005%
Broadcom	4.25	4/15/26	215,000	213,409	0.009%
Broadcom			40,894	12,297,235	0.507%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	270,000	269,445	0.011%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	190,000	182,038	0.008%
Bruker			25,972	998,364	0.041%
Bunge Ltd Finance	4.35	3/15/24	45,000	45,546	0.002%
Bunge Ltd Finance	3.25	8/15/26	20,000	17,939	0.001%
Bunge Ltd Finance	3.75	9/25/27	85,000	77,873	0.003%
Burberry			121,048	3,085,130	0.127%
Burlington Stores			10,400	1,629,472	0.067%
BWX Technologies			27,420	1,359,484	0.056%
BXP Trust 2017-GM	3.38	6/13/39	320,000	325,167	0.013%
BX Trust 2017-IMC	3.53	10/15/32	330,000	328,960	0.014%
BX Trust 2017-IMC	4.73	10/15/32	250,000	248,899	0.010%
Cable One			2,130	2,090,339	0.086%
California Water Service Group			18,500	1,004,180	0.041%
Cal-Maine Foods			26,589	1,186,667	0.049%
Canadian Government Bond	2	6/1/28	5,400,000	4,171,458	0.172%
Canadian Pacific Railway			9,489	1,955,019	0.081%
Capital Auto Receivables Asset Trust 2015-4	2.01	7/20/20	668	667	0.000%
Capital One Financial	3.3	10/30/24	355,000	351,579	0.015%
Capitol Federal Financial			54,214	723,757	0.030%
Cara Therapeutics			4,785	93,882	0.004%
Cargurus			6,333	253,700	0.010%

Carlyle Global Market Strategies CLO 2015-1	3.76	4/20/27	435,000	435,961	0.018%
Carlyle Global Market Strategies CLO 2015-3	3.76	7/28/28	595,000	590,851	0.024%
Catalent			30,370	1,232,718	0.051%
Cavco Industries			2,600	305,578	0.013%
Cboe Global Markets			18,256	1,742,353	0.072%
CCCI Treasury	3.5	10/21/67	200,000	199,872	0.008%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	615,000	630,164	0.026%
Celgene	4.63	5/15/44	20,000	20,133	0.001%
Celgene	3.88	8/15/25	415,000	424,487	0.018%
Celgene	5.25	8/15/43	110,000	118,055	0.005%
Celgene			1,251	118,019	0.005%
Centene			47,163	2,504,355	0.103%
Centennial Resource Development			43,763	384,677	0.016%
CenterState Bank			11,500	273,815	0.011%
Central Japan Railway			13,400	3,114,785	0.128%
Ceridian HCM Holding			9,427	483,605	0.020%
CGGS Commercial Mortgage Trust 2018-WSS	3.58	2/15/37	210,000	208,419	0.009%
Challenger Ltd/Australia			397,049	2,340,095	0.097%
Charles Schwab			227,182	9,714,302	0.401%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.39	2/1/24	265,000	263,969	0.011%
Chart Industries			18,180	1,645,654	0.068%
Chegg			14,118	538,178	0.022%
Chesapeake Utilities			10,250	934,903	0.039%
Chevron			33,615	4,140,696	0.171%
Chubb			60,310	8,448,225	0.349%
Chuy's Holdings			17,325	394,490	0.016%
CIFC Funding 2015-IV	3.91	10/20/27	250,000	250,188	0.010%
CIFC Funding 2015-V	3.63	10/25/27	360,000	358,200	0.015%
Cigna	4.38	10/15/28	150,000	155,700	0.006%
Cigna	4.13	11/15/25	310,000	320,637	0.013%
Cigna	4.9	12/15/48	260,000	268,992	0.011%
Cigna			89,470	14,388,565	0.594%
Cigna Holding	3.05	10/15/27	95,000	90,024	0.004%
Cintas			3,141	634,828	0.026%
Cisco Systems			294,677	15,909,611	0.656%
Citigroup			7,154	445,122	0.018%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	55,000	55,818	0.002%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	260,000	267,873	0.011%
Citigroup Commercial Mortgage Trust 2018-B2	4.67	3/10/51	145,000	148,263	0.006%
CK Hutchison Holdings			346,492	3,643,489	0.150%
Close Brothers			28,767	545,443	0.023%
CNAC HK Finbridge	4.63	3/14/23	605,000	628,586	0.026%
Cnh Equipment Trust 2017	2.54	5/15/25	30,000	29,756	0.001%
CNOOC Finance 2015 USA	3.5	5/5/25	575,000	582,246	0.024%
Cole Park CLO Ltd 2015-1	3.81	10/20/28	435,000	432,665	0.018%
Collier Creek Holdings			26,100	270,135	0.011%
Colliers International			4,947	330,262	0.014%
Colombia Government International Bond	4	2/26/24	1,795,000	1,852,907	0.076%
Colombia Government International Bond	2.63	3/15/23	200,000	195,752	0.008%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	38,023	37,903	0.002%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	34,566	34,511	0.001%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	83,946	83,608	0.003%
COLT 2018-1 Mortgage Loan Trust	2.98	2/25/48	45,376	45,185	0.002%
COLT 2018-3 Mortgage Loan Trust	3.69	10/26/48	447,705	448,637	0.019%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	199,263	199,532	0.008%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	379,511	382,047	0.016%
COLT 2018-4 Mortgage Loan Trust	4.11	12/28/48	222,153	223,681	0.009%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	260,000	260,000	0.011%
Columbia Banking System			12,281	401,466	0.017%
Comcast	3.95	10/15/25	90,000	94,110	0.004%
Comcast	4.15	10/15/28	250,000	263,460	0.011%
Comcast	3.3	2/1/27	505,000	503,551	0.021%
Comcast	3.15	3/1/26	330,000	328,947	0.014%
Comcast	3.2	7/15/36	35,000	31,775	0.001%
Comcast			44,584	1,782,468	0.074%
COMM 2014-TWC Mortgage Trust	3.35	2/13/32	110,000	110,000	0.005%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	205,000	213,909	0.009%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	120,000	123,548	0.005%
COMM 2015-CCRE25 Mortgage Trust	4.54	8/10/48	425,000	443,472	0.018%
COMM 2015-CCRE25 Mortgage Trust	4.54	8/10/48	95,000	96,522	0.004%
COMM 2015-LC21 Mortgage Trust	4.3	7/10/48	210,000	219,133	0.009%
COMM 2015-PC1 Mortgage Trust	4.44	7/10/50	105,000	108,088	0.004%

COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	100,000	103,561	0.004%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	480,000	483,909	0.020%
COMM 2017-PANW Mortgage Trust	3.41	10/10/29	170,000	168,952	0.007%
Commercial Mortgage PTCs	3.65	2/10/49	134,793	137,348	0.006%
Commerzbank			91,425	708,785	0.029%
CommonSpirit Health	2.95	11/1/22	115,000	114,169	0.005%
Community Healthcare Trust, REIT			3,900	139,971	0.006%
Compass Group			119,449	2,810,460	0.116%
Computer Modelling			29,100	133,921	0.006%
Conagra Brands			227,067	6,298,839	0.260%
Concho Resources			29,746	3,300,616	0.136%
Connecticut Avenue Securities Trust 2019-R02	3.34	8/25/31	148,956	149,060	0.006%
ConocoPhillips			61,100	4,077,814	0.168%
Constellation Brands			371	65,047	0.003%
Constellium			29,600	236,208	0.010%
Cooper Companies			1,009	298,836	0.012%
Corning			96,159	3,182,863	0.131%
Corp Nacional del Cobre de Chile	3.63	8/1/27	200,000	200,804	0.008%
Corvus Pharmaceuticals			6,066	24,385	0.001%
CoStar Group			1,143	533,118	0.022%
Coupa Software			12,606	1,146,894	0.047%
Covestro			32,844	1,812,053	0.075%
Cray			22,958	598,056	0.025%
CRCC Yupeng	3.95	2/1/68	200,000	200,499	0.008%
Crinetics Pharmaceuticals			4,698	106,926	0.004%
Cross Country Healthcare			25,668	180,446	0.007%
Crown Castle International, REIT			18,449	2,361,472	0.097%
Crown Castle Towers	3.66	5/15/25	355,000	354,717	0.015%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	155,000	154,204	0.006%
CSL			9,997	1,387,109	0.057%
CSMC Trust 2015-GLPB	3.81	11/15/34	215,000	220,537	0.009%
CSW Industrials			9,117	522,313	0.022%
CSX			31,920	2,388,254	0.099%
Ctrip.com International	1.25	9/15/22	230,000	233,225	0.010%
Ctrip.com International, ADR			18,422	804,857	0.033%
CTS			18,000	528,660	0.022%
CubeSmart, REIT			10,100	323,604	0.013%
Cubic			19,323	1,086,726	0.045%
CVS Health	3.7	3/9/23	660,000	670,116	0.028%
CVS Health			99,183	5,348,939	0.221%
CyberAgent			40,200	1,645,002	0.068%
Cyber-Ark Software			4,890	582,155	0.024%
Cypress Semiconductor			13,600	202,912	0.008%
CytomX Therapeutics			7,527	80,915	0.003%
Danaher			132,290	17,464,926	0.721%
Danske Bank	3.88	9/12/23	240,000	235,801	0.010%
Danske Bank	2	9/8/21	255,000	245,884	0.010%
Danske Bank			99,556	1,749,964	0.072%
DBCG 2017-BBG Mortgage Trust	3.18	6/15/34	360,000	358,423	0.015%
DBS Group			202,356	3,777,357	0.156%
DCC			32,472	2,809,608	0.116%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	191,904	192,857	0.008%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	120,000	120,194	0.005%
Delta Air Lines	3.63	3/15/22	205,000	206,257	0.009%
Delta Air Lines	4.38	4/19/28	265,000	259,633	0.011%
Delta Air Lines			12,640	652,856	0.027%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	11,498	11,818	0.000%
Delta Air Lines 2010-2 Class A Pass Through Trust	4.95	5/23/19	4,524	4,533	0.000%
Delta Air Lines 2011-1 Class A Pass Through Trust	5.3	4/15/19	9,249	9,254	0.000%
Denny's			60,000	1,101,000	0.045%
Descartes Systems			43,084	1,567,396	0.065%
Deutsche Telekom International Finance BV	4.38	6/21/28	500,000	520,126	0.021%
Diageo			106,584	4,361,657	0.180%
Diamondback Energy			7,410	752,337	0.031%
Diamond Resorts Owner Trust 2015-2	2.99	5/22/28	21,983	21,977	0.001%
Direct Line Insurance			727,990	3,348,933	0.138%
Discover Financial Services	4.1	2/9/27	395,000	394,418	0.016%
Discover Financial Services	3.75	3/4/25	425,000	423,405	0.017%
District of Columbia	5.59	12/1/34	25,000	30,571	0.001%
DNB			254,906	4,695,318	0.194%
Dollar General			43,869	5,233,572	0.216%
Dollar Tree			51,872	5,448,635	0.225%

Domino's Pizza			834	215,255	0.009%
DowDuPont			77,497	4,131,365	0.170%
Dril-Quip			8,100	371,385	0.015%
DRIVEN BRANDS FUNDING	4.74	4/20/48	34,738	35,406	0.001%
Duke Energy			53,629	4,826,610	0.199%
Dunkin Brands			16,200	1,216,620	0.050%
EastGroup Properties, REIT			16,100	1,797,404	0.074%
Elanco Animal Health			119,632	3,836,598	0.158%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	29,762	29,460	0.001%
Electric Power development			88,000	2,145,914	0.089%
Electronic Arts			30,979	3,148,396	0.130%
Elekta			173,007	2,154,968	0.089%
Element Fleet Management			424,283	2,682,824	0.111%
Eli Lilly			74,585	9,678,150	0.399%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	525,000	538,229	0.022%
Enanta Pharmaceuticals			900	85,968	0.004%
Enbridge	6	1/15/77	205,000	203,463	0.008%
Encore Capital			27,828	757,756	0.031%
Enel Americas	4	10/25/26	500,000	495,025	0.020%
Enel Chile	4.88	6/12/28	500,000	528,550	0.022%
Enel Finance International	2.75	4/6/23	455,000	440,818	0.018%
Energy Transfer Operating	4.5	4/15/24	50,000	52,193	0.002%
Energy Transfer Operating	5.25	4/15/29	115,000	123,427	0.005%
Energy Transfer Operating	4.95	6/15/28	80,000	84,002	0.003%
Engie			262,664	3,917,089	0.162%
Eni	4	9/12/23	250,000	256,329	0.011%
Eni	4.75	9/12/28	360,000	372,415	0.015%
Entegris			40,200	1,434,738	0.059%
Entergy			84,275	8,059,218	0.332%
Enterprise Fleet Financing	1.97	1/20/23	58,197	57,931	0.002%
Enterprise Fleet Financing	2.13	7/20/22	85,165	84,883	0.004%
EOG Resources			28,059	2,670,656	0.110%
E.ON			107,607	1,197,482	0.049%
Equate Petrochemical BV	4.25	11/3/26	460,000	465,448	0.019%
Equinor			124,762	2,734,793	0.113%
Equity Bancshares			11,900	342,720	0.014%
Equity Commonwealth, REIT			14,700	480,543	0.020%
Erste Group Bank			28,195	1,036,274	0.043%
ESCO Technologies			17,455	1,170,009	0.048%
Eskom Holdings SOC	6.35	8/10/28	400,000	412,428	0.017%
Essent			11,900	517,055	0.021%
Essex Portfolio	3.38	4/15/26	170,000	167,936	0.007%
Essex Portfolio	3.63	5/1/27	245,000	244,544	0.010%
Euronet Worldwide			11,800	1,682,562	0.069%
Eutelsat Communications			103,497	1,812,445	0.075%
Eventbrite			3,007	57,644	0.002%
Evergy			61,067	3,544,939	0.146%
Evo Payments			5,921	172,005	0.007%
Expedia	5	2/15/26	715,000	755,717	0.031%
Expedia	4.5	8/15/24	190,000	196,759	0.008%
Experian Finance	4.25	2/1/29	215,000	221,947	0.009%
Express Scripts Holding	4.5	2/25/26	140,000	146,225	0.006%
Express Scripts Holding	3.4	3/1/27	295,000	287,950	0.012%
Facebook			212,909	35,489,801	1.464%
Fannie Mae Connecticut Avenue Securities	3.44	10/25/29	86,106	86,257	0.004%
Fannie Mae Connecticut Avenue Securities	4.64	10/25/30	185,000	184,747	0.008%
Fannie Mae Connecticut Avenue Securities	3.79	7/25/29	47,969	48,157	0.002%
Fannie Mae Connecticut Avenue Securities	3.09	7/25/30	913,711	911,624	0.038%
Fannie Mae Connecticut Avenue Securities	4.69	8/25/30	380,000	378,884	0.016%
Fannie Mae Interest Strip	6.5	2/25/32	1,589	350	0.000%
Fannie Mae REMICS	4	6/25/44	304,906	314,457	0.013%
FB Financial			21,745	690,621	0.028%
Federal Home Loan Mortgage	6	10/1/21	3,868	3,933	0.000%
Federal Home Loan Mortgage	6	10/1/21	1,070	1,086	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	37,224	39,413	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	64,381	68,176	0.003%
Federal Home Loan Mortgage	4	10/1/40	1,740	1,796	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,320	1,371	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	36,794	38,966	0.002%
Federal Home Loan Mortgage	4	10/1/41	59,573	61,845	0.003%
Federal Home Loan Mortgage	4.5	10/1/41	88,750	93,983	0.004%
Federal Home Loan Mortgage	3.5	10/1/42	105,753	108,099	0.004%

Federal Home Loan Mortgage	5.5	11/1/21	36	36	0.000%
Federal Home Loan Mortgage	6	11/1/21	591	596	0.000%
Federal Home Loan Mortgage	4.78	11/1/35	1,171	1,234	0.000%
Federal Home Loan Mortgage	4	11/1/40	938	974	0.000%
Federal Home Loan Mortgage	3.5	11/1/42	141,215	143,871	0.006%
Federal Home Loan Mortgage	5	1/1/24	18,047	18,747	0.001%
Federal Home Loan Mortgage	4.72	1/1/36	2,561	2,660	0.000%
Federal Home Loan Mortgage	4.76	1/1/37	8,165	8,571	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	231	253	0.000%
Federal Home Loan Mortgage	4	1/1/41	40,772	42,326	0.002%
Federal Home Loan Mortgage	6	12/1/33	21,839	24,081	0.001%
Federal Home Loan Mortgage	5	12/1/36	13,477	14,523	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	6,614	7,003	0.000%
Federal Home Loan Mortgage	4	12/1/40	435	452	0.000%
Federal Home Loan Mortgage	4	12/1/41	40,469	42,013	0.002%
Federal Home Loan Mortgage	3	12/1/42	183,213	183,393	0.008%
Federal Home Loan Mortgage	4.87	2/1/37	16,390	17,207	0.001%
Federal Home Loan Mortgage	4.93	2/1/37	12,382	13,045	0.001%
Federal Home Loan Mortgage	4	2/1/41	126,522	131,338	0.005%
Federal Home Loan Mortgage	3	2/1/43	25,302	25,358	0.001%
Federal Home Loan Mortgage	6.5	3/1/32	6,882	7,621	0.000%
Federal Home Loan Mortgage	6	3/1/33	8,107	8,937	0.000%
Federal Home Loan Mortgage	3	3/1/43	14,766	14,799	0.001%
Federal Home Loan Mortgage	3	3/1/43	15,182	15,216	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	74,311	75,705	0.003%
Federal Home Loan Mortgage	3.5	3/1/46	704,788	721,237	0.030%
Federal Home Loan Mortgage	2.5	4/1/30	179,032	178,895	0.007%
Federal Home Loan Mortgage	6.5	4/1/32	20,969	23,218	0.001%
Federal Home Loan Mortgage	5	4/1/40	4,061	4,386	0.000%
Federal Home Loan Mortgage	4	4/1/41	75,609	78,490	0.003%
Federal Home Loan Mortgage	3	4/1/43	123,984	124,105	0.005%
Federal Home Loan Mortgage	3	4/1/43	110,786	110,894	0.005%
Federal Home Loan Mortgage	5.5	5/1/20	521	524	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	138,399	145,179	0.006%
Federal Home Loan Mortgage	3.5	5/1/43	93,790	95,836	0.004%
Federal Home Loan Mortgage	7	6/1/32	524	538	0.000%
Federal Home Loan Mortgage	6	6/1/34	38,814	42,661	0.002%
Federal Home Loan Mortgage	4.5	6/1/39	50,083	53,035	0.002%
Federal Home Loan Mortgage	5	7/1/25	379	382	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	2,475	2,606	0.000%
Federal Home Loan Mortgage	5	7/1/40	23,994	25,921	0.001%
Federal Home Loan Mortgage	6	8/1/38	1,196	1,319	0.000%
Federal Home Loan Mortgage	6	8/1/38	1,545	1,702	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	43,712	46,286	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	10,751	11,386	0.000%
Federal Home Loan Mortgage	5	8/1/40	41,556	44,893	0.002%
Federal Home Loan Mortgage	5	8/1/40	44,752	48,346	0.002%
Federal Home Loan Mortgage	3.5	8/1/42	160,455	164,014	0.007%
Federal Home Loan Mortgage	5.5	9/1/20	1,085	1,091	0.000%
Federal Home Loan Mortgage	4.5	9/1/23	10,501	10,816	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	2,646	2,930	0.000%
Federal Home Loan Mortgage	4.54	9/1/32	197	201	0.000%
Federal Home Loan Mortgage	6	9/1/34	550	600	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	55,728	56,776	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	28,000	28,518	0.001%
Federal National Mortgage Assn.	3	10/1/29	49,342	49,815	0.002%
Federal National Mortgage Assn.	3	10/1/30	52,974	53,481	0.002%
Federal National Mortgage Assn.	5.5	10/1/35	17,321	19,013	0.001%
Federal National Mortgage Assn.	5	10/1/35	33,128	35,652	0.001%
Federal National Mortgage Assn.	5	10/1/35	36,262	39,026	0.002%
Federal National Mortgage Assn.	6.5	10/1/37	8,094	9,306	0.000%
Federal National Mortgage Assn.	3	10/1/37	86,014	86,884	0.004%
Federal National Mortgage Assn.	6	10/1/38	4,465	4,928	0.000%
Federal National Mortgage Assn.	4	10/1/41	55,478	57,548	0.002%
Federal National Mortgage Assn.	3	10/1/42	40,195	40,228	0.002%
Federal National Mortgage Assn.	3	10/1/42	31,298	31,324	0.001%
Federal National Mortgage Assn.	3	10/1/42	90,258	90,333	0.004%
Federal National Mortgage Assn.	3.5	10/1/42	236,847	241,448	0.010%
Federal National Mortgage Assn.	3.5	10/1/43	57,512	58,633	0.002%
Federal National Mortgage Assn.	3	10/1/46	29,159	29,237	0.001%
Federal National Mortgage Assn.	3	10/1/46	39,319	39,181	0.002%
Federal National Mortgage Assn.	3	10/1/46	311,201	310,591	0.013%

Federal National Mortgage Assn.	3	10/1/46	224,761	224,182	0.009%
Federal National Mortgage Assn.	3	11/1/28	35,084	35,472	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	250,581	256,889	0.011%
Federal National Mortgage Assn.	6	11/1/34	12,399	13,691	0.001%
Federal National Mortgage Assn.	5.5	11/1/35	6,870	7,558	0.000%
Federal National Mortgage Assn.	5	11/1/35	55,598	59,847	0.002%
Federal National Mortgage Assn.	3	11/1/36	274,495	276,943	0.011%
Federal National Mortgage Assn.	6.5	11/1/36	1,600	1,834	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	26,480	29,124	0.001%
Federal National Mortgage Assn.	6	11/1/38	4,683	5,171	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	11,257	11,897	0.000%
Federal National Mortgage Assn.	4	11/1/40	386,150	400,559	0.017%
Federal National Mortgage Assn.	4	11/1/40	177,529	184,141	0.008%
Federal National Mortgage Assn.	4	11/1/40	52,639	54,601	0.002%
Federal National Mortgage Assn.	4.5	11/1/40	240,930	253,989	0.010%
Federal National Mortgage Assn.	4	11/1/41	48,454	50,262	0.002%
Federal National Mortgage Assn.	2.5	11/1/42	35,400	34,453	0.001%
Federal National Mortgage Assn.	4	11/1/43	253,682	263,128	0.011%
Federal National Mortgage Assn.	5	11/1/44	40,832	44,026	0.002%
Federal National Mortgage Assn.	3.5	11/1/45	257,297	261,818	0.011%
Federal National Mortgage Assn.	3	11/1/46	616,034	614,257	0.025%
Federal National Mortgage Assn.	3	11/1/46	67,445	67,334	0.003%
Federal National Mortgage Assn.	3	11/1/46	103,346	103,176	0.004%
Federal National Mortgage Assn.	3	11/1/46	44,560	44,487	0.002%
Federal National Mortgage Assn.	3.5	11/1/46	262,606	267,219	0.011%
Federal National Mortgage Assn.	4.5	11/1/47	199,422	212,029	0.009%
Federal National Mortgage Assn.	6	1/1/22	1,857	1,887	0.000%
Federal National Mortgage Assn.	6	1/1/22	1,287	1,306	0.000%
Federal National Mortgage Assn.	3	1/1/27	585,000	590,333	0.024%
Federal National Mortgage Assn.	3	1/1/27	10,660	10,798	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	90,272	89,816	0.004%
Federal National Mortgage Assn.	5.5	1/1/36	14,701	16,172	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	10,378	11,418	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	188,102	193,490	0.008%
Federal National Mortgage Assn.	6	1/1/37	2,220	2,442	0.000%
Federal National Mortgage Assn.	4	1/1/39	3,675,000	3,780,369	0.156%
Federal National Mortgage Assn.	3.5	1/1/42	3,635,000	3,685,407	0.152%
Federal National Mortgage Assn.	3	1/1/43	3,365,000	3,347,255	0.138%
Federal National Mortgage Assn.	2.5	1/1/43	97,610	95,292	0.004%
Federal National Mortgage Assn.	3.5	1/1/43	87,901	89,606	0.004%
Federal National Mortgage Assn.	3.5	1/1/44	48,760	49,707	0.002%
Federal National Mortgage Assn.	5	1/1/44	169,116	181,638	0.007%
Federal National Mortgage Assn.	4.5	1/1/44	70,721	74,510	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	153,507	157,267	0.006%
Federal National Mortgage Assn.	3.5	1/1/44	219,453	223,722	0.009%
Federal National Mortgage Assn.	3.5	1/1/46	64,530	65,849	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	92,019	93,893	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	128,974	131,241	0.005%
Federal National Mortgage Assn.	4.5	12/1/19	5,846	5,948	0.000%
Federal National Mortgage Assn.	4.5	12/1/20	278	283	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	8,612	9,795	0.000%
Federal National Mortgage Assn.	5.5	12/1/34	9,255	10,169	0.000%
Federal National Mortgage Assn.	4.82	12/1/35	3,482	3,669	0.000%
Federal National Mortgage Assn.	4.77	12/1/35	2,938	3,128	0.000%
Federal National Mortgage Assn.	3	12/1/36	401,735	405,794	0.017%
Federal National Mortgage Assn.	5.5	12/1/38	7,424	8,168	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	15,201	16,064	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	33,810	35,746	0.001%
Federal National Mortgage Assn.	4	12/1/40	89,317	92,640	0.004%
Federal National Mortgage Assn.	4	12/1/40	130,135	134,988	0.006%
Federal National Mortgage Assn.	3.5	12/1/41	9,966	10,184	0.000%
Federal National Mortgage Assn.	3.5	12/1/44	157,096	160,150	0.007%
Federal National Mortgage Assn.	3.5	12/1/45	1,464,991	1,490,732	0.061%
Federal National Mortgage Assn.	4	12/1/45	401,844	417,322	0.017%
Federal National Mortgage Assn.	4	12/1/45	52,427	54,447	0.002%
Federal National Mortgage Assn.	4	12/1/45	130,907	135,364	0.006%
Federal National Mortgage Assn.	3.5	12/1/45	253,997	260,103	0.011%
Federal National Mortgage Assn.	3	12/1/46	230,707	230,328	0.010%
Federal National Mortgage Assn.	3	12/1/46	337,121	336,566	0.014%
Federal National Mortgage Assn.	3	12/1/46	221,873	221,301	0.009%
Federal National Mortgage Assn.	3	12/1/46	336,880	336,378	0.014%
Federal National Mortgage Assn.	3	12/1/46	565,245	564,315	0.023%

Federal National Mortgage Assn.	3	12/1/46	59,080	58,983	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	584,158	595,943	0.025%
Federal National Mortgage Assn.	4.5	12/1/48	156,877	163,929	0.007%
Federal National Mortgage Assn.	6	2/1/33	245	270	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	20,121	20,697	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	1,555	1,711	0.000%
Federal National Mortgage Assn.	6	2/1/36	30,389	33,556	0.001%
Federal National Mortgage Assn.	5	2/1/36	73,680	79,667	0.003%
Federal National Mortgage Assn.	6	2/1/37	33,510	36,974	0.002%
Federal National Mortgage Assn.	6	2/1/37	3,191	3,494	0.000%
Federal National Mortgage Assn.	6	2/1/37	38,411	42,390	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	26,690	29,354	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	7,972	8,767	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	30,851	32,618	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	26,436	27,950	0.001%
Federal National Mortgage Assn.	4	2/1/41	94,230	97,737	0.004%
Federal National Mortgage Assn.	4	2/1/41	25,883	26,848	0.001%
Federal National Mortgage Assn.	4	2/1/41	63,659	66,073	0.003%
Federal National Mortgage Assn.	5	2/1/42	13,185	14,217	0.001%
Federal National Mortgage Assn.	2.5	2/1/43	243,441	237,659	0.010%
Federal National Mortgage Assn.	3	2/1/43	13,669	13,681	0.001%
Federal National Mortgage Assn.	4.5	2/1/44	76,603	80,706	0.003%
Federal National Mortgage Assn.	3	2/1/44	12,691	12,725	0.001%
Federal National Mortgage Assn.	3.5	2/1/45	74,909	76,365	0.003%
Federal National Mortgage Assn.	4	2/1/45	289,935	299,936	0.012%
Federal National Mortgage Assn.	5	3/1/25	23,745	24,401	0.001%
Federal National Mortgage Assn.	6	3/1/33	5,814	6,417	0.000%
Federal National Mortgage Assn.	5	3/1/35	66,688	71,748	0.003%
Federal National Mortgage Assn.	5	3/1/36	16,761	18,037	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	63,043	66,654	0.003%
Federal National Mortgage Assn.	2.5	3/1/43	57,570	56,202	0.002%
Federal National Mortgage Assn.	3	3/1/43	33,214	33,242	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	42,932	41,912	0.002%
Federal National Mortgage Assn.	3.5	3/1/43	343,895	350,579	0.014%
Federal National Mortgage Assn.	3.5	3/1/44	60,603	62,018	0.003%
Federal National Mortgage Assn.	4.5	3/1/46	114,881	121,029	0.005%
Federal National Mortgage Assn.	4	3/1/46	371,980	384,696	0.016%
Federal National Mortgage Assn.	4	3/1/49	525,017	542,018	0.022%
Federal National Mortgage Assn.	3	4/1/33	3,700	3,685	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	4,237	4,661	0.000%
Federal National Mortgage Assn.	5	4/1/35	7,313	7,867	0.000%
Federal National Mortgage Assn.	6	4/1/35	6,089	6,762	0.000%
Federal National Mortgage Assn.	5	4/1/35	4,170	4,486	0.000%
Federal National Mortgage Assn.	6	4/1/36	683	755	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	45,851	48,477	0.002%
Federal National Mortgage Assn.	3.5	4/1/43	8,971	9,175	0.000%
Federal National Mortgage Assn.	3.5	4/1/43	22,457	22,930	0.001%
Federal National Mortgage Assn.	3	4/1/43	390,407	390,732	0.016%
Federal National Mortgage Assn.	3	4/1/43	168,270	168,410	0.007%
Federal National Mortgage Assn.	3.5	4/1/43	48,972	50,086	0.002%
Federal National Mortgage Assn.	4	4/1/44	105,467	109,396	0.005%
Federal National Mortgage Assn.	3	4/1/45	17,842	17,828	0.001%
Federal National Mortgage Assn.	3.5	4/1/49	155,000	157,539	0.006%
Federal National Mortgage Assn.	4.5	5/1/19	14	14	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	1,626	1,655	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	267,492	266,478	0.011%
Federal National Mortgage Assn.	3.5	5/1/33	253,274	259,141	0.011%
Federal National Mortgage Assn.	6	5/1/36	23,381	25,817	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	10,512	11,444	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	14,061	15,680	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	11,711	13,396	0.001%
Federal National Mortgage Assn.	5	5/1/40	31,460	33,938	0.001%
Federal National Mortgage Assn.	6	5/1/42	14,811	16,348	0.001%
Federal National Mortgage Assn.	4	5/1/42	253,833	263,297	0.011%
Federal National Mortgage Assn.	3.5	5/1/42	143,635	146,736	0.006%
Federal National Mortgage Assn.	3	5/1/43	43,529	43,605	0.002%
Federal National Mortgage Assn.	3.5	5/1/46	92,580	94,379	0.004%
Federal National Mortgage Assn.	4	5/1/47	239,131	247,157	0.010%
Federal National Mortgage Assn.	4.5	5/1/48	465,641	495,479	0.020%
Federal National Mortgage Assn.	4.5	5/1/48	430,975	450,885	0.019%
Federal National Mortgage Assn.	6	6/1/21	4,119	4,179	0.000%
Federal National Mortgage Assn.	2.5	6/1/32	330,881	329,036	0.014%

Federal National Mortgage Assn.	3	6/1/33	13,297	13,262	0.001%
Federal National Mortgage Assn.	5	6/1/35	4,961	5,337	0.000%
Federal National Mortgage Assn.	5	6/1/35	17,542	18,871	0.001%
Federal National Mortgage Assn.	5	6/1/35	2,649	2,850	0.000%
Federal National Mortgage Assn.	5	6/1/35	14,851	15,977	0.001%
Federal National Mortgage Assn.	6	6/1/36	1,222	1,349	0.000%
Federal National Mortgage Assn.	5.5	6/1/36	124,465	134,579	0.006%
Federal National Mortgage Assn.	5	6/1/41	11,940	12,874	0.001%
Federal National Mortgage Assn.	5	6/1/42	35,195	37,948	0.002%
Federal National Mortgage Assn.	3.5	6/1/42	33,874	34,531	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	52,277	53,296	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	38,049	38,943	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	8,439	8,631	0.000%
Federal National Mortgage Assn.	3.5	6/1/43	160,057	163,166	0.007%
Federal National Mortgage Assn.	4	6/1/45	773,439	799,928	0.033%
Federal National Mortgage Assn.	3.5	6/1/46	207,662	213,607	0.009%
Federal National Mortgage Assn.	4	6/1/47	313,768	324,300	0.013%
Federal National Mortgage Assn.	6.5	7/1/32	17,926	20,243	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	3,693	4,087	0.000%
Federal National Mortgage Assn.	5	7/1/34	40,989	44,100	0.002%
Federal National Mortgage Assn.	5	7/1/35	23,155	24,994	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	73,353	85,027	0.004%
Federal National Mortgage Assn.	5.5	7/1/36	25,583	28,141	0.001%
Federal National Mortgage Assn.	4.5	7/1/39	7,685	8,121	0.000%
Federal National Mortgage Assn.	5	7/1/41	30,562	32,945	0.001%
Federal National Mortgage Assn.	5	7/1/41	82,465	88,716	0.004%
Federal National Mortgage Assn.	3.5	7/1/42	312,437	318,495	0.013%
Federal National Mortgage Assn.	3.5	7/1/42	46,021	46,915	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	56,317	57,641	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	25,538	26,057	0.001%
Federal National Mortgage Assn.	6	8/1/22	1,278	1,303	0.000%
Federal National Mortgage Assn.	2.5	8/1/30	58,358	58,081	0.002%
Federal National Mortgage Assn.	3	8/1/32	79,493	80,257	0.003%
Federal National Mortgage Assn.	6	8/1/34	108,790	120,068	0.005%
Federal National Mortgage Assn.	6	8/1/37	117,486	129,677	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	3,931	4,325	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,220	1,342	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	2,401	2,641	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	93,729	102,835	0.004%
Federal National Mortgage Assn.	5.5	8/1/37	4,341	4,773	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	22,221	24,451	0.001%
Federal National Mortgage Assn.	6.5	8/1/38	26,754	30,286	0.001%
Federal National Mortgage Assn.	6	8/1/38	15,088	16,831	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	7,789	8,231	0.000%
Federal National Mortgage Assn.	4	8/1/42	271,186	281,299	0.012%
Federal National Mortgage Assn.	3.5	8/1/42	90,232	91,988	0.004%
Federal National Mortgage Assn.	3.5	8/1/43	25,146	25,680	0.001%
Federal National Mortgage Assn.	3	8/1/43	44,603	44,723	0.002%
Federal National Mortgage Assn.	3	8/1/43	78,157	78,222	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	24,477	24,997	0.001%
Federal National Mortgage Assn.	3	8/1/47	694,444	693,301	0.029%
Federal National Mortgage Assn.	3.5	8/1/47	137,405	140,299	0.006%
Federal National Mortgage Assn.	5	8/1/48	179,450	189,728	0.008%
Federal National Mortgage Assn.	5	9/1/19	617	631	0.000%
Federal National Mortgage Assn.	5.5	9/1/23	21,471	22,194	0.001%
Federal National Mortgage Assn.	5	9/1/23	751	768	0.000%
Federal National Mortgage Assn.	3	9/1/32	20,646	20,845	0.001%
Federal National Mortgage Assn.	5.5	9/1/34	25,356	27,867	0.001%
Federal National Mortgage Assn.	5	9/1/35	6,649	7,154	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	33,273	36,602	0.002%
Federal National Mortgage Assn.	6	9/1/38	22,997	25,393	0.001%
Federal National Mortgage Assn.	5.5	9/1/38	25,604	28,165	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	18,833	19,903	0.001%
Federal National Mortgage Assn.	6	9/1/39	67,128	74,037	0.003%
Federal National Mortgage Assn.	4.5	9/1/40	62,377	65,951	0.003%
Federal National Mortgage Assn.	4	9/1/41	189,351	196,405	0.008%
Federal National Mortgage Assn.	5.5	9/1/41	83,088	91,405	0.004%
Federal National Mortgage Assn.	4.5	9/1/42	29,388	31,035	0.001%
Federal National Mortgage Assn.	3.5	9/1/42	107,982	110,080	0.005%
Federal National Mortgage Assn.	3.5	9/1/43	132,429	135,440	0.006%
Federal National Mortgage Assn.	3.5	9/1/44	141,727	144,622	0.006%
Federal National Mortgage Assn.	3	9/1/44	18,195	18,210	0.001%

Federal National Mortgage Assn.	3.5	9/1/45	344,906	351,419	0.014%
Federal National Mortgage Assn.	4	9/1/45	29,049	30,042	0.001%
Federal National Mortgage Assn.	4	9/1/46	23,026	23,813	0.001%
Federal Signal			4,700	122,153	0.005%
Ferrari			5,140	687,732	0.028%
Fidelity National Financial	4.5	8/15/28	255,000	258,072	0.011%
Fidelity National Information			46,658	5,277,020	0.218%
Fiesta Restaurant			22,916	300,429	0.012%
Fifth Third Bancorp			234,756	5,920,546	0.244%
First Bancshares			9,400	290,460	0.012%
FirstEnergy	3.9	7/15/27	500,000	507,005	0.021%
FirstEnergy Transmission	4.35	1/15/25	385,000	400,938	0.017%
First Industrial Realty, REIT			12,146	429,483	0.018%
FirstKey Mortgage Trust 2014-1	4.01	11/25/44	99,237	102,502	0.004%
First Republic Bank			11,295	1,134,696	0.047%
FirstService			20,371	1,819,945	0.075%
Fiserv			66,394	5,861,262	0.242%
Five9			16,309	861,604	0.036%
Five Below			5,100	633,675	0.026%
Five Prime Therapeutics			2,568	34,411	0.001%
FleetCor Technologies			6,362	1,568,806	0.065%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	510,000	520,009	0.021%
Ford Motor Credit	3.81	10/12/21	200,000	197,839	0.008%
Ford Motor Credit	5.09	1/7/21	225,000	229,177	0.009%
Fortive			753	790,719	0.033%
Fortive			52,914	4,438,955	0.183%
Fox	4.71	1/25/29	140,000	150,082	0.006%
Fox			24,357	873,929	0.036%
Franco-Nevada			8,370	627,523	0.026%
Freddie Mac Structured Agency Credit Risk debt Notes	4.34	10/25/27	225,916	228,287	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	10/25/29	206,626	207,727	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	4.46	11/25/48	465,000	445,304	0.018%
Freddie Mac Structured Agency Credit Risk debt Notes	4.49	12/25/28	154,183	155,432	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	3.29	12/25/29	162,292	162,346	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	90,000	82,527	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	3.84	3/25/29	250,000	252,177	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	5.34	4/25/28	117,369	120,160	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	3.04	4/25/30	141,306	141,100	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	4.44	5/25/25	163,171	165,868	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	50,000	46,996	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	5.39	7/25/28	161,856	164,667	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	2.94	7/25/30	95,468	95,032	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	8/25/29	161,122	161,530	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	4.17	8/25/48	275,000	260,861	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	4.69	9/25/24	159,246	162,313	0.007%
FREMF 2018-K731 Mortgage Trust	3.91	2/25/25	180,000	181,285	0.007%
Fresenius			69,097	3,861,985	0.159%
Galaxy XXIX CLO	4.08	11/15/26	250,000	246,207	0.010%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	178,671	177,486	0.007%
Gam Holding			90,419	282,427	0.012%
Gardner denver Holdings			9,100	253,071	0.010%
GCP Applied Technologies			19,397	574,151	0.024%
GE			988,840	9,878,512	0.408%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	205,000	199,106	0.008%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	660,000	611,244	0.025%
General Electric	3.38	3/11/24	50,000	49,681	0.002%
General Motors	3.54	8/7/20	190,000	189,467	0.008%
General Motors Financial	4	10/6/26	100,000	95,613	0.004%
General Motors Financial	4.2	11/6/21	240,000	244,632	0.010%
General Motors Financial	5.1	1/17/24	170,000	176,683	0.007%
General Motors Financial	4.35	4/9/25	95,000	94,627	0.004%
Genesee & Wyoming			4,400	383,416	0.016%
Gentherm			16,696	615,415	0.025%
Gibraltar Industries			22,562	916,243	0.038%
GlaxoSmithKline, ADR			115,700	4,835,103	0.199%
Global Blood Therapeutics			14,134	748,113	0.031%
Global Payments			56,589	7,725,530	0.319%
GLP Capital LP / GLP Financing II	5.25	6/1/25	75,000	78,469	0.003%
GlycoMimetics			7,312	91,108	0.004%
GMF Floorplan Owner Revolving Trust	2.41	5/17/21	100,000	99,923	0.004%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	135,000	134,313	0.006%
GMF Floorplan Owner Revolving Trust	2.46	8/16/21	220,000	219,421	0.009%

GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	90,000	89,240	0.004%
GN Store Nord			39,418	1,830,670	0.076%
Goldman Sachs	3.5	11/16/26	60,000	59,162	0.002%
Goldman Sachs	2.91	6/5/23	580,000	573,244	0.024%
Goldman Sachs			677	129,977	0.005%
Golub Capital Partners CLO 39B	3.61	10/20/28	345,000	343,331	0.014%
Goosehead Insurance			6,400	178,432	0.007%
Government National Mortgage Assn.	5.5	10/15/38	28,706	31,565	0.001%
Government National Mortgage Assn.	5	10/15/39	24,562	26,378	0.001%
Government National Mortgage Assn.	8	10/20/25	85	91	0.000%
Government National Mortgage Assn.	4.5	10/20/40	115,639	121,757	0.005%
Government National Mortgage Assn.	3.5	10/20/44	24,897	25,499	0.001%
Government National Mortgage Assn.	5	10/20/47	27,152	28,822	0.001%
Government National Mortgage Assn.	4	10/20/48	369,630	381,924	0.016%
Government National Mortgage Assn.	4.5	11/20/39	9,269	9,764	0.000%
Government National Mortgage Assn.	4.5	11/20/40	159,609	168,055	0.007%
Government National Mortgage Assn.	4	11/20/42	71,738	74,699	0.003%
Government National Mortgage Assn.	3	11/20/46	148,375	149,361	0.006%
Government National Mortgage Assn.	5	11/20/47	117,833	124,615	0.005%
Government National Mortgage Assn.	4	11/20/48	395,668	408,828	0.017%
Government National Mortgage Assn.	5.5	1/20/36	74,018	80,788	0.003%
Government National Mortgage Assn.	3.5	1/20/46	17,194	17,587	0.001%
Government National Mortgage Assn.	4.5	1/20/47	120,540	126,806	0.005%
Government National Mortgage Assn.	5	1/20/48	244,516	255,523	0.011%
Government National Mortgage Assn.	4	1/20/48	22,118	22,848	0.001%
Government National Mortgage Assn.	5.5	1/20/49	56,834	60,117	0.002%
Government National Mortgage Assn.	4.5	1/20/49	273,962	284,833	0.012%
Government National Mortgage Assn.	5	12/15/39	83,767	89,978	0.004%
Government National Mortgage Assn.	6.5	12/20/33	747	858	0.000%
Government National Mortgage Assn.	6	12/20/38	37,479	41,560	0.002%
Government National Mortgage Assn.	5.5	12/20/39	13,730	14,860	0.001%
Government National Mortgage Assn.	3.5	12/20/42	87,578	89,806	0.004%
Government National Mortgage Assn.	5	12/20/47	321,805	338,449	0.014%
Government National Mortgage Assn.	4.5	12/20/48	259,256	270,454	0.011%
Government National Mortgage Assn.	5.5	12/20/48	82,677	87,452	0.004%
Government National Mortgage Assn.	7	2/15/30	4,937	5,010	0.000%
Government National Mortgage Assn.	5	2/15/40	32,356	34,751	0.001%
Government National Mortgage Assn.	5	2/15/40	32,356	34,751	0.001%
Government National Mortgage Assn.	2.5	2/15/43	54,656	53,473	0.002%
Government National Mortgage Assn.	4	2/20/44	214,124	222,750	0.009%
Government National Mortgage Assn.	3.5	2/20/45	51,124	52,295	0.002%
Government National Mortgage Assn.	3.5	2/20/46	206,551	211,259	0.009%
Government National Mortgage Assn.	3.5	2/20/46	181,217	185,749	0.008%
Government National Mortgage Assn.	3.5	2/20/48	444,771	453,932	0.019%
Government National Mortgage Assn.	3.5	2/20/48	249,069	254,219	0.010%
Government National Mortgage Assn.	3.5	2/20/49	304,239	311,028	0.013%
Government National Mortgage Assn.	6.5	3/15/26	1,338	1,469	0.000%
Government National Mortgage Assn.	4.5	3/20/41	17,120	18,026	0.001%
Government National Mortgage Assn.	3.5	3/20/43	113,355	115,810	0.005%
Government National Mortgage Assn.	5.5	3/20/49	144,000	152,358	0.006%
Government National Mortgage Assn.	8	4/15/22	950	952	0.000%
Government National Mortgage Assn.	5	4/20/40	18,274	19,547	0.001%
Government National Mortgage Assn.	3	4/20/46	90,042	90,639	0.004%
Government National Mortgage Assn.	4	4/20/47	218,830	226,311	0.009%
Government National Mortgage Assn.	4.5	5/20/40	29,158	30,700	0.001%
Government National Mortgage Assn.	3.5	5/20/45	18,377	18,777	0.001%
Government National Mortgage Assn.	3.5	5/20/45	37,750	38,616	0.002%
Government National Mortgage Assn.	3.5	5/20/46	18,186	18,601	0.001%
Government National Mortgage Assn.	3	5/20/46	20,000	20,139	0.001%
Government National Mortgage Assn.	3	5/20/46	22,384	22,557	0.001%
Government National Mortgage Assn.	4	5/20/47	680,526	703,161	0.029%
Government National Mortgage Assn.	5.5	5/20/48	444,309	469,704	0.019%
Government National Mortgage Assn.	5	5/20/48	59,726	63,891	0.003%
Government National Mortgage Assn.	5	6/15/40	30,034	32,247	0.001%
Government National Mortgage Assn.	5	6/20/40	34,525	37,352	0.002%
Government National Mortgage Assn.	3.5	6/20/43	132,948	136,330	0.006%
Government National Mortgage Assn.	3.5	6/20/43	167,476	171,411	0.007%
Government National Mortgage Assn.	5.5	6/20/44	106,674	115,880	0.005%
Government National Mortgage Assn.	3	6/20/46	49,652	49,969	0.002%
Government National Mortgage Assn.	5	6/20/47	76,923	81,102	0.003%
Government National Mortgage Assn.	5	6/20/48	69,342	74,173	0.003%
Government National Mortgage Assn.	3	7/15/43	9,663	9,742	0.000%

Government National Mortgage Assn.	5	7/20/39	13,819	14,783	0.001%
Government National Mortgage Assn.	3.5	7/20/42	148,671	152,454	0.006%
Government National Mortgage Assn.	4	7/20/42	75,693	78,825	0.003%
Government National Mortgage Assn.	3	7/20/46	1,314,103	1,322,835	0.055%
Government National Mortgage Assn.	3	7/20/46	21,024	21,187	0.001%
Government National Mortgage Assn.	3	7/20/46	43,260	43,560	0.002%
Government National Mortgage Assn.	3	7/20/46	40,561	40,846	0.002%
Government National Mortgage Assn.	3	7/20/46	62,910	63,352	0.003%
Government National Mortgage Assn.	3	7/20/46	16,711	16,828	0.001%
Government National Mortgage Assn.	3	7/20/46	81,856	82,425	0.003%
Government National Mortgage Assn.	5	7/20/47	52,541	55,276	0.002%
Government National Mortgage Assn.	5	7/20/48	24,767	26,502	0.001%
Government National Mortgage Assn.	5	8/20/40	25,251	27,010	0.001%
Government National Mortgage Assn.	5	8/20/41	61,338	65,617	0.003%
Government National Mortgage Assn.	3	8/20/45	201,242	202,580	0.008%
Government National Mortgage Assn.	3	8/20/46	478,050	481,521	0.020%
Government National Mortgage Assn.	3	8/20/46	22,071	22,212	0.001%
Government National Mortgage Assn.	3	8/20/46	29,328	29,533	0.001%
Government National Mortgage Assn.	3	8/20/46	29,430	29,658	0.001%
Government National Mortgage Assn.	5	8/20/47	85,853	90,322	0.004%
Government National Mortgage Assn.	5	9/15/39	19,671	21,123	0.001%
Government National Mortgage Assn.	3	9/15/42	201,753	203,404	0.008%
Government National Mortgage Assn.	4.5	9/15/45	54,718	57,581	0.002%
Government National Mortgage Assn.	4.5	9/20/40	66,185	69,672	0.003%
Government National Mortgage Assn.	4	9/20/42	8,603	8,958	0.000%
Government National Mortgage Assn.	3	9/20/46	19,556	19,682	0.001%
Government National Mortgage Assn.	3	9/20/46	21,894	22,048	0.001%
Government National Mortgage Assn.	5	9/20/47	294,508	309,838	0.013%
Government National Mortgage Association	3	11/20/47	174,017	173,596	0.007%
Government National Mortgage Association	4.5	12/20/39	34,333	1,702	0.000%
Government National Mortgage Association	3	12/20/47	217,120	217,491	0.009%
Government National Mortgage Association	4.5	2/20/39	2,894	98	0.000%
Government National Mortgage Association	4	2/20/43	41,250	7,692	0.000%
Government National Mortgage Association	2.94	2/20/49	174,394	174,228	0.007%
Government National Mortgage Association	2.94	2/20/49	139,690	139,558	0.006%
Government National Mortgage Association	3.5	4/20/39	70,984	4,694	0.000%
Government National Mortgage Association	4	5/20/37	127,495	9,990	0.000%
Government National Mortgage Association	3.5	5/20/43	56,858	9,530	0.000%
Government National Mortgage Association	2.79	9/20/48	147,843	146,624	0.006%
Graco			16,910	837,383	0.035%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	59,188	59,031	0.002%
Great Portland Estates			136,061	1,323,461	0.055%
Great Wolf Trust 2017-WOLF	3.68	9/15/34	210,000	209,602	0.009%
Green Dot			2,000	121,300	0.005%
GrubHub			2,093	145,401	0.006%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	200,000	203,060	0.008%
GS Mortgage-Backed Securities Trust	2.46	7/25/44	40,537	39,930	0.002%
GS Mortgage Securities Corp Trust 2018-FBLU	3.43	11/15/35	225,000	224,588	0.009%
GS Mortgage Securities Trust 2014-GC26	3.63	11/10/47	115,000	118,605	0.005%
GTP Acquisition Partners I	2.35	6/15/20	365,000	360,868	0.015%
GTT Communications			18,400	638,480	0.026%
Guardant Health			2,657	203,792	0.008%
Halcyon Loan Advisors Funding 2014-3	3.86	10/22/25	196,644	196,539	0.008%
Hamamatsu Photonics KK			36,900	1,431,467	0.059%
Hanger			26,256	500,177	0.021%
Hanover Insurance Group			9,500	1,084,615	0.045%
Hardee s Funding	4.25	6/20/48	194,025	196,272	0.008%
Hardee s Funding	4.96	6/20/48	248,750	261,304	0.011%
Harris			16,923	2,702,772	0.112%
Hawaiian Airlines			20,400	535,500	0.022%
Haynes International			15,325	503,120	0.021%
HCA Healthcare			8,953	1,167,292	0.048%
Healthcare Realty Trust	3.63	1/15/28	260,000	252,985	0.010%
Heathrow Funding	4.88	7/15/21	175,000	180,482	0.007%
Heritage Commerce			40,030	484,363	0.020%
Heritage-Crystal Clean			17,500	480,375	0.020%
Heritage Financial Corp.			19,000	572,660	0.024%
Hess	4.3	4/1/27	265,000	262,499	0.011%
Hess	5.8	4/1/47	165,000	171,743	0.007%
Highwoods Realty	4.13	3/15/28	155,000	156,775	0.006%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	42,511	42,081	0.002%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	54,417	53,999	0.002%

Hilton Orlando Trust 2018-ORL	3.25	12/15/34	375,000	372,526	0.015%
Hilton Worldwide Holdings			31,518	2,619,461	0.108%
HMS Holdings			26,100	772,821	0.032%
HOF 2019-1 A1 144A	3.45	1/25/59	300,000	300,000	0.012%
HOF 2019-1 A3 144A	3.61	1/25/59	315,000	315,000	0.013%
Hologic			15,169	734,180	0.030%
Home Bancshares			65,400	1,149,078	0.047%
Honda Motor			50,500	1,371,620	0.057%
Honeywell International			59,357	9,433,014	0.389%
Hope Bancorp			29,100	380,628	0.016%
HSBC Holdings	3.26	3/13/23	275,000	275,796	0.011%
HSBC Holdings	3.9	5/25/26	310,000	313,045	0.013%
Humana	3.85	10/1/24	190,000	193,651	0.008%
Humana			11,809	3,141,194	0.130%
Huron Consulting Group			6,100	288,042	0.012%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	175,000	173,664	0.007%
IAC/InterActiveCorp			11,924	2,505,352	0.103%
ICU Medical			2,929	700,998	0.029%
IHS Markit			3,932	213,822	0.009%
Illumina			588	182,686	0.008%
ImmunoGen			4,722	12,797	0.001%
Immunomedics			15,300	293,913	0.012%
Independence			538,327	1,862,046	0.077%
Independent Bank Group			16,450	843,721	0.035%
Indonesia Government International Bond	2.95	1/11/23	295,000	292,593	0.012%
Indonesia Government International Bond	3.7	1/8/22	795,000	805,709	0.033%
Infosys, ADR			126,700	1,384,831	0.057%
ING Groep			352,124	4,266,812	0.176%
Inphi			20,697	905,287	0.037%
Insmid			30,538	887,740	0.037%
Intercontinental Exchange			126,121	9,602,853	0.396%
International Paper			55,818	2,582,699	0.107%
Intesa Sanpaolo			847,293	2,067,842	0.085%
InTown Hotel Portfolio Trust 2018-STAY	3.18	1/15/33	125,000	124,253	0.005%
Intuit			41,831	10,935,042	0.451%
Intuitive Surgical			17,857	10,188,847	0.420%
Investors Bancorp			51,000	604,350	0.025%
Iridium Communications			13,600	359,584	0.015%
Israel Chemicals	6.38	5/31/38	385,000	415,634	0.017%
Israel Government Bond - Fixed	5.5	1/31/42	2,600,000	1,045,417	0.043%
J2 Acquisition			50,674	457,977	0.019%
J2 Acquisition			39,216	6,980	0.000%
Jagged Peak Energy			37,061	388,029	0.016%
JBG SMITH Properties, REIT			17,174	710,145	0.029%
J.B. Hunt Transport Services			666	67,459	0.003%
Jimmy Johns Funding	3.61	7/30/47	54,175	54,203	0.002%
John Bean Technologies			16,847	1,548,071	0.064%
Johnson Matthey			69,633	2,855,602	0.118%
JPMBB Commercial Mortgage Securities Trust 2014-C19	4.24	4/15/47	125,000	130,689	0.005%
JPMBB Commercial Mortgage Securities Trust 2014-C22	3.8	9/15/47	180,000	187,094	0.008%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	65,000	67,045	0.003%
JPMBB Commercial Mortgage Securities Trust 2018-C8	4.75	6/15/51	165,000	174,720	0.007%
JPMorgan Chase	2.95	10/1/26	775,000	757,542	0.031%
JPMorgan Chase	4.01	10/24/23	520,000	527,800	0.022%
JPMorgan Chase	3.54	5/1/28	120,000	120,320	0.005%
JPMorgan Chase	3.2	6/15/26	125,000	124,347	0.005%
JPMorgan Chase	3.9	7/15/25	65,000	67,602	0.003%
JPMorgan Chase			51,029	5,165,666	0.213%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.83	10/15/45	126,956	127,102	0.005%
JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	2.96	4/15/46	90,000	90,410	0.004%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2	3.06	8/15/49	165,000	161,326	0.007%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	80,000	84,157	0.003%
Kaiser Foundation Hospitals	3.5	4/1/22	270,000	276,692	0.011%
Kansas City Southern			2,648	307,115	0.013%
KazMunayGas National Co JSC	4.75	4/19/27	350,000	359,744	0.015%
Kering			5,450	3,126,149	0.129%
Keysight Technologies	4.6	4/6/27	330,000	341,819	0.014%
Keysight Technologies			64,851	5,655,007	0.233%
Kimco Realty	3.3	2/1/25	120,000	118,732	0.005%
Kingfisher			876,989	2,689,489	0.111%
Kirin Holdings			72,500	1,734,466	0.072%
KLA-Tencor			2,552	304,734	0.013%

Knight-Swift Transportation Holdings			5,524	180,524	0.007%
Knorr-Bremse			18,230	1,813,504	0.075%
Koninklijke Philips			185,732	7,588,596	0.313%
Kosmos Energy			14,468	90,136	0.004%
KT			52,887	1,310,783	0.054%
Lam Research			575	102,931	0.004%
Landstar System			5,400	590,706	0.024%
Largan Precision			12,000	1,799,808	0.074%
Las Vegas Sands			44,868	2,735,153	0.113%
Lattice Semiconductor			119,424	1,424,728	0.059%
Legrand			28,171	1,886,059	0.078%
Linde			6,382	1,122,785	0.046%
Littelfuse			1,600	291,968	0.012%
Live Oak Bancshares			20,856	304,706	0.013%
Lloyds Banking Group			4,426,192	3,586,024	0.148%
LM Ericsson			211,477	1,948,102	0.080%
Lojas Renner			105,349	1,171,516	0.048%
L'Oreal			16,981	4,572,857	0.189%
Luxfer Holdings			22,200	554,556	0.023%
MACOM Technology Solutions Holdings			21,400	357,594	0.015%
Macquarie Group			38,007	3,500,297	0.144%
Madrigal Pharmaceuticals			791	99,081	0.004%
Magna International			63,700	3,101,553	0.128%
Magnetite XVIII	3.76	11/15/28	250,000	249,065	0.010%
Magnolia Oil & Gas			35,100	421,200	0.017%
Marriott			27,273	3,411,580	0.141%
Marsh & McLennan			75,267	7,067,571	0.292%
Martin Marietta Materials			520	104,614	0.004%
MasterCard			72,514	17,073,421	0.704%
Matador Resources			11,650	225,195	0.009%
Matson			27,800	1,003,302	0.041%
Maxim Integrated Products			41,102	2,185,393	0.090%
McDonald's			41,836	7,944,656	0.328%
Medtronic			85,589	7,795,446	0.322%
Meggitt			497,623	3,262,198	0.135%
Melrose Industries			825,099	1,970,795	0.081%
Merck			133,751	11,124,071	0.459%
Meridian Bancorp			41,848	656,595	0.027%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	150,000	189,261	0.008%
Michaels			46,100	526,462	0.022%
Microchip Technology			2,569	213,124	0.009%
Micron Technology			89,517	3,699,738	0.153%
Microsoft			495,206	58,404,596	2.409%
Middlesex Water			6,530	365,615	0.015%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	56,330	55,828	0.002%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	158,795	156,865	0.006%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	316,967	315,816	0.013%
Minerals Technologies			6,300	370,377	0.015%
Miraca Holdings			34,100	847,695	0.035%
Mitsubishi Corporation			107,300	2,987,365	0.123%
Mitsubishi Electric			380,000	4,902,910	0.202%
Mitsubishi UFJ Financial			722,600	3,573,833	0.147%
Mitsubishi UFJ Lease & Finance			272,800	1,392,568	0.057%
Mitsui Fudosan			94,600	2,383,121	0.098%
MKS Instruments			4,900	455,945	0.019%
Molina Healthcare			14,623	2,075,881	0.086%
Momenta Pharmaceuticals			16,726	243,029	0.010%
Moncler			67,624	2,729,295	0.113%
Monolithic Power Systems			2,445	331,273	0.014%
Monro			27,000	2,336,040	0.096%
Moody's			703	127,306	0.005%
Moog			7,000	608,650	0.025%
Morgan Stanley	3.75	2/25/23	530,000	544,087	0.022%
Morgan Stanley			119,845	5,057,459	0.209%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	125,000	128,352	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	55,000	56,684	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	175,000	182,899	0.008%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	25,000	26,143	0.001%
Morgan Stanley Capital I Trust 2017-ASHF	3.73	11/15/34	240,000	239,697	0.010%
Morgan Stanley Capital I Trust 2017-JWDR	3.33	11/15/34	370,000	367,912	0.015%
Morgan Stanley Capital I Trust 2017-JWDR	3.68	11/15/34	245,000	243,770	0.010%
Motorola Solutions			20,853	2,928,178	0.121%

MPT Operating Partnership LP / MPT Finance	5	10/15/27	240,000	244,200	0.010%
MSCG Trust 2018-SELF	3.38	10/15/37	235,000	235,010	0.010%
Mueller Water Products			78,000	783,120	0.032%
Munich Re			21,202	5,024,778	0.207%
Murata Manufacturing			43,200	2,161,944	0.089%
MVW Owner Trust 2013-1	2.15	4/22/30	14,337	14,227	0.001%
MVW Owner Trust 2014-1	2.25	9/22/31	24,952	24,667	0.001%
MVW Owner Trust 2017-1	2.42	12/20/34	62,879	61,684	0.003%
MyoKardia			10,150	527,699	0.022%
National Bank of Canada			71,600	3,231,336	0.133%
National Commerce			7,600	297,996	0.012%
National Grid			251,450	2,791,191	0.115%
National Instruments			23,954	1,062,599	0.044%
National Vision Holdings			14,051	441,623	0.018%
NAVER			8,806	963,750	0.040%
Navient Private Education Loan Trust 2017	2.88	12/16/58	100,000	99,364	0.004%
Nestle			150,994	14,397,340	0.594%
Netflix	4.63	5/15/29	290,000	346,851	0.014%
Netflix			25,970	9,259,863	0.382%
Neuberger Berman CLO XIX	3.94	7/15/27	625,000	607,897	0.025%
Neuberger Berman CLO XVI-S	3.64	1/15/28	325,000	322,384	0.013%
Nevro			6,760	422,568	0.017%
New Fortress Energy			11,837	138,256	0.006%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	342,483	344,283	0.014%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	347,306	350,425	0.014%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	255,000	256,009	0.011%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	105,000	105,414	0.004%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	325,000	394,557	0.016%
NextEra Energy			33,423	2,079,775	0.086%
NextEra Energy			66,182	12,794,304	0.528%
Nextera Energy Partners			11,500	536,360	0.022%
Nielsen Holdings			120,061	2,841,844	0.117%
Nippon Telegraph & Telephone			180,300	7,686,385	0.317%
NiSource			124,497	3,568,084	0.147%
Nomad Foods			19,454	397,834	0.016%
Nordea Bank Abp			236,528	1,801,129	0.074%
Norfolk Southern			2,579	481,989	0.020%
Northern Star Resources			55,060	349,803	0.014%
Northrop Grumman			38,015	10,248,844	0.423%
Norwegian Cruise Line Holdings			17,667	970,978	0.040%
Novanta			18,668	1,581,740	0.065%
Novartis			114,573	11,012,705	0.454%
Novo Nordisk			36,691	1,917,669	0.079%
NuVasive			9,400	533,826	0.022%
NVIDIA			32,441	5,825,106	0.240%
NXP BV / NXP Funding	4.88	3/1/24	230,000	242,650	0.010%
NXP Semiconductors			64,376	5,690,195	0.235%
Occidental Petroleum			76,670	5,075,554	0.209%
Octagon Investment Partners XXIII	3.64	7/15/27	250,000	247,556	0.010%
Okta			2,200	182,006	0.008%
Ollies Bargain Outlet Holdings			17,058	1,455,559	0.060%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	205,000	206,840	0.009%
Omron			42,100	1,977,910	0.082%
ONE Gas			25,950	2,310,329	0.095%
OneSpaWorld Holdings			19,500	266,370	0.011%
Orchard therapeutics, ADR			4,767	85,234	0.004%
Origin Bancorp			14,032	477,790	0.020%
Osisko Gold Royalties			32,100	360,550	0.015%
OZLM VII	3.78	7/17/29	500,000	493,767	0.020%
OZLM VIII	3.63	10/17/29	370,000	368,424	0.015%
PACCAR			13,177	897,881	0.037%
Pacific Gas & Electric	4	12/1/46	145,000	116,906	0.005%
Pacific Gas & Electric	3.95	12/1/47	667,000	536,935	0.022%
Pacific Premier Bancorp			17,100	453,663	0.019%
Packaging Corporation of America			25,303	2,514,612	0.104%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	355,000	351,440	0.014%
Panasonic			262,800	2,265,888	0.093%
Papa John's International			15,800	836,610	0.035%
Paramount, REIT			56,561	802,601	0.033%
Paycom Software			2,900	548,477	0.023%
PayPal Holdings			99,054	10,285,767	0.424%
PDF Solutions			26,469	326,892	0.013%

PennyMac Financial Services			20,200	449,248	0.019%
PepsiCo			8,641	1,058,955	0.044%
Performance Food			24,214	959,843	0.040%
Persimmon			89,123	2,520,911	0.104%
Pertamina Persero PT	6.45	5/30/44	450,000	514,904	0.021%
Peru LNG Srl	5.38	3/22/30	500,000	522,500	0.022%
Perusahaan Listrik Negara PT	5.45	5/21/28	500,000	535,671	0.022%
Petroleos Mexicanos	5.5	1/21/21	465,000	473,835	0.020%
Petroleos Mexicanos	4.88	1/24/22	620,000	626,826	0.026%
Petroleos Mexicanos	6.38	2/4/21	380,000	395,010	0.016%
Petroleos Mexicanos	5.38	3/13/22	210,000	215,040	0.009%
Pfizer			424,058	18,009,743	0.743%
PG&E			1,137	20,239	0.001%
PGT Innovations			30,695	425,126	0.018%
Philip Morris International			103,258	9,126,975	0.377%
Ping An Insurance			311,000	3,501,305	0.144%
Pinnacle Financial Partners			20,786	1,136,994	0.047%
Pioneer Natural Resources			17,905	2,726,573	0.112%
Plains All American Pipeline LP / PAA Finance	4.65	10/15/25	255,000	265,321	0.011%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	55,000	53,817	0.002%
Pluralsight			11,593	367,962	0.015%
PNC Financial Services Group			36,031	4,419,562	0.182%
PNM Resources			37,100	1,756,314	0.072%
Pola Orbis Holdings			37,700	1,205,882	0.050%
PolyOne			13,900	407,409	0.017%
Post Holdings			15,400	1,684,760	0.070%
PRA Group			33,100	887,411	0.037%
Prestige Consumer Healthcare			11,700	349,947	0.014%
Principal Financial	4.7	5/15/55	295,000	289,100	0.012%
Principia Biopharma			6,297	214,098	0.009%
Progressive			9,449	681,178	0.028%
Prologis, REIT			75,548	5,435,679	0.224%
Proofpoint			9,800	1,190,014	0.049%
Prosperity Bancshares			13,300	918,498	0.038%
Prudential			251,408	5,039,617	0.208%
Prudential Financial			31,925	2,933,269	0.121%
Prysmian			90,207	1,709,660	0.071%
PS Business Parks, REIT			11,664	1,829,265	0.075%
PTC Therapeutics			3,900	146,796	0.006%
Public Storage, REIT			16,799	3,658,486	0.151%
Pure Storage			11,275	245,682	0.010%
Quaker Chemical			2,000	400,660	0.017%
Qualcomm			46,290	2,639,919	0.109%
Quanex Building Products			19,663	312,445	0.013%
Quidel			19,625	1,284,849	0.053%
QVC	5.13	7/2/22	545,000	570,340	0.024%
Radian			28,900	599,386	0.025%
Radius Health			26,300	524,422	0.022%
Raymond James Financial			6,406	515,106	0.021%
Reata Pharmaceuticals			1,400	119,658	0.005%
Recruit Holdings			85,800	2,459,926	0.101%
Redfin			19,713	399,583	0.016%
Red Robin Gourmet Burgers			14,793	426,186	0.018%
Regency Centers	3.6	2/1/27	160,000	158,255	0.007%
Regency Centers	4.13	3/15/28	85,000	87,264	0.004%
Regency Centers, REIT			7,740	522,373	0.022%
Regeneron Pharmaceuticals			1,841	755,951	0.031%
REI - SECURITY LENDING COLLATERAL			1,422,869	14,228,687	0.587%
Renesas Electronics			168,200	781,649	0.032%
Rentokil Initial			196,324	904,329	0.037%
Republic Services			32,684	2,627,140	0.108%
Restaurant Brands International			28,257	1,839,813	0.076%
RETL 2019-RVP	3.63	3/15/36	225,000	225,000	0.009%
Rev			16,943	185,526	0.008%
Reynolds American	4.45	6/12/25	175,000	179,453	0.007%
Reynolds American	5.85	8/15/45	130,000	133,358	0.006%
RH			2,418	248,933	0.010%
Rio Tinto			20,892	1,454,957	0.060%
Roche Holding			33,036	9,103,230	0.376%
Roper Technologies			20,626	7,053,473	0.291%
Ross Stores			65,392	6,087,995	0.251%
Royal Bank Of Scotland	3.5	5/15/23	245,000	242,903	0.010%

Royal Caribbean Cruises			25,408	2,912,265	0.120%
Royal Dutch Shell, ADR			81,700	5,224,715	0.216%
Rsa Insurance			206,071	1,363,706	0.056%
Sabine Pass Liquefaction	5	3/15/27	545,000	577,700	0.024%
SACI Falabella	4.38	1/27/25	500,000	511,720	0.021%
Safety Insurance Group			6,058	527,894	0.022%
SAGE Therapeutics			14,271	2,269,803	0.094%
Salesforce.com			70,849	11,220,356	0.463%
Samsonite International			473,400	1,521,047	0.063%
Samsung Electronics			138,282	5,454,247	0.225%
Sanderson Farms			7,700	1,015,168	0.042%
Sanofi			58,696	5,190,171	0.214%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	625,000	629,098	0.026%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	40,000	39,891	0.002%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	100,000	100,071	0.004%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	120,000	120,589	0.005%
Sarepta Therapeutics			1,400	166,866	0.007%
SASOL Financing USA	5.88	3/27/24	475,000	504,275	0.021%
SBA Tower Trust	2.9	10/15/19	165,000	164,858	0.007%
SBA Tower Trust	3.16	10/8/20	455,000	453,319	0.019%
SBA Tower Trust	3.87	10/8/24	290,000	294,697	0.012%
SBA Tower Trust	3.45	3/15/23	125,000	125,480	0.005%
SBA Tower Trust	3.17	4/15/22	280,000	279,229	0.012%
Scentre			703,004	2,052,137	0.085%
Schneider National			21,449	451,501	0.019%
Scholar Rock Holding			2,492	46,825	0.002%
Seacoast Banking			38,709	1,019,982	0.042%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	60,000	57,626	0.002%
Seattle Genetics			4,930	361,073	0.015%
Selective Insurance			24,560	1,554,157	0.064%
Sembcorp Industries			307,120	579,236	0.024%
Sempra Energy			9,440	999,484	0.041%
Sempra Energy	3.8	2/1/38	160,000	146,448	0.006%
Sempra Energy	4	2/1/48	95,000	86,655	0.004%
Sempra Energy	3.25	6/15/27	90,000	86,159	0.004%
Sempra Energy			4,954	526,656	0.022%
Sempra Energy			98,749	12,428,549	0.513%
Sequoia Mortgage Trust 2013-4	3.49	4/25/43	330,048	329,632	0.014%
Sequoia Mortgage Trust 2017-5	3.88	8/25/47	125,046	126,708	0.005%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	262,671	264,589	0.011%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	85,257	85,821	0.004%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	240,185	242,903	0.010%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	276,025	279,802	0.012%
ServiceNow			44,018	10,849,997	0.448%
Seven Generations Energy			51,800	374,056	0.015%
Seven & i Holdings			79,100	2,984,458	0.123%
Sherwin-Williams			2,774	1,194,790	0.049%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	305,000	300,061	0.012%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	140,000	135,156	0.006%
Shockwave Medical			1,758	58,840	0.002%
Siemens			67,732	7,284,100	0.301%
Siemens Healthineers			43,538	1,817,734	0.075%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	42,408	41,994	0.002%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	17,780	17,685	0.001%
Sigma Alimentos SA de CV	4.13	5/2/26	450,000	441,000	0.018%
Simmons First National			9,400	230,112	0.009%
Simply Good Foods			40,112	825,906	0.034%
Simpson Manufacturing			10,400	616,408	0.025%
SiteOne Landscape Supply			22,610	1,292,162	0.053%
SJW			13,758	849,419	0.035%
Skyline Champion			23,857	453,283	0.019%
SLIde 2018-FUN	4.78	6/15/31	226,913	227,335	0.009%
SLM Corporation			40,602	402,366	0.017%
SLM Student Loan Trust 2008-5	4.47	7/25/23	124,104	125,716	0.005%
SLM Student Loan Trust 2008-9	4.27	4/25/23	119,659	121,038	0.005%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	180,821	179,680	0.007%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	245,000	251,317	0.010%
Smb Private Education Loan Trust 2015	2.98	7/15/27	119,440	119,607	0.005%
Smb Private Education Loan Trust 2015	4.43	8/16/32	240,000	248,391	0.010%
Smb Private Education Loan Trust 2016	2.43	2/17/32	623,636	613,691	0.025%
Smb Private Education Loan Trust 2016	2.7	5/15/31	72,611	72,228	0.003%
Smb Private Education Loan Trust 2016	2.34	9/15/34	331,119	324,720	0.013%

Smb Private Education Loan Trust 2017	2.82	10/15/35	588,000	581,726	0.024%
Smb Private Education Loan Trust 2018	3.63	11/15/35	260,000	266,940	0.011%
Smb Private Education Loan Trust 2018	3.6	1/15/37	225,000	229,244	0.009%
Smb Private Education Loan Trust 2018	3.2	1/15/37	100,000	99,562	0.004%
SMC			5,700	2,148,653	0.089%
SOFTBANK GROUP CORP			21,900	2,134,740	0.088%
Solvay Finance America	4.45	12/3/25	250,000	256,815	0.011%
Sony			39,700	1,676,182	0.069%
South32			618,320	1,642,130	0.068%
South Carolina Public Service Authority	4.32	12/1/27	115,000	118,342	0.005%
Southern	3.25	7/1/26	260,000	254,694	0.011%
Southern California Edison	2.9	3/1/21	45,000	44,548	0.002%
Southern California Edison	4.2	3/1/29	60,000	60,868	0.003%
Southern California Edison	4.13	3/1/48	225,000	214,936	0.009%
Southern California Edison	4.88	3/1/49	55,000	58,375	0.002%
Southern California Edison	4	4/1/47	20,000	18,720	0.001%
Southern California Edison	3.88	6/1/21	30,000	30,240	0.001%
Southern Company			141,884	7,332,565	0.303%
South Jersey Industries			4,357	223,831	0.009%
South State			10,466	715,246	0.030%
Southwest Gas Holdings			20,543	1,689,867	0.070%
S&P Global			9,279	1,953,693	0.081%
Spirit AeroSystems Holdings			37,030	3,389,356	0.140%
Splunk			33,374	4,158,400	0.172%
SS&C Technologies Holdings			35,498	2,260,868	0.093%
SSE			13,238	204,817	0.008%
STACR Trust 2018-DNA2	3.29	12/25/30	550,000	549,850	0.023%
STACR Trust 2018-DNA2	4.64	12/25/30	215,000	213,502	0.009%
STACR Trust 2018-DNA3	3.24	9/25/48	90,000	89,907	0.004%
STACR Trust 2018-HRP2	3.34	2/25/47	135,000	135,000	0.006%
STACR Trust 2018-HRP2	3.74	2/25/47	260,000	261,086	0.011%
Standard Chartered			269,541	2,077,726	0.086%
Stanley Electric			57,800	1,557,573	0.064%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	211,082	214,259	0.009%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	4/25/49	220,000	220,000	0.009%
State Auto Financial			11,000	362,120	0.015%
State Board of Administration Finance	2.16	7/1/19	145,000	144,846	0.006%
State Board of Administration Finance	3	7/1/20	140,000	140,739	0.006%
State Grid Overseas Investment 2016	3.75	5/2/23	250,000	257,193	0.011%
State Grid Overseas Investment 2016	2.75	5/4/22	535,000	531,033	0.022%
STERIS			10,000	1,280,300	0.053%
Sterling Bancorp Inc/MI			30,612	310,406	0.013%
StoneCo			12,013	493,854	0.020%
StoneCo			21,168	826,706	0.034%
Stora Enso			180,800	2,213,591	0.091%
Storebrand			362,425	2,823,479	0.116%
Stroer SE & Co KGaA			26,498	1,552,966	0.064%
Stryker			86,760	17,136,835	0.707%
Sumitomo Corporation			313,800	4,350,613	0.179%
Sumitomo Metal Mining			52,800	1,564,560	0.065%
Sumitomo Mitsui Trust Holdings			62,458	2,244,686	0.093%
Sumitomo Rubber Industries			71,800	862,362	0.036%
Sun Hydraulics			9,174	426,683	0.018%
Sun Life Financial			111,693	4,291,031	0.177%
SunTrust Auto Receivables Trust 2015-1	1.78	1/15/21	105,735	105,554	0.004%
Suzuki Motor			51,200	2,269,588	0.094%
Svenska Handelsbanken			324,891	3,430,200	0.142%
Sweden Government Bond	0.75	11/12/29	1,600,000	179,708	0.007%
Sweden Government Bond	3.5	3/30/39	3,950,000	634,639	0.026%
Sweden Government Bond	2.25	6/1/32	1,600,000	210,098	0.009%
Symphony CLO XVII	3.67	4/15/28	485,000	482,454	0.020%
Syngenta Finance	3.93	4/23/21	395,000	397,701	0.016%
Synopsys			55,992	6,447,479	0.266%
Tableau Software			14,721	1,873,689	0.077%
Taco Bell Funding	4.32	11/25/48	329,175	338,688	0.014%
Taiwan Semiconductor Manufacturing			798,759	6,397,306	0.264%
Takeda Pharmaceutical, ADR			66,179	1,348,066	0.056%
TD Ameritrade Holding			150,094	7,503,199	0.310%
Team			27,600	483,000	0.020%
TechnoPro Holdings			12,800	766,917	0.032%
Telecom Italia			2,218,458	1,259,909	0.052%
Teledyne Technologies			10,010	2,372,470	0.098%

Teleflex			1,649	498,262	0.021%
Telefonica			245,373	2,055,469	0.085%
Telefonica Deutschland Holding			726,014	2,282,892	0.094%
Telstra			222,233	524,040	0.022%
Tempur Sealy International			18,100	1,043,827	0.043%
Tencent Holdings	3.8	2/11/25	790,000	809,840	0.033%
Tencent Holdings			340,500	15,658,840	0.646%
Tesla			3,866	1,081,939	0.045%
Texas Capital Bancshares			6,760	369,028	0.015%
Texas Instruments			56,394	5,981,712	0.247%
Therapeutics MD			144,183	702,171	0.029%
Thermo Fisher Scientific			66,463	18,192,252	0.751%
Thermon Group Holdings			18,600	455,886	0.019%
THK			108,100	2,684,810	0.111%
Thomson Reuters	3.35	5/15/26	360,000	344,075	0.014%
Tokio Marine Holdings			83,600	4,050,143	0.167%
Tokyo Electron			17,500	2,538,521	0.105%
Toro			17,020	1,171,657	0.048%
Tosoh			31,800	496,182	0.020%
Total			133,834	7,447,807	0.307%
Total, ADR			186,075	10,355,074	0.427%
Towd Point Mortgage Trust 2015-3	3	3/25/54	63,144	62,739	0.003%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	150,000	151,665	0.006%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	89,593	88,799	0.004%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	60,783	60,195	0.002%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	73,625	72,982	0.003%
Towd Point Mortgage Trust 2016-1	3	2/25/55	99,951	99,283	0.004%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	73,470	72,646	0.003%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	95,759	93,881	0.004%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	62,157	61,472	0.003%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	64,425	63,769	0.003%
Towd Point Mortgage Trust 2017-5	3.09	2/25/57	107,124	106,240	0.004%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	626,856	625,273	0.026%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	262,640	265,676	0.011%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	303,490	302,456	0.012%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	303,406	304,012	0.013%
Towne Bank/Portsmouth VA			21,500	532,125	0.022%
Toyota Motor			94,300	5,555,286	0.229%
TransCanada			174,676	7,849,939	0.324%
Transcontinental Gas Pipe Line	4	3/15/28	90,000	91,344	0.004%
Transcontinental Gas Pipe Line	4.6	3/15/48	130,000	132,520	0.005%
Transurban Finance Co Pty	4.13	2/2/26	55,000	55,390	0.002%
Transurban Finance Co Pty	3.38	3/22/27	255,000	244,016	0.010%
TreeHouse Foods			24,180	1,560,819	0.064%
Trinity Acquisition	4.4	3/15/26	195,000	202,431	0.008%
Trinity Acquisition	3.5	9/15/21	70,000	70,308	0.003%
Tri Pointe			61,954	783,099	0.032%
TRP Inflation Protected Bond - I			95,286	1,117,707	0.046%
TRP Inst Emerging Markets Bd - Inst			4,310,068	36,721,782	1.515%
TRP Inst Emerging Markets Eq - Inst			3,665,264	142,432,155	5.876%
TRP Inst Floating Rate - Inst			1,133,290	11,106,238	0.458%
TRP Institutional High Yield - Inst			2,481,920	21,394,151	0.883%
TRP International Bond (USD Hgd) - I			5,314,591	51,817,265	2.138%
TRP Real Assets - I			3,640,386	41,427,590	1.709%
TRP Treasury Reserve	2.49		13,328,790	13,328,790	0.550%
TRP US Treasury Long-Term - I			4,470,938	56,915,044	2.348%
Tucows			4,677	379,679	0.016%
Tuesday Morning			76,400	161,968	0.007%
Tyson Foods			273,142	18,964,249	0.782%
Ubs Group Funding Switzerland	2.86	8/15/23	345,000	339,849	0.014%
Ulta Beauty			1,800	627,714	0.026%
Ultragenyx Pharmaceutical			6,189	429,269	0.018%
Umicore			58,312	2,595,332	0.107%
Unibail-Rodamco-Westfield			9,251	1,517,052	0.063%
Unilever			173,468	9,985,320	0.412%
Union Pacific			7,275	1,216,380	0.050%
United Continental			26,636	2,125,020	0.088%
UnitedHealth Group			62,204	15,380,561	0.635%
United Overseas Bank			106,000	1,977,685	0.082%
USAA Auto Owner Trust 2016-1	1.82	10/15/23	255,000	254,289	0.010%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	212,342	220,596	0.009%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	89,794	90,432	0.004%

U.S. Physical Therapy			6,783	712,418	0.029%
U.S. Treasury Bonds	4.25	11/15/40	1,170,000	1,468,533	0.061%
U.S. Treasury Bonds	2.75	2/15/28	565,000	581,597	0.024%
U.S. Treasury Bonds	5.38	2/15/31	295,000	383,869	0.016%
U.S. Treasury Bonds	3.13	2/15/43	1,950,000	2,070,961	0.085%
U.S. Treasury Bonds	2.5	2/15/46	885,000	834,251	0.034%
U.S. Treasury Bonds	3	2/15/48	600,000	622,219	0.026%
U.S. Treasury Bonds	3	2/15/49	960,000	996,750	0.041%
U.S. Treasury Bonds	3.88	8/15/40	1,225,000	1,461,961	0.060%
U.S. Treasury Bonds	3	8/15/48	880,000	912,863	0.038%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	3,684,871	3,767,781	0.155%
U.S. Treasury Notes	2.88	10/31/23	11,390,000	11,706,784	0.483%
U.S. Treasury Notes	2.88	11/30/23	6,885,000	7,082,944	0.292%
U.S. Treasury Notes	2.5	1/15/22	3,095,000	3,117,245	0.129%
U.S. Treasury Notes	2.5	2/15/22	1,000,000	1,007,813	0.042%
U.S. Treasury Notes	1.75	6/30/22	1,950,000	1,921,664	0.079%
Utility debt Securitization Authority	2.04	6/15/21	100,000	99,895	0.004%
Valmont Industries			6,931	901,723	0.037%
Vanke Real Estate Hong Kong	5.35	3/11/24	500,000	530,524	0.022%
Ventas, REIT			33,168	2,116,450	0.087%
Veoneer			30,105	702,810	0.029%
Vereit Operating Partnership	4.6	2/6/24	385,000	395,383	0.016%
Vereit Operating Partnership	4.88	6/1/26	50,000	52,031	0.002%
Vereit Operating Partnership	3.95	8/15/27	220,000	216,273	0.009%
Verizon Communications	4.75	11/1/41	55,000	57,900	0.002%
Verizon Communications	3.38	2/15/25	255,000	258,589	0.011%
Verizon Communications	4.67	3/15/55	55,000	56,282	0.002%
Verizon Communications	5.01	4/15/49	125,000	136,361	0.006%
Verizon Communications	4.86	8/21/46	235,000	251,015	0.010%
Verizon Communications			243,917	14,422,812	0.595%
Verizon Owner Trust 2018-1	3.2	9/20/22	195,000	195,764	0.008%
Vertex Pharmaceuticals			50,320	9,256,364	0.382%
Verus Securitization Trust 2018-2	3.68	6/1/58	208,852	210,858	0.009%
Verus Securitization Trust 2018-3	4.11	10/25/58	320,342	325,633	0.013%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	77,903	78,527	0.003%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	303,581	308,150	0.013%
Verus Securitization Trust 2019-1	3.84	2/25/59	370,805	373,538	0.015%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	240,000	240,000	0.010%
V. F.			6,805	591,423	0.024%
Virginia Commonwealth Transportation Board	5.35	5/15/35	20,000	23,370	0.001%
Virginia Public Building Authority	5.9	8/1/30	145,000	179,656	0.007%
Visa			127,370	19,893,920	0.821%
Visteon			7,369	496,302	0.020%
VMware			25,592	4,619,612	0.191%
Vodafone	4.38	5/30/28	630,000	637,253	0.026%
Vodafone, ADR			221,418	4,025,379	0.166%
Volkswagen Bank GmbH	1.88	1/31/24	100,000	115,041	0.005%
Volkswagen Leasing GmbH	1.63	8/15/25	110,000	122,709	0.005%
Volvo Financial Equipment LLC Series 2016-1	1.67	2/18/20	7,922	7,918	0.000%
Wal-Mart			31,729	3,094,529	0.128%
Walt Disney	3.7	9/15/24	65,000	67,323	0.003%
Walt Disney			4,926	546,934	0.023%
Waste Connections			16,135	1,429,400	0.059%
WaVe Life Sciences			7,840	304,584	0.013%
Webster Financial			12,327	624,609	0.026%
WellCare Health Plans			10,798	2,912,761	0.120%
Wells Fargo			239,473	11,571,335	0.477%
Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	105,000	104,545	0.004%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.25	7/15/58	40,000	40,013	0.002%
Wells Fargo Commercial Mortgage Trust 2015-SG1	3.79	9/15/48	230,000	238,346	0.010%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	370,000	365,121	0.015%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	615,000	628,551	0.026%
Western Alliance Bancorp			24,870	1,020,665	0.042%
West Fraser Timber			8,800	428,032	0.018%
Weyerhaeuser, REIT			92,579	2,438,531	0.101%
WFRBS Commercial Mortgage Trust 2014-C19	4.1	3/15/47	190,000	200,337	0.008%
WFRBS Commercial Mortgage Trust 2014-C19	4.27	3/15/47	165,000	173,372	0.007%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	48,000	50,462	0.002%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	230,000	239,463	0.010%
Williams	3.9	1/15/25	100,000	101,910	0.004%
Williams	4.3	3/4/24	10,000	10,404	0.000%
Williams	4.55	6/24/24	335,000	352,289	0.015%

Williams	4	9/15/25	35,000	35,939	0.001%
Willis North America	3.6	5/15/24	270,000	271,575	0.011%
Willis Towers Watson			58,039	10,194,550	0.421%
Wilmar International			871,700	2,131,420	0.088%
Wingstop			16,100	1,224,083	0.050%
Wix.com			1,515	183,057	0.008%
Woodside Finance	3.7	3/15/28	515,000	497,004	0.021%
Woodside Finance	3.65	3/5/25	240,000	238,585	0.010%
Woodside Finance	3.7	9/15/26	195,000	191,734	0.008%
Workday			36,268	6,994,284	0.289%
Worldpay			31,722	3,600,447	0.149%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	230,000	233,544	0.010%
WorleyParsons			202,389	2,031,308	0.084%
WPP			237,918	2,513,391	0.104%
WPP Finance 2010	3.75	9/19/24	530,000	520,708	0.021%
Wright Medical			24,123	758,668	0.031%
WSFS Financial			11,470	442,742	0.018%
Wynn Resorts			7,443	888,099	0.037%
Xencor			16,262	505,098	0.021%
Xilinx			11,010	1,395,958	0.058%
Xylem			4,748	375,282	0.015%
Yahoo! Japan			342,300	839,543	0.035%
Yum! Brands			24,247	2,420,093	0.100%
YY, ADR			27,495	2,309,855	0.095%
Zalando			35,738	1,396,262	0.058%
Zendesk			14,000	1,190,000	0.049%
Zimmer Biomet Holdings			25,399	3,243,452	0.134%
Zoetis			6,800	684,556	0.028%
Zurich Insurance Group			11,464	3,795,003	0.157%
Zynga			163,700	872,521	0.036%
Miscellaneous Securities ‡				5,456,775	
Total Investments in Securities				2,455,597,148	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	65,923	EUR	(58,000)	05/24/2019	551	0.000%
BANK OF AMERICA	USD	111,562	ILS	(402,611)	05/15/2019	376	0.000%
BANK OF AMERICA	USD	86,315	SEK	(792,852)	05/17/2019	725	0.000%
BANK OF AMERICA	USD	1,222,116	AUD	(1,719,077)	05/24/2019	178	0.000%
BANK OF AMERICA	USD	856,523	AUD	(1,204,291)	05/24/2019	501	0.000%
BANK OF AMERICA	USD	1,008,305	CAD	(1,350,000)	06/21/2019	(4,009)	0.000%
BANK OF AMERICA	USD	537,349	CAD	(720,000)	06/21/2019	(2,552)	0.000%
JP MORGAN CHASE BANK	USD	31,212	ILS	(113,432)	04/16/2019	(50)	0.000%
JP MORGAN CHASE BANK	USD	589,664	AUD	(830,000)	06/21/2019	(586)	0.000%
JP MORGAN CHASE BANK	USD	529,287	KRW	(600,000,000)	07/12/2019	299	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	485,233	SEK	(4,445,267)	05/17/2019	5,354	0.000%
CITIBANK N A	USD	43,740	ILS	(157,603)	04/16/2019	305	0.000%
CITIBANK N A	USD	83,815	ILS	(301,413)	05/15/2019	577	0.000%
CITIBANK N A	USD	41,083	ILS	(148,922)	05/15/2019	(43)	0.000%
CITIBANK N A	USD	31,304	ILS	(113,768)	05/15/2019	(115)	0.000%
CITIBANK N A	USD	1,047,271	AUD	(1,483,712)	05/24/2019	(7,367)	0.000%
CITIBANK N A	USD	517,037	AUD	(735,000)	05/24/2019	(5,408)	0.000%
CITIBANK N A	USD	66,129	EUR	(58,000)	05/24/2019	758	0.000%
CITIBANK N A	USD	1,253,433	CAD	(1,671,264)	06/21/2019	214	0.000%
CITIBANK N A	USD	520,814	NZD	(765,000)	06/28/2019	(1,050)	0.000%
GOLDMAN SACHS & CO	USD	50,900	ILS	(184,147)	05/15/2019	45	0.000%
GOLDMAN SACHS & CO	USD	465,623	SEK	(4,265,296)	05/17/2019	5,173	0.000%
GOLDMAN SACHS & CO	USD	531,892	SEK	(4,895,000)	05/17/2019	3,463	0.000%
GOLDMAN SACHS & CO	USD	589,215	CAD	(790,000)	06/21/2019	(3,176)	0.000%
GOLDMAN SACHS & CO	USD	1,066,352	CAD	(1,426,000)	06/21/2019	(2,952)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	286,700	ILS	(1,034,470)	04/16/2019	1,598	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	19,811	ILS	(71,575)	04/16/2019	85	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	19,921	ILS	(71,805)	04/16/2019	131	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	39,188	ILS	(141,645)	05/15/2019	72	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	123,892	ILS	(445,653)	05/15/2019	821	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	107,603	ILS	(387,609)	05/15/2019	561	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	18,395	EUR	(16,117)	05/24/2019	230	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	97,217	EUR	(85,533)	05/24/2019	813	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	10,322	EUR	(9,048)	05/24/2019	123	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	65,849	EUR	(58,000)	05/24/2019	477	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	65,447	EUR	(57,438)	05/24/2019	709	0.000%
UBS SECURITIES LLC	USD	41,017	ILS	(148,911)	04/16/2019	(23)	0.000%
UBS SECURITIES LLC	USD	116,778	EUR	(102,680)	05/24/2019	1,048	0.000%

UBS SECURITIES LLC	USD	66,183	EUR	(58,000)	05/24/2019	811	0.000%
UBS SECURITIES LLC	USD	858,104	CAD	(1,141,735)	06/21/2019	1,959	0.000%

Total Forward Currency Exchange Contracts **625**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S32 REC 106 04/17/2019	106.00	4/17/2019	(1,345,000)	(9,752)	0.000%
CDX HY S32 REC 106.25 04/17/2019	106.25	4/17/2019	(1,795,000)	(9,925)	0.000%
CDX HY S32 REC 106.25 04/17/2019	106.25	4/17/2019	(1,345,000)	(7,437)	0.000%
SPX 5/19 C2825	2,825.00	5/17/2019	(63,500)	(3,654,425)	(0.151%)

Total Options **(3,681,539)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BOEING CO DEB CDS 06/20/2024	55,000	1,333	0.000%
CDX HY CDSI S32 5Y PRC 06/20/2024	(2,160,000)	(143,467)	(0.006%)
COLOMBIA CDS 06/20/2024	1,430,000	(5,919)	(0.000%)
COLOMBIA CDS 06/20/2024	470,000	(1,945)	(0.000%)
CVS HEALTH CORP CDS 06/20/2024	125,000	481	0.000%
PENERBANGAN MALAYSIA CDS 06/20/2024	580,000	10,731	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	1,200,000	(1,967)	(0.000%)
REPUBLIC OF INDONESIA CDS 06/20/2024	600,000	(983)	(0.000%)
SOUTH AFRICA CDS 06/20/2024	533,740	(24,839)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	261,905	(12,189)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	533,740	(24,839)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	965,520	(44,933)	(0.002%)

Total Swap Contracts **(248,537)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM9 5YR US NOTE FUT JUN 19	267	6/28/2019	30,926,111	294,300	1.276%
MSCI EAFE FUT 6/19	(118)	6/21/2019	(11,011,760)	(129,875)	(0.454%)
S&P500 EMINI FUT 6/19	422	6/21/2019	59,877,580	362,715	2.470%
TUM9 2YR US NOTE FUT JUN 19	442	6/28/2019	94,187,438	262,983	3.886%
UXYM9 UST 10YR ULTRA FUT JUN19	(184)	6/19/2019	(24,431,750)	(382,691)	(1.008%)
WNM9 ULTRA US BOND FUT JUN19	25	6/19/2019	4,200,000	159,758	0.173%

Total Futures Contracts **567,191**

NET ASSETS **2,423,968,046**

NET ASSET VALUE PER SHARE

Personal Strategy Growth Fund Shares **33.21**

(\$2,119,653,779 / 63,830,866 Shares Outstanding)

Personal Strategy Growth Fund - I Class Shares **33.26**

(\$304,314,267 / 9,148,511 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	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.