

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	105,915	0.004%
280 Park Avenue 2017-280P Mortgage Trust	3.27	9/15/34	340,000	340,107	0.014%
Aaron's			26,833	1,647,815	0.066%
ABB			170,286	3,413,922	0.138%
Abbott Laboratories			16,326	1,373,017	0.055%
AbbVie	4.88	11/14/48	30,000	31,367	0.001%
AbbVie	4.7	5/14/45	200,000	203,481	0.008%
Abn Amro			141,111	3,019,421	0.122%
Acadia Healthcare			22,106	772,605	0.031%
Acadia Realty Trust, REIT			18,400	503,608	0.020%
Accelaron Pharma			11,100	455,988	0.018%
Adaptive Biotechnologies			3,886	187,694	0.008%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	435,000	466,538	0.019%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	150,000	154,125	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	152,625	0.006%
Aerjet Rocketdyne Holdings			29,705	1,329,893	0.054%
Agilent Technologies			10,410	777,315	0.031%
Agios Pharmaceuticals			5,584	278,530	0.011%
Aia	3.9	4/6/28	490,000	519,978	0.021%
AIA Group			323,400	3,492,364	0.141%
Aib	4.26	4/10/25	210,000	215,995	0.009%
Aimmune Therapeutics			15,533	323,397	0.013%
Air Liquide			23,190	3,243,548	0.131%
Air Products & Chemicals			25,573	5,788,960	0.233%
Aisin Seiki			32,300	1,114,194	0.045%
Alcon			60,855	3,776,053	0.152%
Alcon			22,914	1,414,931	0.057%
Alder Biopharmaceuticals			35,477	417,564	0.017%
Alexander & Baldwin, REIT			25,267	583,668	0.024%
Alexandria Real Estate Equities	3.95	1/15/27	200,000	210,015	0.008%
Alexandria Real Estate Equities	3.95	1/15/28	280,000	293,721	0.012%
Alexandria Real Estate Equities	3.45	4/30/25	180,000	185,011	0.007%
Alexion Pharmaceuticals			28,775	3,768,950	0.152%
Alibaba Group Holding	3.6	11/28/24	850,000	886,815	0.036%
Alibaba Group Holding, ADR			132,411	22,437,044	0.904%
Allegro CLO III	3.42	7/25/27	255,000	253,943	0.010%
Allergan Funding SCS	2.63	11/15/28	115,000	143,715	0.006%
Allogene therapeutics			3,479	93,411	0.004%
Alphabet Class A			5,862	6,347,374	0.256%
Alphabet Class C			24,840	26,849,804	1.082%
Altria	4.8	2/14/29	425,000	457,740	0.018%
Altria	5.8	2/14/39	170,000	189,729	0.008%
Altria	5.95	2/14/49	170,000	192,311	0.008%
Amazon.com			30,215	57,216,030	2.306%
Amcor			197,271	2,244,646	0.090%
Amedisys			7,433	902,441	0.036%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	18,216	18,570	0.001%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	47,944	48,109	0.002%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	117,102	117,262	0.005%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	257,998	269,144	0.011%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	104,047	104,762	0.004%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	152,812	151,390	0.006%
American Campus Communities Operating Partnership	3.63	11/15/27	215,000	219,013	0.009%
American Campus Communities Operating Partnership	3.3	7/15/26	95,000	95,730	0.004%
American Campus Communities, REIT			25,800	1,190,928	0.048%
American International	3.9	4/1/26	35,000	36,552	0.001%
American International Group			424,171	22,599,831	0.911%
American Public Education			8,043	237,912	0.010%
American Tower, REIT			527	107,745	0.004%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	700,000	702,601	0.028%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	80,000	81,476	0.003%
Ameriprise Financial			4,136	600,382	0.024%
Amneal Pharmaceuticals			19,200	137,664	0.006%
Analog Devices			42,420	4,787,945	0.193%
AnaptysBio			2,375	133,998	0.005%

Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	282,234	282,234	0.011%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	512,932	523,105	0.021%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	325,776	329,954	0.013%
Anglo American Capital	3.63	9/11/24	280,000	285,950	0.012%
Anglo American Capital	4	9/11/27	215,000	215,269	0.009%
Anheuser-Busch InBev Worldwide	4.15	1/23/25	64,000	69,269	0.003%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	485,000	589,178	0.024%
Anthem			40,801	11,514,450	0.464%
Antofagasta			211,746	2,501,178	0.101%
Apple			5,839	1,155,655	0.047%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	455,000	458,306	0.018%
Applied Materials			26,558	1,192,720	0.048%
Aptiv			46,646	3,770,396	0.152%
APT Pipelines	4.25	7/15/27	520,000	544,339	0.022%
ArcelorMittal	4.55	3/11/26	105,000	110,513	0.004%
Argenx, ADR			5,803	821,589	0.033%
Arrow Electronics	4	4/1/25	230,000	235,748	0.010%
Asahi Kasei			293,000	3,132,336	0.126%
Ascendis Pharma, ADR			20,005	2,303,576	0.093%
Ashford Hospitality Trust 2018-ASHF	3.64	4/15/35	180,000	179,773	0.007%
Ashford Hospitality Trust 2018-ASHF	3.79	4/15/35	85,000	85,000	0.003%
ASML Holding			13,427	2,791,876	0.113%
ASML Holding			15,857	3,299,681	0.133%
ASOS			34,967	1,134,889	0.046%
Assurant			12,857	1,367,728	0.055%
Astellas Pharma			401,700	5,724,531	0.231%
Atlantic Capital Bancshares			18,667	319,579	0.013%
Atlassian			3,781	494,706	0.020%
Atricure			10,100	301,384	0.012%
Atrium Hotel Portfolio Trust 2017-ATRM	3.32	12/15/36	420,000	419,731	0.017%
Ausgrid Finance Pty	3.85	5/1/23	135,000	139,880	0.006%
Ausgrid Finance Pty	4.35	8/1/28	205,000	218,010	0.009%
Australia & New Zealand Banking			159,935	3,174,606	0.128%
Autoliv			24,532	1,732,660	0.070%
Autolus therapeutics, ADR			1,955	31,476	0.001%
Automatic Data Processing			3,569	590,063	0.024%
AvalonBay Communities, REIT			1,100	223,498	0.009%
Avanos Medical			23,100	1,007,391	0.041%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	595,000	603,986	0.024%
Avis Budget Rental Car Funding AESOP	4	3/20/25	295,000	311,657	0.013%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	145,000	147,129	0.006%
Aviva			448,602	2,376,056	0.096%
Avnet	3.75	12/1/21	270,000	275,422	0.011%
Avolon Holdings Funding	5.13	10/1/23	415,000	439,693	0.018%
Avolon Holdings Funding	4.38	5/1/26	130,000	133,769	0.005%
Avolon Holdings Funding	3.95	7/1/24	65,000	66,512	0.003%
AXA			207,484	5,448,890	0.220%
AXA Equitable Holdings	4.35	4/20/28	290,000	304,109	0.012%
Axis Capital Holdings			15,500	924,575	0.037%
AZZ			19,000	874,380	0.035%
Baidu	4.38	3/29/28	375,000	395,916	0.016%
Baidu	2.88	7/6/22	460,000	461,564	0.019%
Baidu	3.63	7/6/27	205,000	206,267	0.008%
Baidu	3.88	9/29/23	255,000	264,613	0.011%
Baidu, ADR			9,800	1,150,128	0.046%
Ball			72,655	5,085,123	0.205%
Banco De Bogota	4.38	8/3/27	500,000	515,630	0.021%
Banco Santander Chile	3.88	9/20/22	150,000	155,593	0.006%
BANK 2017-BNK5	3.9	6/15/60	250,000	260,632	0.011%
BANK 2017-BNK5	4.4	6/15/60	85,000	87,434	0.004%
BANK 2019-BNK18	3.98	5/15/62	252,000	267,210	0.011%
Bank of America	3.37	1/23/26	615,000	633,755	0.026%
Bank of America	3.55	3/5/24	235,000	243,339	0.010%
Bank of America	3.95	4/21/25	635,000	665,401	0.027%
Bank of America			651,203	18,884,887	0.761%
BankUnited			30,400	1,025,696	0.041%
Barclays	4.61	2/15/23	230,000	238,266	0.010%
Barclays, ADR			61,709	469,605	0.019%
Barclays Bank	5.14	10/14/20	400,000	411,098	0.017%
Barings CLO Ltd 2013-I	3.39	1/20/28	285,000	283,041	0.011%
Barnes Group			9,100	512,694	0.021%
BASF			44,399	3,229,993	0.130%

BAT Capital	3.22	8/15/24	165,000	166,356	0.007%
BAT Capital	3.56	8/15/27	655,000	651,663	0.026%
Bayer			79,173	5,491,463	0.221%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	142,021	144,709	0.006%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	59,330	60,042	0.002%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	62,918	64,026	0.003%
BBCRE Trust 2015-GTP	4.7	8/10/33	340,000	355,513	0.014%
BBVA Bancomer SA/Texas	4.38	4/10/24	300,000	313,650	0.013%
Becton Dickinson And	3.73	12/15/24	145,000	152,019	0.006%
Becton Dickinson And			17,159	1,066,846	0.043%
Becton Dickinson And	1.4	5/24/23	180,000	212,300	0.009%
Becton Dickinson And	3.36	6/6/24	285,000	294,000	0.012%
Becton Dickinson And	3.7	6/6/27	610,000	636,990	0.026%
Becton Dickinson And	4.67	6/6/47	170,000	190,115	0.008%
Becton, Dickinson & Company			75,967	19,144,444	0.772%
Becton Dickinson Euro Finance Sarl	0.63	6/4/23	100,000	114,520	0.005%
BeiGene, ADR			580	71,891	0.003%
Beijing Enterprises Holdings			262,500	1,334,347	0.054%
Bhp			134,970	3,451,784	0.139%
Bhp			29,882	868,627	0.035%
Blackstone Hedge Fund Solutions			84,749	99,620,786	4.015%
Bloom Energy			19,430	238,406	0.010%
BlueMountain CLO 2015-2	3.53	7/18/27	250,000	249,515	0.010%
BlueMountain CLO 2015-2	4.1	7/18/27	250,000	247,874	0.010%
Blueprint Medicines			8,586	809,917	0.033%
BNP Paribas			89,304	4,233,484	0.171%
Boardwalk Pipelines	4.95	12/15/24	175,000	186,446	0.008%
Boardwalk Pipelines	5.95	6/1/26	250,000	277,640	0.011%
Boardwalk Pipelines	4.45	7/15/27	40,000	40,879	0.002%
Boeing			89,519	32,585,811	1.313%
Booking Holdings	3.65	3/15/25	260,000	274,674	0.011%
Booking Holdings	3.6	6/1/26	280,000	295,150	0.012%
Booking Holdings			5,796	10,865,819	0.438%
Booz Allen Hamilton			23,300	1,542,693	0.062%
Boral Finance Pty	3	11/1/22	30,000	29,911	0.001%
Boral Finance Pty	3.75	5/1/28	855,000	852,988	0.034%
Boston Beer			5,023	1,897,488	0.076%
Boston Properties	2.75	10/1/26	153,000	150,258	0.006%
Boston Properties	3.2	1/15/25	245,000	250,037	0.010%
Boston Properties	3.65	2/1/26	155,000	161,003	0.006%
Boston Scientific			120,793	5,191,683	0.209%
Boyd Gaming			3,900	105,066	0.004%
BP, ADR			123,065	5,131,811	0.207%
Brambles USA	4.13	10/23/25	100,000	105,467	0.004%
Braskem Finance	7.38	1/4/68	293,000	297,764	0.012%
Bridge Bancorp			18,700	550,902	0.022%
Bright Horizons Family Solutions			6,618	998,458	0.040%
Brinks Company			25,582	2,076,747	0.084%
Bristol-Myers Squibb	3.2	6/15/26	185,000	191,694	0.008%
Bristol-Myers Squibb	3.4	7/26/29	35,000	36,503	0.001%
Brixmor Operating Partnership	3.85	2/1/25	285,000	293,417	0.012%
Brixmor Operating Partnership	4.13	5/15/29	100,000	103,426	0.004%
Brixmor Operating Partnership	3.65	6/15/24	134,000	137,257	0.006%
Broadcom	3.63	10/15/24	130,000	130,566	0.005%
Broadcom	4.25	4/15/26	215,000	217,547	0.009%
Broadcom			31,280	9,004,261	0.363%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	270,000	272,473	0.011%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	190,000	184,979	0.007%
Bruker			25,072	1,252,346	0.050%
Bunge Ltd Finance	4.35	3/15/24	45,000	46,785	0.002%
Bunge Ltd Finance	3.25	8/15/26	20,000	19,365	0.001%
Bunge Ltd Finance	3.75	9/25/27	150,000	147,243	0.006%
Burberry			118,018	2,797,296	0.113%
Burlington Stores			10,000	1,701,500	0.069%
BWX Technologies			26,620	1,386,902	0.056%
BX Commercial Mortgage Trust 2019-IMC	3.39	4/15/34	305,000	305,383	0.012%
BXP Trust 2017-GM	3.38	6/13/39	320,000	334,858	0.013%
Cable One			1,793	2,099,585	0.085%
California Water Service Group			15,500	784,765	0.032%
Cal-Maine Foods			24,489	1,021,681	0.041%
Canadian Pacific Railway			10,241	2,409,093	0.097%
Cantor Commercial Real Estate Lending 2019-CF1	4.18	5/15/52	175,000	189,541	0.008%

Capital One Financial	3.3	10/30/24	355,000	363,645	0.015%
Capital One Financial	0.8	6/12/24	130,000	148,732	0.006%
Capitol Federal Financial			51,914	714,856	0.029%
Cara Therapeutics			6,085	130,828	0.005%
Cargurus			4,333	156,465	0.006%
Carlyle Global Market Strategies CLO 2015-1	3.59	4/20/27	435,000	435,479	0.018%
Carlyle Global Market Strategies CLO 2015-3	3.58	7/28/28	595,000	591,953	0.024%
Catalent			29,270	1,586,727	0.064%
Cavco Industries			3,000	472,620	0.019%
Cboe Global Markets			17,656	1,829,691	0.074%
CCCI Treasure	3.5	10/21/67	200,000	200,262	0.008%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	615,000	643,344	0.026%
Celgene	4.63	5/15/44	20,000	22,646	0.001%
Celgene	3.88	8/15/25	415,000	443,940	0.018%
Celgene	5.25	8/15/43	110,000	129,915	0.005%
Cenovus Energy	4.25	4/15/27	75,000	77,625	0.003%
Cenovus Energy	5.4	6/15/47	110,000	118,800	0.005%
Centene			39,263	2,058,952	0.083%
Centennial Resource Development			33,818	256,679	0.010%
CenterState Bank			24,740	569,762	0.023%
Central Japan Railway			13,000	2,606,603	0.105%
Ceridian HCM Holding			9,527	478,255	0.019%
CF Industries			35,200	1,644,192	0.066%
CGGS Commercial Mortgage Trust 2018-WSS	3.49	2/15/37	210,000	209,996	0.008%
Challenger Ltd/Australia			384,396	1,794,227	0.072%
Charles Schwab			96,872	3,893,286	0.157%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	50,000	59,153	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.23	2/1/24	265,000	265,060	0.011%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	40,000	44,219	0.002%
Chart Industries			14,680	1,128,598	0.045%
Chegg			13,118	506,224	0.020%
Chesapeake Utilities			10,150	964,453	0.039%
Chubb			46,066	6,785,061	0.273%
Chuy's Holdings			16,425	376,461	0.015%
CIFC Funding 2015-IV	3.74	10/20/27	250,000	249,834	0.010%
CIFC Funding 2015-V	3.44	10/25/27	360,000	357,835	0.014%
Cigna	4.38	10/15/28	150,000	161,196	0.006%
Cigna	4.13	11/15/25	310,000	329,258	0.013%
Cigna	4.9	12/15/48	160,000	173,716	0.007%
Cigna			97,292	15,328,355	0.618%
Cintas			3,583	850,210	0.034%
Cisco Systems			244,225	13,366,434	0.539%
Citigroup			6,675	467,450	0.019%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	55,000	57,231	0.002%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	260,000	275,079	0.011%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	145,000	153,105	0.006%
CK Hutchison Holdings			346,492	3,417,711	0.138%
Close Brothers			28,767	516,306	0.021%
CNAC HK Finbridge	4.63	3/14/23	605,000	632,853	0.026%
Cnh Equipment Trust 2017	2.54	5/15/25	30,000	30,191	0.001%
Cno Financial	5.25	5/30/25	200,000	215,500	0.009%
Cognizant Technology Solutions			17,509	1,109,896	0.045%
Cole Park CLO Ltd 2015-1	3.64	10/20/28	435,000	433,818	0.017%
Collier Creek Holdings			26,100	272,745	0.011%
Colliers International			4,947	354,304	0.014%
Colombia Government International Bond	4	2/26/24	1,795,000	1,880,711	0.076%
Colombia Government International Bond	2.63	3/15/23	200,000	199,252	0.008%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	32,552	32,462	0.001%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	29,593	29,581	0.001%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	67,165	67,036	0.003%
COLT 2018-1 Mortgage Loan Trust	2.98	2/25/48	36,309	36,219	0.001%
COLT 2018-3 Mortgage Loan Trust	3.69	10/26/48	389,772	395,114	0.016%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	173,478	175,848	0.007%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	335,062	340,916	0.014%
COLT 2018-4 Mortgage Loan Trust	4.11	12/28/48	196,134	199,554	0.008%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	243,971	247,807	0.010%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	365,000	365,000	0.015%
Columbia Banking System			12,281	444,327	0.018%
Comcast	3.95	10/15/25	90,000	96,929	0.004%
Comcast	4.15	10/15/28	250,000	275,463	0.011%
Comcast	4.7	10/15/48	200,000	232,439	0.009%
Comcast	3.3	2/1/27	505,000	522,035	0.021%

Comcast	3.2	7/15/36	35,000	33,990	0.001%
Comcast			81,992	3,466,622	0.140%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	205,000	218,420	0.009%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	120,000	126,965	0.005%
COMM 2015-CCRE25 Mortgage Trust	4.69	8/10/48	425,000	454,251	0.018%
COMM 2015-CCRE25 Mortgage Trust	4.69	8/10/48	95,000	98,737	0.004%
COMM 2015-LC21 Mortgage Trust	4.44	7/10/48	210,000	224,986	0.009%
COMM 2015-PC1 Mortgage Trust	4.59	7/10/50	105,000	111,345	0.004%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	100,000	106,705	0.004%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	480,000	496,113	0.020%
COMM 2017-PANW Mortgage Trust	3.53	10/10/29	170,000	176,287	0.007%
Commercial Mortgage PTCs	3.65	2/10/49	134,217	139,889	0.006%
Commerzbank			91,425	656,553	0.026%
Community Healthcare Trust, REIT			4,900	193,109	0.008%
Compass Group			119,449	2,863,413	0.115%
Computer Modelling			29,100	161,772	0.007%
Conagra Brands			269,136	7,137,487	0.288%
Concho Resources			28,269	2,916,795	0.118%
Connecticut Avenue Securities Trust 2019-R02	3.25	8/25/31	145,655	145,822	0.006%
Connecticut Avenue Securities Trust 2019-R03	3.15	9/25/31	211,169	211,264	0.009%
ConocoPhillips			21,712	1,324,432	0.053%
Constellation Brands			371	73,065	0.003%
Constellium			29,600	297,184	0.012%
Corning			1,512	50,244	0.002%
Corvus Pharmaceuticals			6,066	22,687	0.001%
CoStar Group			909	503,641	0.020%
Coupa Software			10,606	1,342,826	0.054%
Covestro			31,508	1,604,060	0.065%
CRCC Yupeng	3.95	2/1/68	200,000	200,016	0.008%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.99	5/15/36	280,000	280,789	0.011%
Crinetics Pharmaceuticals			4,698	117,450	0.005%
Cross Country Healthcare			25,668	240,766	0.010%
Crown Castle International, REIT			17,163	2,237,197	0.090%
Crown Castle Towers	3.66	5/15/25	355,000	367,751	0.015%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	155,000	158,781	0.006%
CSAIL 2019-C16 Commercial Mortgage Trust	3.33	6/15/52	520,000	535,600	0.022%
CSL			9,547	1,445,644	0.058%
CSMC Trust 2015-GLPB	3.94	11/15/34	215,000	224,488	0.009%
CSW Industrials			5,817	396,429	0.016%
CSX			30,962	2,395,530	0.097%
Ctrip.com International	1.25	9/15/22	230,000	229,670	0.009%
Ctrip.com International, ADR			26,722	986,309	0.040%
CTS			21,100	581,938	0.023%
CubeSmart, REIT			22,300	745,712	0.030%
Cubic			18,823	1,213,707	0.049%
CVS Health	4.1	3/25/25	290,000	305,792	0.012%
CVS Health	5.05	3/25/48	570,000	603,289	0.024%
CVS Health	3.7	3/9/23	510,000	526,256	0.021%
CVS Health	5.13	7/20/45	10,000	10,649	0.000%
CyberAgent			40,200	1,464,972	0.059%
CytomX Therapeutics			7,527	84,453	0.003%
Danaher			143,960	20,574,763	0.829%
Danske Bank	3.88	9/12/23	240,000	245,106	0.010%
Danske Bank	2	9/8/21	255,000	250,795	0.010%
Danske Bank			109,703	1,738,059	0.070%
DBC 2017-BBG Mortgage Trust	3.09	6/15/34	360,000	359,999	0.015%
DBS Group			194,956	3,745,115	0.151%
DCC			32,472	2,896,884	0.117%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	167,674	169,471	0.007%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	120,000	121,954	0.005%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	253,842	256,538	0.010%
Delta Air Lines			12,640	717,320	0.029%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	9,830	10,047	0.000%
Denny's			46,900	962,857	0.039%
Descartes Systems			42,700	1,577,765	0.064%
Deutsche Telekom International Finance BV	4.38	6/21/28	295,000	321,434	0.013%
Devon Energy			65,210	1,859,789	0.075%
Diageo			104,584	4,501,342	0.181%
Diamondback Energy			7,110	774,777	0.031%
Direct Line Insurance			709,802	2,992,026	0.121%
Discover Financial Services	4.1	2/9/27	395,000	410,241	0.017%
Discover Financial Services	3.75	3/4/25	425,000	440,272	0.018%

DNB			250,728	4,671,979	0.188%
Dollar General			45,935	6,208,575	0.250%
Dollar Tree			77,140	8,284,065	0.334%
Domino's Pizza			2,616	727,980	0.029%
Dril-Quip			8,100	388,800	0.016%
DRIVEN BRANDS FUNDING	4.74	4/20/48	34,650	36,345	0.001%
Dunkin Brands			15,900	1,266,594	0.051%
DuPont de Nemours			43,311	3,251,357	0.131%
EastGroup Properties, REIT			15,800	1,832,484	0.074%
Edison International			46,996	3,168,000	0.128%
Elanco Animal Health			123,540	4,175,652	0.168%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	26,728	26,705	0.001%
Electric Power development			88,000	2,002,549	0.081%
Electronic Arts			34,219	3,465,016	0.140%
Elekta			165,807	2,410,294	0.097%
Element Fleet Management			407,283	2,973,255	0.120%
Eli Lilly			1,443	159,870	0.006%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	525,000	555,027	0.022%
Enanta Pharmaceuticals			900	75,942	0.003%
Encore Capital			29,144	987,107	0.040%
Enel Americas	4	10/25/26	500,000	517,500	0.021%
Enel Chile	4.88	6/12/28	500,000	547,500	0.022%
Enel Finance International	2.75	4/6/23	455,000	452,792	0.018%
Energy Transfer Operating	5.88	1/15/24	145,000	161,073	0.006%
Energy Transfer Operating	4.5	4/15/24	50,000	53,143	0.002%
Energy Transfer Operating	5.25	4/15/29	115,000	128,107	0.005%
Energy Transfer Operating	4.95	6/15/28	80,000	87,124	0.004%
Engie			267,404	4,054,781	0.163%
Eni	4	9/12/23	250,000	260,012	0.010%
Eni	4.75	9/12/28	360,000	392,238	0.016%
Entegris			39,100	1,459,212	0.059%
Entergy			92,393	9,510,011	0.383%
Enterprise Fleet Financing	1.97	1/20/23	45,181	45,082	0.002%
Enterprise Fleet Financing	2.13	7/20/22	61,596	61,505	0.002%
EOG Resources			14,830	1,381,563	0.056%
E.ON			107,607	1,167,548	0.047%
Equate Petrochemical BV	4.25	11/3/26	460,000	483,069	0.019%
Equinor			156,949	3,113,458	0.125%
Equity Bancshares			12,600	335,916	0.014%
Erste Group Bank			28,195	1,045,588	0.042%
ESCO Technologies			17,255	1,425,608	0.057%
Eskom Holdings SOC	6.35	8/10/28	400,000	433,809	0.017%
Essent			11,400	535,686	0.022%
Essex Portfolio	3.38	4/15/26	170,000	172,973	0.007%
Euronet Worldwide			6,500	1,093,560	0.044%
Eutelsat Communications			108,515	2,026,636	0.082%
Evergy			34,946	2,102,002	0.085%
Evo Payments			5,921	186,689	0.008%
Expedia	5	2/15/26	715,000	776,544	0.031%
Expedia	4.5	8/15/24	190,000	201,841	0.008%
Experian Finance	4.25	2/1/29	215,000	233,370	0.009%
Express Scripts Holding	4.5	2/25/26	185,000	199,752	0.008%
Express Scripts Holding	3.4	3/1/27	295,000	298,641	0.012%
Facebook			193,166	37,281,038	1.503%
Fannie Mae Connecticut Avenue Securities	3.35	10/25/29	76,640	76,841	0.003%
Fannie Mae Connecticut Avenue Securities	4.55	10/25/30	185,000	186,238	0.008%
Fannie Mae Connecticut Avenue Securities	3.7	7/25/29	39,231	39,365	0.002%
Fannie Mae Connecticut Avenue Securities	3	7/25/30	893,331	892,845	0.036%
Fannie Mae Connecticut Avenue Securities	4.6	8/25/30	380,000	381,532	0.015%
Fannie Mae Interest Strip	6.5	2/25/32	1,520	319	0.000%
Fannie Mae REMICS	2.8	1/25/49	131,692	131,328	0.005%
Fannie Mae REMICS	4	6/25/44	292,090	302,850	0.012%
FB Financial			21,245	777,567	0.031%
Federal Home Loan Mortgage	6	10/1/21	3,444	3,507	0.000%
Federal Home Loan Mortgage	6	10/1/21	821	834	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	34,992	37,590	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	61,594	66,189	0.003%
Federal Home Loan Mortgage	4	10/1/40	1,726	1,821	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,223	1,291	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	36,077	38,770	0.002%
Federal Home Loan Mortgage	4	10/1/41	56,895	60,030	0.002%
Federal Home Loan Mortgage	4.5	10/1/41	84,427	90,725	0.004%

Federal Home Loan Mortgage	3.5	10/1/42	103,283	107,262	0.004%
Federal Home Loan Mortgage	5.5	11/1/21	23	23	0.000%
Federal Home Loan Mortgage	6	11/1/21	394	395	0.000%
Federal Home Loan Mortgage	4.78	11/1/35	1,160	1,225	0.000%
Federal Home Loan Mortgage	4	11/1/40	907	957	0.000%
Federal Home Loan Mortgage	3.5	11/1/42	135,974	140,905	0.006%
Federal Home Loan Mortgage	5	1/1/24	16,238	16,728	0.001%
Federal Home Loan Mortgage	4.72	1/1/36	2,533	2,638	0.000%
Federal Home Loan Mortgage	4.77	1/1/37	7,050	7,411	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	222	242	0.000%
Federal Home Loan Mortgage	4	1/1/41	39,494	41,669	0.002%
Federal Home Loan Mortgage	6	12/1/33	21,136	23,979	0.001%
Federal Home Loan Mortgage	5	12/1/36	12,879	14,086	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	6,376	6,850	0.000%
Federal Home Loan Mortgage	4	12/1/40	418	441	0.000%
Federal Home Loan Mortgage	4	12/1/41	39,174	41,332	0.002%
Federal Home Loan Mortgage	3	12/1/42	177,480	181,101	0.007%
Federal Home Loan Mortgage	4.87	2/1/37	16,120	16,981	0.001%
Federal Home Loan Mortgage	4.93	2/1/37	12,182	12,874	0.001%
Federal Home Loan Mortgage	4	2/1/41	118,650	125,174	0.005%
Federal Home Loan Mortgage	3	2/1/43	24,131	24,477	0.001%
Federal Home Loan Mortgage	6.5	3/1/32	6,296	6,987	0.000%
Federal Home Loan Mortgage	6	3/1/33	7,783	8,830	0.000%
Federal Home Loan Mortgage	3	3/1/43	13,139	13,326	0.001%
Federal Home Loan Mortgage	3	3/1/43	15,030	15,245	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	72,393	75,033	0.003%
Federal Home Loan Mortgage	3.5	3/1/46	680,140	708,449	0.029%
Federal Home Loan Mortgage	2.5	4/1/30	170,595	171,967	0.007%
Federal Home Loan Mortgage	6.5	4/1/32	20,678	22,948	0.001%
Federal Home Loan Mortgage	5	4/1/40	3,858	4,194	0.000%
Federal Home Loan Mortgage	4	4/1/41	73,635	77,690	0.003%
Federal Home Loan Mortgage	3	4/1/43	119,811	122,191	0.005%
Federal Home Loan Mortgage	3	4/1/43	106,309	108,153	0.004%
Federal Home Loan Mortgage	5.5	5/1/20	408	411	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	134,507	144,578	0.006%
Federal Home Loan Mortgage	3.5	5/1/43	90,921	94,422	0.004%
Federal Home Loan Mortgage	7	6/1/32	518	533	0.000%
Federal Home Loan Mortgage	6	6/1/34	38,366	43,292	0.002%
Federal Home Loan Mortgage	4.5	6/1/39	48,246	51,845	0.002%
Federal Home Loan Mortgage	5	7/1/25	291	298	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	2,437	2,571	0.000%
Federal Home Loan Mortgage	5	7/1/40	23,353	25,391	0.001%
Federal Home Loan Mortgage	6	8/1/38	1,085	1,225	0.000%
Federal Home Loan Mortgage	6	8/1/38	1,531	1,736	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	42,286	45,443	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	10,369	11,143	0.000%
Federal Home Loan Mortgage	5	8/1/40	39,921	43,405	0.002%
Federal Home Loan Mortgage	5	8/1/40	43,781	47,601	0.002%
Federal Home Loan Mortgage	3.5	8/1/42	155,610	161,604	0.007%
Federal Home Loan Mortgage	5.5	9/1/20	815	817	0.000%
Federal Home Loan Mortgage	4.5	9/1/23	9,430	9,733	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	2,616	2,903	0.000%
Federal Home Loan Mortgage	4.54	9/1/32	193	196	0.000%
Federal Home Loan Mortgage	6	9/1/34	542	603	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	52,960	54,883	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	26,985	27,923	0.001%
Federal National Mortgage Assn.	3	10/1/29	46,511	47,533	0.002%
Federal National Mortgage Assn.	3	10/1/30	51,856	52,993	0.002%
Federal National Mortgage Assn.	5.5	10/1/35	16,830	18,775	0.001%
Federal National Mortgage Assn.	5	10/1/35	31,612	34,559	0.001%
Federal National Mortgage Assn.	5	10/1/35	34,695	37,926	0.002%
Federal National Mortgage Assn.	6.5	10/1/37	7,805	9,238	0.000%
Federal National Mortgage Assn.	3	10/1/37	83,248	84,745	0.003%
Federal National Mortgage Assn.	6	10/1/38	4,198	4,754	0.000%
Federal National Mortgage Assn.	4	10/1/41	54,503	57,470	0.002%
Federal National Mortgage Assn.	3	10/1/42	38,689	39,482	0.002%
Federal National Mortgage Assn.	3	10/1/42	30,642	31,270	0.001%
Federal National Mortgage Assn.	3	10/1/42	87,837	89,582	0.004%
Federal National Mortgage Assn.	3.5	10/1/42	227,957	236,081	0.010%
Federal National Mortgage Assn.	3.5	10/1/43	55,599	57,583	0.002%
Federal National Mortgage Assn.	3	10/1/46	28,358	28,781	0.001%
Federal National Mortgage Assn.	3	10/1/46	37,514	37,841	0.002%

Federal National Mortgage Assn.	3	10/1/46	301,750	306,810	0.012%
Federal National Mortgage Assn.	3	10/1/46	216,296	219,790	0.009%
Federal National Mortgage Assn.	3	11/1/28	33,096	33,868	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	234,789	244,739	0.010%
Federal National Mortgage Assn.	3	11/1/33	80,955	82,816	0.003%
Federal National Mortgage Assn.	6	11/1/34	11,888	13,477	0.001%
Federal National Mortgage Assn.	5.5	11/1/35	6,542	7,298	0.000%
Federal National Mortgage Assn.	5	11/1/35	52,766	57,661	0.002%
Federal National Mortgage Assn.	3	11/1/36	265,109	270,379	0.011%
Federal National Mortgage Assn.	6.5	11/1/36	1,538	1,806	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	25,294	28,099	0.001%
Federal National Mortgage Assn.	6	11/1/38	4,488	5,089	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	10,780	11,571	0.000%
Federal National Mortgage Assn.	4	11/1/40	370,622	390,837	0.016%
Federal National Mortgage Assn.	4	11/1/40	172,335	181,924	0.007%
Federal National Mortgage Assn.	4	11/1/40	50,885	53,652	0.002%
Federal National Mortgage Assn.	4.5	11/1/40	234,674	251,308	0.010%
Federal National Mortgage Assn.	4	11/1/41	46,905	49,458	0.002%
Federal National Mortgage Assn.	2.5	11/1/42	34,107	33,885	0.001%
Federal National Mortgage Assn.	4	11/1/43	244,671	257,942	0.010%
Federal National Mortgage Assn.	5	11/1/44	39,459	42,837	0.002%
Federal National Mortgage Assn.	3.5	11/1/45	249,311	257,052	0.010%
Federal National Mortgage Assn.	3	11/1/46	604,997	612,559	0.025%
Federal National Mortgage Assn.	3	11/1/46	65,331	66,589	0.003%
Federal National Mortgage Assn.	3	11/1/46	99,839	101,761	0.004%
Federal National Mortgage Assn.	3	11/1/46	43,701	44,542	0.002%
Federal National Mortgage Assn.	3.5	11/1/46	254,991	262,904	0.011%
Federal National Mortgage Assn.	4.5	11/1/47	194,522	208,989	0.008%
Federal National Mortgage Assn.	6	1/1/22	1,679	1,711	0.000%
Federal National Mortgage Assn.	6	1/1/22	1,149	1,170	0.000%
Federal National Mortgage Assn.	3.5	1/1/26	245,000	252,873	0.010%
Federal National Mortgage Assn.	3	1/1/27	10,043	10,275	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	86,068	86,686	0.003%
Federal National Mortgage Assn.	5.5	1/1/36	14,079	15,640	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	10,002	11,111	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	181,332	188,002	0.008%
Federal National Mortgage Assn.	6	1/1/37	2,203	2,494	0.000%
Federal National Mortgage Assn.	3.5	1/1/41	14,250,000	14,563,945	0.587%
Federal National Mortgage Assn.	4	1/1/41	3,480,000	3,595,887	0.145%
Federal National Mortgage Assn.	3	1/1/43	3,200,000	3,225,837	0.130%
Federal National Mortgage Assn.	2.5	1/1/43	95,639	95,306	0.004%
Federal National Mortgage Assn.	3.5	1/1/43	84,217	87,218	0.004%
Federal National Mortgage Assn.	3.5	1/1/44	47,002	48,678	0.002%
Federal National Mortgage Assn.	5	1/1/44	162,189	175,703	0.007%
Federal National Mortgage Assn.	4.5	1/1/44	68,690	73,147	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	148,230	154,556	0.006%
Federal National Mortgage Assn.	3.5	1/1/44	211,772	219,326	0.009%
Federal National Mortgage Assn.	3.5	1/1/46	61,949	64,177	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	89,021	92,223	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	124,775	128,648	0.005%
Federal National Mortgage Assn.	4.5	12/1/19	3,166	3,232	0.000%
Federal National Mortgage Assn.	4.5	12/1/20	166	170	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	8,486	9,866	0.000%
Federal National Mortgage Assn.	3	12/1/32	477,879	488,409	0.020%
Federal National Mortgage Assn.	5.5	12/1/34	9,118	10,112	0.000%
Federal National Mortgage Assn.	4.85	12/1/35	2,135	2,255	0.000%
Federal National Mortgage Assn.	4.77	12/1/35	1,199	1,272	0.000%
Federal National Mortgage Assn.	3	12/1/36	392,047	399,338	0.016%
Federal National Mortgage Assn.	5.5	12/1/38	7,126	7,915	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	14,775	15,857	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	32,528	34,934	0.001%
Federal National Mortgage Assn.	4	12/1/40	85,024	89,640	0.004%
Federal National Mortgage Assn.	4	12/1/40	126,362	133,237	0.005%
Federal National Mortgage Assn.	3.5	12/1/41	9,676	10,057	0.000%
Federal National Mortgage Assn.	3.5	12/1/44	151,304	156,688	0.006%
Federal National Mortgage Assn.	3.5	12/1/45	1,418,354	1,462,390	0.059%
Federal National Mortgage Assn.	4	12/1/45	382,065	400,119	0.016%
Federal National Mortgage Assn.	4	12/1/45	50,532	52,920	0.002%
Federal National Mortgage Assn.	4	12/1/45	123,824	129,632	0.005%
Federal National Mortgage Assn.	3.5	12/1/45	243,096	252,007	0.010%
Federal National Mortgage Assn.	3	12/1/46	225,873	230,220	0.009%
Federal National Mortgage Assn.	3	12/1/46	327,591	333,897	0.013%

Federal National Mortgage Assn.	3	12/1/46	215,454	218,935	0.009%
Federal National Mortgage Assn.	3	12/1/46	327,176	333,676	0.013%
Federal National Mortgage Assn.	3	12/1/46	123,121	125,491	0.005%
Federal National Mortgage Assn.	3	12/1/46	58,694	59,824	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	560,998	580,854	0.023%
Federal National Mortgage Assn.	6	2/1/33	204	228	0.000%
Federal National Mortgage Assn.	3	2/1/33	890,485	909,852	0.037%
Federal National Mortgage Assn.	3.5	2/1/35	19,650	20,374	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	1,493	1,658	0.000%
Federal National Mortgage Assn.	6	2/1/36	29,601	33,565	0.001%
Federal National Mortgage Assn.	5	2/1/36	70,670	77,258	0.003%
Federal National Mortgage Assn.	6	2/1/37	32,308	36,621	0.001%
Federal National Mortgage Assn.	6	2/1/37	3,100	3,515	0.000%
Federal National Mortgage Assn.	6	2/1/37	36,270	41,038	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	25,492	28,315	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	7,642	8,489	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	29,401	31,575	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	25,273	27,142	0.001%
Federal National Mortgage Assn.	4	2/1/41	91,324	96,289	0.004%
Federal National Mortgage Assn.	4	2/1/41	25,131	26,499	0.001%
Federal National Mortgage Assn.	4	2/1/41	61,494	64,840	0.003%
Federal National Mortgage Assn.	5	2/1/42	12,662	13,747	0.001%
Federal National Mortgage Assn.	2.5	2/1/43	237,326	236,500	0.010%
Federal National Mortgage Assn.	3	2/1/43	204,592	208,013	0.008%
Federal National Mortgage Assn.	3	2/1/43	13,246	13,428	0.001%
Federal National Mortgage Assn.	4.5	2/1/44	72,313	76,941	0.003%
Federal National Mortgage Assn.	3	2/1/44	12,543	12,730	0.001%
Federal National Mortgage Assn.	3.5	2/1/45	73,022	75,636	0.003%
Federal National Mortgage Assn.	4	2/1/45	279,747	292,790	0.012%
Federal National Mortgage Assn.	3	2/1/47	202,172	205,512	0.008%
Federal National Mortgage Assn.	5	3/1/25	21,618	22,393	0.001%
Federal National Mortgage Assn.	6	3/1/33	5,588	6,335	0.000%
Federal National Mortgage Assn.	5	3/1/35	63,554	69,444	0.003%
Federal National Mortgage Assn.	5	3/1/36	16,035	17,529	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	60,142	64,591	0.003%
Federal National Mortgage Assn.	2.5	3/1/43	55,988	55,793	0.002%
Federal National Mortgage Assn.	3	3/1/43	31,646	32,077	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	42,231	42,083	0.002%
Federal National Mortgage Assn.	3.5	3/1/43	331,380	343,194	0.014%
Federal National Mortgage Assn.	3.5	3/1/44	58,980	61,526	0.002%
Federal National Mortgage Assn.	3	3/1/44	409,030	415,870	0.017%
Federal National Mortgage Assn.	4.5	3/1/46	110,362	117,600	0.005%
Federal National Mortgage Assn.	4	3/1/46	355,106	371,334	0.015%
Federal National Mortgage Assn.	4	3/1/49	502,659	522,551	0.021%
Federal National Mortgage Assn.	3	4/1/33	3,643	3,673	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	4,124	4,602	0.000%
Federal National Mortgage Assn.	5	4/1/35	7,003	7,653	0.000%
Federal National Mortgage Assn.	6	4/1/35	5,837	6,616	0.000%
Federal National Mortgage Assn.	5	4/1/35	3,998	4,357	0.000%
Federal National Mortgage Assn.	6	4/1/36	630	713	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	44,071	47,326	0.002%
Federal National Mortgage Assn.	3.5	4/1/43	8,695	9,052	0.000%
Federal National Mortgage Assn.	3.5	4/1/43	19,803	20,553	0.001%
Federal National Mortgage Assn.	3	4/1/43	379,699	386,068	0.016%
Federal National Mortgage Assn.	3	4/1/43	163,613	166,357	0.007%
Federal National Mortgage Assn.	3.5	4/1/43	47,907	49,873	0.002%
Federal National Mortgage Assn.	4	4/1/44	101,615	107,132	0.004%
Federal National Mortgage Assn.	3	4/1/45	17,738	17,949	0.001%
Federal National Mortgage Assn.	3.5	4/1/49	149,842	155,190	0.006%
Federal National Mortgage Assn.	4	4/1/49	229,824	237,627	0.010%
Federal National Mortgage Assn.	4.5	5/1/22	1,151	1,175	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	256,844	258,940	0.010%
Federal National Mortgage Assn.	6	5/1/36	22,861	25,923	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	10,065	11,062	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	13,335	15,300	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	11,101	13,001	0.001%
Federal National Mortgage Assn.	5	5/1/40	31,209	33,909	0.001%
Federal National Mortgage Assn.	6	5/1/42	14,155	16,048	0.001%
Federal National Mortgage Assn.	4	5/1/42	246,021	259,407	0.010%
Federal National Mortgage Assn.	3.5	5/1/42	138,778	144,035	0.006%
Federal National Mortgage Assn.	3	5/1/43	42,106	42,851	0.002%
Federal National Mortgage Assn.	3	5/1/43	77,747	79,051	0.003%

Federal National Mortgage Assn.	3.5	5/1/46	89,268	92,452	0.004%
Federal National Mortgage Assn.	4.5	5/1/48	351,075	377,314	0.015%
Federal National Mortgage Assn.	4.5	5/1/48	404,592	425,007	0.017%
Federal National Mortgage Assn.	6	6/1/21	3,574	3,633	0.000%
Federal National Mortgage Assn.	3	6/1/33	13,055	13,226	0.001%
Federal National Mortgage Assn.	5	6/1/35	4,756	5,197	0.000%
Federal National Mortgage Assn.	5	6/1/35	16,765	18,319	0.001%
Federal National Mortgage Assn.	5	6/1/35	2,527	2,762	0.000%
Federal National Mortgage Assn.	5	6/1/35	14,231	15,551	0.001%
Federal National Mortgage Assn.	6	6/1/36	1,175	1,332	0.000%
Federal National Mortgage Assn.	5.5	6/1/36	118,812	129,526	0.005%
Federal National Mortgage Assn.	5	6/1/41	11,357	12,330	0.000%
Federal National Mortgage Assn.	5	6/1/42	34,256	37,189	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	32,726	33,894	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	50,552	52,356	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	36,781	38,329	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	8,109	8,442	0.000%
Federal National Mortgage Assn.	3.5	6/1/43	154,318	159,821	0.006%
Federal National Mortgage Assn.	4	6/1/45	736,744	770,461	0.031%
Federal National Mortgage Assn.	3.5	6/1/46	201,628	211,150	0.009%
Federal National Mortgage Assn.	4	6/1/47	302,318	315,371	0.013%
Federal National Mortgage Assn.	3	6/1/47	99,972	102,016	0.004%
Federal National Mortgage Assn.	6.5	7/1/32	17,114	19,768	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	3,637	4,078	0.000%
Federal National Mortgage Assn.	5	7/1/34	39,152	42,717	0.002%
Federal National Mortgage Assn.	5	7/1/35	21,942	23,873	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	70,056	83,542	0.003%
Federal National Mortgage Assn.	5.5	7/1/36	24,462	27,161	0.001%
Federal National Mortgage Assn.	4.5	7/1/39	7,450	7,997	0.000%
Federal National Mortgage Assn.	5	7/1/41	29,487	32,037	0.001%
Federal National Mortgage Assn.	5	7/1/41	79,150	86,487	0.003%
Federal National Mortgage Assn.	3.5	7/1/42	298,903	309,551	0.012%
Federal National Mortgage Assn.	3.5	7/1/42	44,030	45,599	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	54,750	57,060	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	24,518	25,447	0.001%
Federal National Mortgage Assn.	3	7/1/43	16,867	17,158	0.001%
Federal National Mortgage Assn.	6	8/1/22	1,194	1,220	0.000%
Federal National Mortgage Assn.	2.5	8/1/30	55,681	56,099	0.002%
Federal National Mortgage Assn.	3	8/1/32	76,031	77,703	0.003%
Federal National Mortgage Assn.	6	8/1/34	104,806	118,808	0.005%
Federal National Mortgage Assn.	6	8/1/37	112,347	127,309	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	3,707	4,117	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,172	1,302	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	2,290	2,543	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	89,868	99,566	0.004%
Federal National Mortgage Assn.	5.5	8/1/37	4,131	4,588	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	21,262	23,620	0.001%
Federal National Mortgage Assn.	6.5	8/1/38	25,570	29,853	0.001%
Federal National Mortgage Assn.	6	8/1/38	14,861	16,865	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	7,510	8,061	0.000%
Federal National Mortgage Assn.	4	8/1/42	257,927	271,964	0.011%
Federal National Mortgage Assn.	3.5	8/1/42	86,375	89,445	0.004%
Federal National Mortgage Assn.	3.5	8/1/43	24,376	25,299	0.001%
Federal National Mortgage Assn.	3	8/1/43	42,623	43,259	0.002%
Federal National Mortgage Assn.	3	8/1/43	76,199	77,246	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	23,702	24,599	0.001%
Federal National Mortgage Assn.	3	8/1/47	675,389	688,363	0.028%
Federal National Mortgage Assn.	3.5	8/1/47	132,651	137,495	0.006%
Federal National Mortgage Assn.	5	9/1/19	192	197	0.000%
Federal National Mortgage Assn.	5.5	9/1/23	20,054	20,872	0.001%
Federal National Mortgage Assn.	5	9/1/23	634	649	0.000%
Federal National Mortgage Assn.	3	9/1/32	108,346	110,731	0.004%
Federal National Mortgage Assn.	3	9/1/32	19,860	20,298	0.001%
Federal National Mortgage Assn.	5.5	9/1/34	24,296	26,988	0.001%
Federal National Mortgage Assn.	5	9/1/35	6,377	6,958	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	31,763	35,277	0.001%
Federal National Mortgage Assn.	6	9/1/38	21,335	24,101	0.001%
Federal National Mortgage Assn.	5.5	9/1/38	24,452	27,158	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	18,175	19,509	0.001%
Federal National Mortgage Assn.	6	9/1/39	63,896	72,460	0.003%
Federal National Mortgage Assn.	4.5	9/1/40	60,144	64,590	0.003%
Federal National Mortgage Assn.	4	9/1/41	181,891	191,788	0.008%

Federal National Mortgage Assn.	5.5	9/1/41	79,592	88,413	0.004%
Federal National Mortgage Assn.	4.5	9/1/42	28,566	30,677	0.001%
Federal National Mortgage Assn.	3.5	9/1/42	103,319	106,997	0.004%
Federal National Mortgage Assn.	3.5	9/1/43	128,102	133,349	0.005%
Federal National Mortgage Assn.	3.5	9/1/44	138,405	143,405	0.006%
Federal National Mortgage Assn.	3	9/1/44	17,670	17,913	0.001%
Federal National Mortgage Assn.	3.5	9/1/45	335,715	347,017	0.014%
Federal National Mortgage Assn.	4	9/1/45	27,629	28,892	0.001%
Federal National Mortgage Assn.	4	9/1/46	21,909	22,910	0.001%
Federal Signal			4,700	125,725	0.005%
Ferrari			5,140	829,699	0.033%
Fidelity National Financial	4.5	8/15/28	255,000	266,441	0.011%
Fidelity National Information			66,730	8,186,436	0.330%
Fidelity National Information Services	0.75	5/21/23	100,000	116,007	0.005%
Fiesta Restaurant			22,916	301,116	0.012%
Fifth Third Bancorp			201,667	5,626,509	0.227%
First Bancshares			10,000	303,400	0.012%
FirstEnergy	3.9	7/15/27	500,000	522,688	0.021%
FirstEnergy Transmission	4.35	1/15/25	385,000	412,615	0.017%
First Industrial Realty, REIT			12,746	468,288	0.019%
FirstKey Mortgage Trust 2014-1	4.01	11/25/44	98,550	104,268	0.004%
FirstService			19,571	1,877,250	0.076%
Fiserv	0.38	7/1/23	100,000	113,915	0.005%
Fiserv	3.2	7/1/26	150,000	153,030	0.006%
Fiserv	1.13	7/1/27	280,000	322,648	0.013%
Fiserv	4.4	7/1/49	165,000	171,781	0.007%
Fiserv			75,477	6,880,483	0.277%
Five9			15,909	815,973	0.033%
Five Below			3,400	408,068	0.016%
FleetCor Technologies			8,201	2,303,251	0.093%
Fluor			3,600	121,284	0.005%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	510,000	533,116	0.021%
Ford Motor Credit	3.81	10/12/21	200,000	202,749	0.008%
Ford Motor Credit	5.09	1/7/21	225,000	231,715	0.009%
Fortive			753	772,632	0.031%
Fortive			51,989	4,238,143	0.171%
Fox	4.71	1/25/29	140,000	155,984	0.006%
Fox			68,671	2,508,552	0.101%
Franco-Nevada			7,970	676,466	0.027%
Freddie Mac REMICS	2.69	10/15/48	138,686	138,029	0.006%
Freddie Mac REMICS	2.84	4/15/49	137,492	137,380	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	4.25	10/25/27	200,000	202,093	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	10/25/29	185,719	186,795	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	5	12/25/27	297,811	300,708	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	4.4	12/25/28	122,003	122,532	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	3.2	12/25/29	133,670	133,714	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	90,000	84,865	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	3.75	3/25/29	229,956	231,433	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	5.25	4/25/28	103,510	105,454	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	2.95	4/25/30	94,798	94,748	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	4.35	5/25/25	146,637	148,060	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	50,000	47,973	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	5.3	7/25/28	131,973	133,531	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	2.85	7/25/30	93,152	92,965	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	8/25/29	127,480	127,902	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	275,000	269,857	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	4.6	9/25/24	142,942	145,192	0.006%
FREMF 2018-K731 Mortgage Trust	4.04	2/25/25	180,000	186,282	0.008%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/29	105,000	107,415	0.004%
Fresenius			66,035	3,585,700	0.145%
G1 therapeutics			3,463	106,176	0.004%
Galaxy XXIX CLO	3.92	11/15/26	250,000	248,551	0.010%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	169,831	171,377	0.007%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	188,946	194,311	0.008%
Gam Holding			70,419	325,919	0.013%
Gardner denver Holdings			23,700	820,020	0.033%
GCP Applied Technologies			5,997	135,772	0.005%
GE			1,252,260	13,148,730	0.530%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	535,000	540,924	0.022%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	660,000	652,893	0.026%
General Electric	3.38	3/11/24	50,000	51,112	0.002%
General Motors	3.37	8/7/20	190,000	190,356	0.008%

General Motors Financial	4	10/6/26	100,000	100,704	0.004%
General Motors Financial	4.2	11/6/21	240,000	246,917	0.010%
General Motors Financial	5.1	1/17/24	170,000	181,665	0.007%
General Motors Financial	3.45	4/10/22	255,000	258,161	0.010%
General Motors Financial	4.35	4/9/25	95,000	97,986	0.004%
Genesee & Wyoming			4,400	440,000	0.018%
Gentherm			16,096	673,296	0.027%
Gibraltar Industries			21,962	886,386	0.036%
GlaxoSmithKline, ADR			113,500	4,542,270	0.183%
Global Blood Therapeutics			17,508	920,921	0.037%
Global Payments			56,788	9,093,462	0.367%
GLP Capital LP / GLP Financing II	5.25	6/1/25	75,000	80,250	0.003%
GlycoMimetics			7,312	87,159	0.004%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	135,000	134,931	0.005%
GMF Floorplan Owner Revolving Trust	2.46	8/16/21	220,000	219,887	0.009%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	90,000	90,244	0.004%
GN Store Nord			37,818	1,767,898	0.071%
Goldman Sachs	3.5	11/16/26	285,000	291,676	0.012%
Goldman Sachs	2.91	6/5/23	580,000	585,369	0.024%
Goldman Sachs			377	77,134	0.003%
Golub Capital Partners CLO 39B	3.74	10/20/28	345,000	344,335	0.014%
Government National Mortgage Assn.	5.5	10/15/38	26,837	30,205	0.001%
Government National Mortgage Assn.	5	10/15/39	24,030	26,439	0.001%
Government National Mortgage Assn.	8	10/20/25	79	85	0.000%
Government National Mortgage Assn.	4.5	10/20/40	110,528	117,906	0.005%
Government National Mortgage Assn.	3.5	10/20/44	23,900	24,741	0.001%
Government National Mortgage Assn.	5	10/20/47	25,118	26,759	0.001%
Government National Mortgage Assn.	4	10/20/48	355,097	368,086	0.015%
Government National Mortgage Assn.	4.5	11/20/39	8,862	9,454	0.000%
Government National Mortgage Assn.	4.5	11/20/40	152,560	162,745	0.007%
Government National Mortgage Assn.	4	11/20/42	68,619	72,610	0.003%
Government National Mortgage Assn.	5	11/20/47	108,662	115,743	0.005%
Government National Mortgage Assn.	4	11/20/48	48,428	50,200	0.002%
Government National Mortgage Assn.	5.5	1/20/36	70,695	77,432	0.003%
Government National Mortgage Assn.	3.5	1/20/46	17,101	17,683	0.001%
Government National Mortgage Assn.	4.5	1/20/47	114,457	120,981	0.005%
Government National Mortgage Assn.	5	1/20/48	126,310	132,085	0.005%
Government National Mortgage Assn.	4	1/20/48	21,449	22,243	0.001%
Government National Mortgage Assn.	5.5	1/20/49	56,030	59,176	0.002%
Government National Mortgage Assn.	4.5	1/20/49	98,130	102,660	0.004%
Government National Mortgage Assn.	5	12/15/39	80,411	88,476	0.004%
Government National Mortgage Assn.	6.5	12/20/33	715	834	0.000%
Government National Mortgage Assn.	6	12/20/38	35,995	41,041	0.002%
Government National Mortgage Assn.	5.5	12/20/39	13,155	14,367	0.001%
Government National Mortgage Assn.	3.5	12/20/42	84,246	87,874	0.004%
Government National Mortgage Assn.	5	12/20/47	294,032	313,194	0.013%
Government National Mortgage Assn.	5.5	12/20/48	81,002	85,551	0.003%
Government National Mortgage Assn.	5	2/15/40	31,226	34,357	0.001%
Government National Mortgage Assn.	5	2/15/40	31,226	34,357	0.001%
Government National Mortgage Assn.	4	2/20/44	204,374	215,528	0.009%
Government National Mortgage Assn.	3.5	2/20/45	49,647	51,337	0.002%
Government National Mortgage Assn.	3.5	2/20/46	199,219	205,960	0.008%
Government National Mortgage Assn.	3.5	2/20/46	174,648	180,860	0.007%
Government National Mortgage Assn.	3.5	2/20/48	434,629	448,260	0.018%
Government National Mortgage Assn.	3.5	2/20/48	242,053	249,642	0.010%
Government National Mortgage Assn.	3.5	2/20/49	299,477	309,385	0.012%
Government National Mortgage Assn.	6.5	3/15/26	1,274	1,399	0.000%
Government National Mortgage Assn.	4.5	3/20/41	16,398	17,493	0.001%
Government National Mortgage Assn.	3.5	3/20/43	109,870	113,430	0.005%
Government National Mortgage Assn.	3.5	3/20/47	201,610	208,538	0.008%
Government National Mortgage Assn.	5.5	3/20/49	143,017	151,048	0.006%
Government National Mortgage Assn.	8	4/15/22	872	874	0.000%
Government National Mortgage Assn.	5	4/20/40	17,427	19,169	0.001%
Government National Mortgage Assn.	3	4/20/46	86,006	87,996	0.004%
Government National Mortgage Assn.	4	4/20/47	206,593	215,814	0.009%
Government National Mortgage Assn.	4.5	4/20/49	360,251	375,778	0.015%
Government National Mortgage Assn.	4.5	5/20/40	27,806	29,661	0.001%
Government National Mortgage Assn.	3.5	5/20/45	16,437	16,971	0.001%
Government National Mortgage Assn.	3.5	5/20/45	37,522	38,804	0.002%
Government National Mortgage Assn.	3.5	5/20/46	18,088	18,704	0.001%
Government National Mortgage Assn.	3	5/20/46	19,879	20,347	0.001%
Government National Mortgage Assn.	3	5/20/46	22,230	22,772	0.001%

Government National Mortgage Assn.	4	5/20/47	646,420	674,344	0.027%
Government National Mortgage Assn.	5.5	5/20/48	386,238	407,926	0.016%
Government National Mortgage Assn.	5	5/20/48	54,055	57,972	0.002%
Government National Mortgage Assn.	5	6/15/40	28,816	31,693	0.001%
Government National Mortgage Assn.	5	6/20/40	32,974	36,247	0.001%
Government National Mortgage Assn.	3.5	6/20/43	128,143	133,574	0.005%
Government National Mortgage Assn.	3.5	6/20/43	161,634	167,151	0.007%
Government National Mortgage Assn.	5.5	6/20/44	102,269	112,028	0.005%
Government National Mortgage Assn.	3	6/20/46	48,711	49,830	0.002%
Government National Mortgage Assn.	5	6/20/47	72,048	76,748	0.003%
Government National Mortgage Assn.	4.5	6/20/48	160,472	167,827	0.007%
Government National Mortgage Assn.	5	6/20/48	69,091	74,091	0.003%
Government National Mortgage Assn.	3	7/15/43	9,381	9,597	0.000%
Government National Mortgage Assn.	5	7/20/39	13,246	14,573	0.001%
Government National Mortgage Assn.	3.5	7/20/42	142,757	148,963	0.006%
Government National Mortgage Assn.	4	7/20/42	72,816	77,089	0.003%
Government National Mortgage Assn.	3	7/20/46	1,259,837	1,289,036	0.052%
Government National Mortgage Assn.	3	7/20/46	20,242	20,734	0.001%
Government National Mortgage Assn.	3	7/20/46	40,898	41,859	0.002%
Government National Mortgage Assn.	3	7/20/46	37,287	38,091	0.002%
Government National Mortgage Assn.	3	7/20/46	59,610	61,014	0.002%
Government National Mortgage Assn.	3	7/20/46	16,615	17,006	0.001%
Government National Mortgage Assn.	3	7/20/46	80,435	82,331	0.003%
Government National Mortgage Assn.	5	7/20/47	48,468	51,630	0.002%
Government National Mortgage Assn.	5	7/20/48	24,681	26,465	0.001%
Government National Mortgage Assn.	5	8/20/40	24,249	26,641	0.001%
Government National Mortgage Assn.	5	8/20/41	57,943	63,508	0.003%
Government National Mortgage Assn.	3	8/20/45	193,261	197,742	0.008%
Government National Mortgage Assn.	3	8/20/46	21,441	21,933	0.001%
Government National Mortgage Assn.	3	8/20/46	28,300	28,967	0.001%
Government National Mortgage Assn.	3	8/20/46	28,380	29,070	0.001%
Government National Mortgage Assn.	5	8/20/47	79,422	84,613	0.003%
Government National Mortgage Assn.	5	9/15/39	18,497	20,340	0.001%
Government National Mortgage Assn.	3	9/15/42	195,955	200,470	0.008%
Government National Mortgage Assn.	4.5	9/15/45	53,538	57,725	0.002%
Government National Mortgage Assn.	4.5	9/20/40	63,429	67,660	0.003%
Government National Mortgage Assn.	4	9/20/42	8,286	8,771	0.000%
Government National Mortgage Assn.	3	9/20/46	18,481	18,905	0.001%
Government National Mortgage Assn.	3	9/20/46	21,725	22,239	0.001%
Government National Mortgage Assn.	5	9/20/47	271,035	288,724	0.012%
Government National Mortgage Association	3	11/20/47	166,919	169,411	0.007%
Government National Mortgage Association	4.5	12/20/39	29,234	1,238	0.000%
Government National Mortgage Association	3	12/20/47	208,228	212,866	0.009%
Government National Mortgage Association	4.5	2/20/39	2,448	58	0.000%
Government National Mortgage Association	4	2/20/43	39,608	6,564	0.000%
Government National Mortgage Association	2.83	2/20/49	170,864	170,983	0.007%
Government National Mortgage Association	2.83	2/20/49	137,423	137,513	0.006%
Government National Mortgage Association	3.5	4/20/39	65,006	3,614	0.000%
Government National Mortgage Association	2.88	4/20/49	458,155	459,453	0.019%
Government National Mortgage Association	4	5/20/37	118,862	8,441	0.000%
Government National Mortgage Association	3.5	5/20/43	54,688	8,567	0.000%
Government National Mortgage Association	2.68	9/20/48	143,720	143,297	0.006%
Graco			16,410	823,454	0.033%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	36,721	36,681	0.001%
Great Portland Estates			165,384	1,437,382	0.058%
Great Wolf Trust 2017-WOLF	3.49	9/15/34	210,000	209,997	0.008%
Green Dot			2,000	97,800	0.004%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	200,000	207,190	0.008%
GS Mortgage-Backed Securities Trust	2.46	7/25/44	37,275	37,188	0.001%
GS Mortgage Securities Corp Trust 2018-FBLU	3.34	11/15/35	225,000	224,927	0.009%
GS Mortgage Securities Corp Trust 2019-SOHO	3.75	6/15/36	355,000	355,263	0.014%
GS Mortgage Securities Trust 2019-GC40	3.16	7/10/52	465,000	478,950	0.019%
GTP Acquisition Partners I	2.35	6/15/20	365,000	363,784	0.015%
GTT Communications			17,600	309,760	0.012%
Guardant Health			1,157	99,884	0.004%
Halcyon Loan Advisors Funding 2014-3	3.69	10/22/25	181,958	181,967	0.007%
Hamamatsu Photonics KK			36,900	1,441,570	0.058%
Hanger			28,956	554,507	0.022%
Hanover Insurance Group			8,600	1,103,380	0.044%
Hardee s Funding	4.25	6/20/48	193,538	197,464	0.008%
Hardee s Funding	4.96	6/20/48	248,125	262,546	0.011%
Harris			19,129	3,617,868	0.146%

Hawaiian Airlines			20,700	567,801	0.023%
Haynes International			14,725	468,402	0.019%
HCA Healthcare			8,145	1,100,960	0.044%
HCP	3.25	7/15/26	30,000	30,084	0.001%
HCP	3.5	7/15/29	35,000	35,068	0.001%
Healthcare Realty Trust	3.63	1/15/28	260,000	262,630	0.011%
Heathrow Funding	4.88	7/15/21	175,000	181,738	0.007%
Helios Technologies			8,774	407,201	0.016%
Heritage Commerce			38,530	471,993	0.019%
Heritage-Crystal Clean			17,500	460,425	0.019%
Heritage Financial Corp.			18,400	543,536	0.022%
Highwoods Realty	4.13	3/15/28	155,000	161,417	0.007%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	37,882	37,694	0.002%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	50,375	50,639	0.002%
Hilton Orlando Trust 2018-ORL	3.16	12/15/34	375,000	374,525	0.015%
Hilton Worldwide Holdings			31,858	3,113,801	0.126%
HMS Holdings			25,500	825,945	0.033%
Hologic			1,655	79,473	0.003%
Home Bancshares			63,300	1,219,158	0.049%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	285,254	288,903	0.012%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	299,517	303,333	0.012%
Homology Medicines			4,978	97,419	0.004%
Honda Motor			46,400	1,199,848	0.048%
Honeywell International			65,618	11,456,247	0.462%
Hope Bancorp			29,100	400,998	0.016%
HSBC Holdings	3.26	3/13/23	275,000	279,578	0.011%
HSBC Holdings	3.9	5/25/26	310,000	323,585	0.013%
Hudson Yards 2019-30HY Mortgage Trust	3.38	7/10/39	205,000	211,150	0.009%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	220,000	221,254	0.009%
Humana	3.85	10/1/24	190,000	198,223	0.008%
Humana			1,819	482,581	0.019%
Huron Consulting Group			6,100	307,318	0.012%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	175,000	175,146	0.007%
IAC/InterActiveCorp			12,718	2,766,547	0.112%
ICU Medical			2,829	712,653	0.029%
IHS Markit			5,332	339,755	0.014%
Illumina			192	70,685	0.003%
ImmunoGen			7,422	16,106	0.001%
Immunomedics			15,300	212,211	0.009%
Independence			538,327	1,791,171	0.072%
Independent Bank Group			16,150	887,604	0.036%
Independent Bank (MA)			4,982	379,379	0.015%
Indonesia Government International Bond	2.95	1/11/23	295,000	297,440	0.012%
Indonesia Government International Bond	3.7	1/8/22	795,000	814,477	0.033%
ING Groep			352,124	4,078,913	0.164%
Inphi			17,497	876,600	0.035%
Insmid			28,638	733,133	0.030%
Intercontinental Exchange			144,801	12,444,198	0.502%
International Paper			38,818	1,681,596	0.068%
Intesa Sanpaolo			847,293	1,813,886	0.073%
InTown Hotel Portfolio Trust 2018-STAY	3.09	1/15/33	125,000	124,805	0.005%
Intuit			42,535	11,115,672	0.448%
Intuitive Surgical			15,639	8,203,437	0.331%
Investors Bancorp			49,600	553,040	0.022%
iRhythm Technologies			1,042	82,401	0.003%
Israel Chemicals	6.38	5/31/38	385,000	432,348	0.017%
Israel Government Bond - Fixed	5.5	1/31/42	2,600,000	1,094,187	0.044%
J2 Acquisition			50,674	450,101	0.018%
J2 Acquisition			39,216	8,235	0.000%
Jack In the Box Funding	3.98	8/25/49	260,000	260,000	0.010%
Jacobs Engineering Group			15,225	1,284,838	0.052%
Jagged Peak Energy			38,761	320,553	0.013%
JBG SMITH Properties, REIT			36,012	1,416,712	0.057%
J.B. Hunt Transport Services			666	60,879	0.002%
Jimmy Johns Funding	3.61	7/30/47	54,038	54,571	0.002%
John Bean Technologies			16,247	1,967,999	0.079%
Johnson & Johnson			14,265	1,986,829	0.080%
Johnson Matthey			67,781	2,865,628	0.115%
JPMBB Commercial Mortgage Securities Trust 2014-C19	4.24	4/15/47	125,000	132,772	0.005%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	65,000	68,388	0.003%
JPMBB Commercial Mortgage Securities Trust 2018-C8	4.9	6/15/51	165,000	181,314	0.007%
JPMorgan Chase	2.95	10/1/26	360,000	364,232	0.015%

JPMorgan Chase	3.54	5/1/28	120,000	124,839	0.005%
JPMorgan Chase	3.2	6/15/26	125,000	128,628	0.005%
JPMorgan Chase	3.9	7/15/25	65,000	69,385	0.003%
JPMorgan Chase			37,725	4,217,655	0.170%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.83	10/15/45	124,985	126,839	0.005%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2	3.06	8/15/49	165,000	165,778	0.007%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	80,000	85,496	0.003%
Kansas City Southern			2,314	281,891	0.011%
KazMunayGas National Co JSC	4.75	4/19/27	350,000	375,884	0.015%
Kering			5,450	3,216,715	0.130%
Keysight Technologies	4.6	4/6/27	330,000	351,925	0.014%
Keysight Technologies			65,317	5,866,120	0.236%
Kimco Realty	3.3	2/1/25	120,000	121,919	0.005%
Kingfisher			876,989	2,390,400	0.096%
Kirin Holdings			72,500	1,565,457	0.063%
KLA-Tencor			6,711	793,240	0.032%
Knight-Swift Transportation Holdings			5,524	181,408	0.007%
Knorr-Bremse			18,230	2,033,519	0.082%
Koninklijke Philips			183,748	7,988,622	0.322%
Korea Treasury Bond	2.38	12/10/28	1,175,000,000	1,085,037	0.044%
Kosmos Energy			14,468	90,714	0.004%
Kraft Heinz			10,977	340,726	0.014%
Krystal Biotech			1,901	76,553	0.003%
KT			52,887	1,311,527	0.053%
Lam Research			975	183,144	0.007%
Landstar System			5,200	561,548	0.023%
Largan Precision			13,000	1,623,617	0.065%
Lattice Semiconductor			95,724	1,396,613	0.056%
Legrand			28,171	2,059,548	0.083%
Linde			36,128	7,254,502	0.292%
Littelfuse			1,600	283,056	0.011%
Live Oak Bancshares			20,856	357,680	0.014%
Lloyds Banking Group			4,426,192	3,178,991	0.128%
LM Ericsson			230,560	2,188,412	0.088%
L'Oreal			16,981	4,828,179	0.195%
Luxfer Holdings			14,500	355,540	0.014%
Macquarie Group			37,007	3,264,243	0.132%
Madison Park Funding XXXVII	3.88	7/15/32	250,000	249,873	0.010%
Madrigal Pharmaceuticals			791	82,905	0.003%
Magna International			76,100	3,782,170	0.152%
Magnetite XVIII	3.6	11/15/28	250,000	249,755	0.010%
Magnolia Oil & Gas			40,700	471,306	0.019%
Marriott			27,800	3,900,062	0.157%
Marsh & McLennan			75,202	7,501,400	0.302%
Marvell Technology Group			59,231	1,413,844	0.057%
MasterCard			69,223	18,311,560	0.738%
Matador Resources			9,750	193,830	0.008%
Matson			30,800	1,196,580	0.048%
Maxim Integrated Products			35,122	2,100,998	0.085%
McDonald's			51,211	10,634,476	0.429%
Medtronic			81,481	7,935,435	0.320%
Meggitt			553,537	3,687,906	0.149%
Melrose Industries			910,977	2,094,126	0.084%
Merck			81,652	6,846,520	0.276%
Meridian Bancorp			40,748	728,982	0.029%
Michaels			49,900	434,130	0.017%
Microchip Technology			3,528	305,878	0.012%
Micron Technology	4.64	2/6/24	380,000	395,675	0.016%
Micron Technology			87,135	3,362,540	0.136%
Microsoft			490,603	65,721,178	2.649%
Middlesex Water			7,414	439,280	0.018%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	52,005	51,953	0.002%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	151,244	151,699	0.006%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	303,091	307,226	0.012%
Minerals Technologies			6,300	337,113	0.014%
Miraca Holdings			27,900	635,727	0.026%
Mitsubishi Corporation			110,600	2,922,649	0.118%
Mitsubishi Electric			373,400	4,936,378	0.199%
Mitsubishi UFJ Financial			707,600	3,370,281	0.136%
Mitsubishi UFJ Lease & Finance			272,800	1,449,643	0.058%
Mitsui Fudosan			125,700	3,055,036	0.123%
Mitsui Mining & Smelting			40,700	978,331	0.039%

MKS Instruments			4,600	358,294	0.014%
Molina Healthcare			14,323	2,050,194	0.083%
Momenta Pharmaceuticals			16,726	208,239	0.008%
Moncler			67,624	2,898,455	0.117%
Monolithic Power Systems			2,745	372,716	0.015%
Monro			25,800	2,200,740	0.089%
Moody's			703	137,303	0.006%
Moog			6,800	636,548	0.026%
Morgan Stanley	3.75	2/25/23	530,000	553,031	0.022%
Morgan Stanley			140,723	6,165,075	0.248%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	125,000	130,132	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	55,000	58,470	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	175,000	186,470	0.008%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	25,000	26,767	0.001%
Morgan Stanley Capital I Trust 2017-ASHF	3.64	11/15/34	240,000	239,468	0.010%
Morgan Stanley Capital I Trust 2017-JWDR	3.24	11/15/34	370,000	369,302	0.015%
Morgan Stanley Capital I Trust 2017-JWDR	3.59	11/15/34	245,000	244,844	0.010%
Motorola Solutions			36,051	6,010,783	0.242%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	240,000	247,200	0.010%
MSCG Trust 2018-SELF	3.29	10/15/37	235,000	235,219	0.009%
Mueller Water Products			67,800	665,796	0.027%
Munich Re			20,902	5,239,245	0.211%
Murata Manufacturing			45,900	2,066,452	0.083%
MVW Owner Trust 2013-1	2.15	4/22/30	12,791	12,744	0.001%
MVW Owner Trust 2014-1	2.25	9/22/31	22,842	22,779	0.001%
MVW Owner Trust 2017-1	2.42	12/20/34	55,547	55,375	0.002%
MyoKardia			10,150	508,921	0.021%
National Bank of Canada			69,000	3,277,836	0.132%
National Grid			251,450	2,674,148	0.108%
National Instruments			30,754	1,291,360	0.052%
National Vision Holdings			7,751	238,188	0.010%
NAVER			10,142	1,002,343	0.040%
Navient Private Education Loan Trust 2017	2.88	12/16/58	100,000	101,165	0.004%
Nestle			149,321	15,458,040	0.623%
Netflix	4.63	5/15/29	290,000	373,007	0.015%
Netflix			26,049	9,568,319	0.386%
Neuberger Berman CLO XIX	3.75	7/15/27	625,000	610,274	0.025%
Neuberger Berman CLO XVI-S	3.45	1/15/28	325,000	323,772	0.013%
Nevro			7,539	488,753	0.020%
New Fortress Energy			11,837	138,611	0.006%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	312,746	318,540	0.013%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	317,151	323,832	0.013%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	243,868	247,348	0.010%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	100,416	101,846	0.004%
NextEra Energy			33,423	2,189,372	0.088%
NextEra Energy			81,067	16,607,386	0.669%
Nextera Energy Partners			11,100	535,575	0.022%
Nielsen Holdings			6,471	146,245	0.006%
Nippon Telegraph & Telephone			182,700	8,511,942	0.343%
NiSource			117,472	3,383,194	0.136%
Nomad Foods			29,054	620,593	0.025%
Nordea Bank Abp			236,528	1,717,475	0.069%
Norfolk Southern			2,422	482,777	0.019%
Northern Star Resources			112,125	919,854	0.037%
Northrop Grumman			32,765	10,586,699	0.427%
Norwegian Cruise Line Holdings			7,515	403,029	0.016%
Novanta			18,368	1,732,102	0.070%
Novartis			106,108	9,686,785	0.390%
Novo Nordisk			36,691	1,874,073	0.076%
NRG Energy	3.75	6/15/24	35,000	35,928	0.001%
NRG Energy	4.45	6/15/29	115,000	119,600	0.005%
NuVasive			9,100	532,714	0.021%
NVIDIA			3,152	517,653	0.021%
NXP BV / NXP Funding	4.88	3/1/24	385,000	411,469	0.017%
NXP Semiconductors			95,941	9,364,801	0.377%
Occidental Petroleum			123,790	6,224,161	0.251%
Octagon Investment Partners XXIII	3.45	7/15/27	250,000	249,236	0.010%
Odonate therapeutics			2,106	77,269	0.003%
Okta			1,400	172,914	0.007%
Ollies Bargain Outlet Holdings			16,958	1,477,211	0.060%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	165,000	172,576	0.007%
Omron			42,100	2,207,980	0.089%

ONE Gas			24,850	2,243,955	0.090%
OneSpaWorld Holdings			19,500	302,250	0.012%
Orchard therapeutics, ADR			14,252	199,385	0.008%
Origin Bancorp			14,032	463,056	0.019%
Osisko Gold Royalties			32,100	334,592	0.013%
OZLM VII	3.6	7/17/29	250,000	248,000	0.010%
OZLM VIII	3.76	10/17/29	370,000	369,514	0.015%
Pacific Gas & Electric	4	12/1/46	684,000	620,730	0.025%
Pacific Gas & Electric	3.95	12/1/47	878,000	794,590	0.032%
Pacific Premier Bancorp			17,100	528,048	0.021%
Packaging Corporation of America			39,262	3,742,454	0.151%
Pagerduty			1,732	81,491	0.003%
Pagerduty			10,085	450,774	0.018%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	355,000	354,451	0.014%
Palmer Square CLO 2015-1	4.77	5/21/29	250,000	250,000	0.010%
Panasonic			254,300	2,124,207	0.086%
Papa John's International			15,400	688,688	0.028%
Paramount, REIT			36,761	515,022	0.021%
Parsons			7,412	273,206	0.011%
Paycom Software			2,700	612,144	0.025%
PayPal Holdings			94,669	10,835,814	0.437%
PDF Solutions			26,469	347,273	0.014%
PennyMac Financial Services			28,951	642,133	0.026%
Performance Food			23,314	933,259	0.038%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	399,732	0.016%
Persimmon			86,323	2,193,039	0.088%
Pertamina Persero PT	6.45	5/30/44	450,000	552,927	0.022%
Peru LNG Srl	5.38	3/22/30	500,000	539,250	0.022%
Perusahaan Listrik Negara PT	5.45	5/21/28	500,000	554,758	0.022%
Petroleos Mexicanos	5.5	1/21/21	155,000	157,093	0.006%
Pfizer			281,917	12,212,644	0.492%
PG&E			1,137	26,060	0.001%
PGT Innovations			29,795	498,172	0.020%
Philip Morris International			43,734	3,434,431	0.138%
PICC Property & Casualty			1,260,000	1,359,537	0.055%
Ping An Insurance			303,500	3,649,549	0.147%
Pinnacle Financial Partners			20,086	1,154,543	0.047%
Pioneer Natural Resources			8,773	1,349,814	0.054%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	55,000	54,779	0.002%
Pluralsight			11,593	351,500	0.014%
PNC Financial Services Group			18,645	2,559,586	0.103%
PNM Resources			40,200	2,046,582	0.082%
Pola Orbis Holdings			37,700	1,056,433	0.043%
PolyOne			13,300	417,487	0.017%
Post Holdings			14,100	1,465,977	0.059%
PRA Group			35,200	990,528	0.040%
Principia Biopharma			6,297	208,997	0.008%
Progressive			4,916	392,936	0.016%
Prologis, REIT			131,383	10,523,778	0.424%
Proofpoint			9,400	1,130,350	0.046%
Prosperity Bancshares			12,900	852,045	0.034%
Prudential			244,768	5,343,543	0.215%
Prudential Financial			17,439	1,761,339	0.071%
Prysmian			90,207	1,863,833	0.075%
PS Business Parks, REIT			11,464	1,932,028	0.078%
PTC Therapeutics			6,400	288,000	0.012%
Public Storage, REIT			24,561	5,849,693	0.236%
Pure Storage			11,275	172,169	0.007%
Quaker Chemical			2,800	568,064	0.023%
Qualcomm			106,066	8,068,441	0.325%
Quanex Building Products			18,863	356,322	0.014%
Quidel			19,225	1,140,427	0.046%
QVC	5.13	7/2/22	545,000	563,587	0.023%
Radian			28,900	660,365	0.027%
Radius Health			30,300	738,108	0.030%
Raymond James Financial			3,206	271,067	0.011%
Reata Pharmaceuticals			1,400	132,090	0.005%
Recruit Holdings			82,400	2,758,907	0.111%
Redfin			19,713	354,440	0.014%
Red Robin Gourmet Burgers			14,793	452,222	0.018%
Regency Centers	3.6	2/1/27	160,000	165,619	0.007%
Regency Centers	4.13	3/15/28	85,000	90,949	0.004%

Regency Centers, REIT			7,540	503,220	0.020%
REI - SECURITY LENDING COLLATERAL			1,435,052	14,350,518	0.578%
Renesas Electronics			168,200	836,755	0.034%
Rentkil Initial			188,929	953,847	0.038%
Republic of South Africa Government International Bond	6.25	3/8/41	195,000	217,022	0.009%
Republic of South Africa Government International Bond	5.38	7/24/44	215,000	217,033	0.009%
Republic of South Africa Government International Bond	5.65	9/27/47	215,000	221,016	0.009%
Republic Services			28,022	2,427,826	0.098%
Restaurant Brands International			19,603	1,363,193	0.055%
RETL 2019-RVP	3.54	3/15/36	161,777	162,079	0.007%
Rev			16,943	244,149	0.010%
Rexford Industrial Realty, REIT			24,800	1,001,176	0.040%
Reynolds American	4.45	6/12/25	175,000	185,317	0.007%
Reynolds American	5.85	8/15/45	130,000	138,345	0.006%
RH			2,018	233,281	0.009%
Rio Tinto			20,085	1,470,729	0.059%
Roche Holding			33,167	9,326,160	0.376%
Roper Technologies			20,400	7,471,704	0.301%
Ross Stores			72,971	7,232,886	0.292%
Royal Bank Of Scotland	6.13	12/15/22	100,000	107,583	0.004%
Royal Bank Of Scotland	3.5	5/15/23	245,000	246,755	0.010%
Royal Bank Of Scotland	5.13	5/28/24	100,000	105,434	0.004%
Royal Caribbean Cruises			21,832	2,646,257	0.107%
Royal Dutch Shell, ADR			80,300	5,278,922	0.213%
Rsa Insurance			206,071	1,510,208	0.061%
Sabine Pass Liquefaction	5	3/15/27	545,000	596,775	0.024%
SACI Falabella	4.38	1/27/25	500,000	530,577	0.021%
Safety Insurance Group			5,858	557,272	0.022%
SAGE Therapeutics			10,971	2,008,680	0.081%
Salesforce.com			68,729	10,428,251	0.420%
Samsonite International			473,400	1,089,336	0.044%
Samsung Electronics			138,282	5,630,893	0.227%
Sanderson Farms			7,500	1,024,200	0.041%
Sanofi			56,601	4,891,590	0.197%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	625,000	629,124	0.025%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	40,000	39,994	0.002%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	120,000	121,125	0.005%
Sarepta Therapeutics			1,400	212,730	0.009%
SASOL Financing USA	5.88	3/27/24	475,000	514,842	0.021%
Saudi Arabian Oil	3.5	4/16/29	300,000	303,974	0.012%
Saudi Arabian Oil	4.38	4/16/49	200,000	202,902	0.008%
SBA Tower Trust	3.87	10/8/24	290,000	301,118	0.012%
SBA Tower Trust	3.45	3/15/23	125,000	127,734	0.005%
SBA Tower Trust	3.17	4/15/22	280,000	283,260	0.011%
Scentre			673,004	1,816,290	0.073%
Schneider National			21,449	391,230	0.016%
Scholar Rock Holding			3,757	59,586	0.002%
Seacoast Banking			37,109	944,053	0.038%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	60,000	58,285	0.002%
Seattle Genetics			4,930	341,205	0.014%
Selective Insurance			23,760	1,779,386	0.072%
Sempra Energy			9,440	1,069,595	0.043%
Sempra Energy	3.8	2/1/38	160,000	154,506	0.006%
Sempra Energy	4	2/1/48	95,000	92,705	0.004%
Sempra Energy	3.25	6/15/27	90,000	89,800	0.004%
Sempra Energy			4,954	553,388	0.022%
Sempra Energy			106,944	14,698,383	0.592%
Sequoia Mortgage Trust 2013-4	3.49	4/25/43	324,805	331,995	0.013%
Sequoia Mortgage Trust 2017-5	3.88	8/25/47	124,260	128,253	0.005%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	245,126	249,590	0.010%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	78,393	79,793	0.003%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	222,197	227,192	0.009%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	239,646	248,020	0.010%
ServiceNow			41,631	11,430,624	0.461%
Seven Generations Energy			51,800	253,947	0.010%
Seven & i Holdings			89,000	3,015,443	0.122%
Sherwin-Williams			1,654	758,012	0.031%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	505,000	509,415	0.021%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	140,000	141,162	0.006%
Shockwave Medical			1,758	100,364	0.004%
Siemens			68,959	8,209,937	0.331%
Siemens Healthineers			45,313	1,909,397	0.077%

Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	38,337	38,220	0.002%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	16,068	16,044	0.001%
Sigma Alimentos SA de CV	4.13	5/2/26	450,000	454,392	0.018%
Simply Good Foods			39,012	939,409	0.038%
Simpson Manufacturing			10,100	671,246	0.027%
SiteOne Landscape Supply			22,710	1,573,803	0.063%
SJW			13,258	805,689	0.032%
Skyline Champion			23,857	653,205	0.026%
SLIde 2018-FUN	4.69	6/15/31	225,369	227,200	0.009%
SLM Student Loan Trust 2008-1	3.23	1/25/22	335,309	330,571	0.013%
SLM Student Loan Trust 2008-5	4.28	7/25/23	116,625	118,031	0.005%
SLM Student Loan Trust 2008-9	4.08	4/25/23	112,817	114,083	0.005%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	119,432	119,030	0.005%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	210,000	215,711	0.009%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	245,000	255,565	0.010%
Smb Private Education Loan Trust 2015	2.98	7/15/27	107,365	108,455	0.004%
Smb Private Education Loan Trust 2015	4.34	8/16/32	240,000	246,031	0.010%
Smb Private Education Loan Trust 2016	2.43	2/17/32	588,704	587,091	0.024%
Smb Private Education Loan Trust 2016	2.7	5/15/31	68,393	68,800	0.003%
Smb Private Education Loan Trust 2016	2.34	9/15/34	302,490	300,745	0.012%
Smb Private Education Loan Trust 2017	2.82	10/15/35	588,000	593,065	0.024%
Smb Private Education Loan Trust 2018	3.63	11/15/35	260,000	271,841	0.011%
Smb Private Education Loan Trust 2018	3.6	1/15/37	225,000	235,959	0.010%
Smb Private Education Loan Trust 2018	3.11	1/15/37	100,000	99,666	0.004%
SMC			5,700	2,136,788	0.086%
SOFTBANK GROUP CORP			43,800	2,109,640	0.085%
Solvay Finance America	4.45	12/3/25	250,000	266,943	0.011%
Sony			39,700	2,086,235	0.084%
South32			590,320	1,323,285	0.053%
Southern	3.25	7/1/26	260,000	263,963	0.011%
Southern California Edison	2.9	3/1/21	45,000	45,086	0.002%
Southern California Edison	3.88	6/1/21	30,000	30,523	0.001%
Southern Company			108,605	6,003,684	0.242%
South State			10,266	756,296	0.030%
Southwest Gas Holdings			21,043	1,885,874	0.076%
S&P Global			10,101	2,300,907	0.093%
Spirit AeroSystems Holdings			39,278	3,196,051	0.129%
Splunk			33,226	4,178,170	0.168%
SS&C Technologies Holdings			33,398	1,924,059	0.078%
STACR Trust 2018-DNA2	3.2	12/25/30	491,519	492,392	0.020%
STACR Trust 2018-DNA2	4.55	12/25/30	215,000	214,485	0.009%
STACR Trust 2018-DNA3	3.15	9/25/48	85,232	85,306	0.003%
STACR Trust 2018-HRP2	3.25	2/25/47	99,728	99,707	0.004%
STACR Trust 2018-HRP2	3.65	2/25/47	260,000	261,142	0.011%
Standard Chartered			269,541	2,445,249	0.099%
Stanley Electric			57,800	1,425,177	0.057%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	200,496	205,436	0.008%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	207,584	210,722	0.008%
State Auto Financial			11,000	385,000	0.016%
State Board of Administration Finance	2.16	7/1/19	145,000	145,000	0.006%
State Grid Overseas Investment 2016	3.75	5/2/23	250,000	260,676	0.011%
Stericycle			3,900	186,225	0.008%
STERIS			9,800	1,459,024	0.059%
Sterling Bancorp Inc/MI			30,612	305,202	0.012%
StoneCo			29,881	883,880	0.036%
Stora Enso			242,120	2,849,190	0.115%
Storebrand			392,546	2,889,147	0.116%
Strategic Education			700	124,600	0.005%
Stroeer SE & Co KGaA			26,498	1,990,692	0.080%
Stryker			79,774	16,399,939	0.661%
Sumitomo Corporation			325,800	4,948,274	0.199%
Sumitomo Mitsui Trust Holdings			60,458	2,196,537	0.089%
Sumitomo Rubber Industries			81,100	939,321	0.038%
Sun Life Financial			107,193	4,438,988	0.179%
SunTrust Auto Receivables Trust 2015-1	1.78	1/15/21	55,011	54,991	0.002%
Suzuki Motor			51,200	2,408,762	0.097%
Svenska Handelsbanken			336,748	3,323,265	0.134%
Symphony CLO XVII	3.48	4/15/28	485,000	481,719	0.019%
Synchrony Card Funding	2.34	6/16/25	545,000	544,960	0.022%
Synchrony Financial	4.38	3/19/24	80,000	83,642	0.003%
Synchrony Financial	4.25	8/15/24	45,000	46,823	0.002%
Synchrony Financial	3.7	8/4/26	35,000	34,701	0.001%

Syngenta Finance	3.93	4/23/21	395,000	401,973	0.016%
Synopsys			49,509	6,371,313	0.257%
Tableau Software			8,587	1,425,614	0.057%
Taco Bell Funding	4.32	11/25/48	328,350	340,594	0.014%
Taiwan Semiconductor Manufacturing			782,759	5,986,842	0.241%
Takeda Pharmaceutical, ADR			66,179	1,171,368	0.047%
Targa Resources			51,905	2,037,790	0.082%
TC Energy			167,376	8,288,460	0.334%
TD Ameritrade Holding			137,021	6,840,088	0.276%
Team			26,300	402,916	0.016%
TechnoPro Holdings			18,900	1,008,909	0.041%
TE Connectivity			4,911	470,376	0.019%
Telecom Italia			2,218,458	1,150,284	0.046%
Teledyne Technologies			9,610	2,631,891	0.106%
Teleflex			5,461	1,808,410	0.073%
Telefonica			235,373	1,935,543	0.078%
Telefonica Deutschland Holding			764,607	2,138,485	0.086%
Telstra			222,233	600,942	0.024%
Tempur Sealy International			17,600	1,291,312	0.052%
Tencent Holdings	3.8	2/11/25	790,000	822,983	0.033%
Tencent Holdings			343,100	15,521,649	0.626%
Texas Capital Bancshares			6,760	414,861	0.017%
Texas Instruments			18,763	2,153,242	0.087%
Therapeutics MD			150,183	390,476	0.016%
Thermo Fisher Scientific			70,182	20,611,050	0.831%
Thermon Group Holdings			15,400	395,010	0.016%
THK			108,100	2,600,182	0.105%
Tokio Marine Holdings			82,200	4,124,416	0.166%
Tokyo Electron			17,500	2,459,719	0.099%
Toro			17,520	1,172,088	0.047%
Tosoh			31,800	448,537	0.018%
Total			130,937	7,344,756	0.296%
Total, ADR			141,199	7,877,492	0.317%
Towd Point Mortgage Trust 2015-3	3	3/25/54	56,545	56,705	0.002%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	150,000	154,995	0.006%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	81,308	81,436	0.003%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	55,844	55,955	0.002%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	67,163	67,404	0.003%
Towd Point Mortgage Trust 2016-1	3	2/25/55	93,063	93,346	0.004%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	68,953	69,339	0.003%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	87,983	87,477	0.004%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	58,763	58,989	0.002%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	59,948	60,044	0.002%
Towd Point Mortgage Trust 2017-5	3	2/25/57	97,591	97,310	0.004%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	596,018	605,889	0.024%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	252,600	261,948	0.011%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	288,276	293,074	0.012%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	264,198	266,986	0.011%
Towne Bank/Portsmouth VA			21,500	586,520	0.024%
Toyota Motor			92,700	5,753,316	0.232%
Transcontinental Gas Pipe Line	4	3/15/28	90,000	94,820	0.004%
Transcontinental Gas Pipe Line	4.6	3/15/48	130,000	136,943	0.006%
Transurban Finance Co Pty	4.13	2/2/26	55,000	57,330	0.002%
Transurban Finance Co Pty	3.38	3/22/27	255,000	253,416	0.010%
TreeHouse Foods			23,880	1,291,908	0.052%
Tricida			5,600	220,976	0.009%
Trinity Acquisition	4.4	3/15/26	195,000	206,750	0.008%
Trinity Acquisition	3.5	9/15/21	70,000	70,968	0.003%
Tri Pointe			60,554	724,831	0.029%
TRP Inflation Protected Bond - I			95,534	1,151,183	0.046%
TRP Inst Emerging Markets Bd - Inst			4,072,271	35,550,924	1.433%
TRP Inst Emerging Markets Eq - Inst			3,665,264	144,887,881	5.840%
TRP Inst Floating Rate - Inst			1,046,589	10,298,431	0.415%
TRP Institutional High Yield - Inst			2,983,883	26,138,819	1.054%
TRP International Bond (USD Hgd) - I			5,961,065	59,551,034	2.400%
TRP Real Assets - I			3,640,386	41,937,244	1.690%
TRP Treasury Reserve	2.44		18,136,448	18,136,448	0.731%
TRP US Treasury Long-Term - I			4,545,706	60,776,094	2.450%
Tucows			4,477	273,187	0.011%
Tuesday Morning			76,400	129,116	0.005%
Turning Point therapeutics			2,186	88,970	0.004%
Tyson Foods			263,458	21,271,599	0.857%

Ubs Group Funding Switzerland	2.86	8/15/23	345,000	347,906	0.014%
Ulta Beauty			2,953	1,024,366	0.041%
Ultragenyx Pharmaceutical			10,689	678,752	0.027%
Umicore			61,032	1,958,616	0.079%
Unibail-Rodamco-Westfield			9,251	1,385,870	0.056%
Unilever			179,466	11,140,439	0.449%
Union Pacific			5,206	880,387	0.035%
United Continental			34,638	3,032,557	0.122%
UnitedHealth Group			56,958	13,898,322	0.560%
United Overseas Bank			106,000	2,049,207	0.083%
UPS			12,324	1,272,699	0.051%
USAA Auto Owner Trust 2016-1	1.82	10/15/23	255,000	254,755	0.010%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	202,159	217,388	0.009%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	85,912	89,841	0.004%
U.S. Physical Therapy			6,583	806,878	0.033%
U.S. Treasury Bonds	4.25	11/15/40	325,000	426,105	0.017%
U.S. Treasury Bonds	2.75	2/15/28	565,000	600,401	0.024%
U.S. Treasury Bonds	5.38	2/15/31	295,000	395,853	0.016%
U.S. Treasury Bonds	3.13	2/15/43	1,950,000	2,172,727	0.088%
U.S. Treasury Bonds	2.5	2/15/46	885,000	879,192	0.035%
U.S. Treasury Bonds	3	2/15/48	600,000	656,250	0.026%
U.S. Treasury Bonds	3	2/15/49	3,000,000	3,290,156	0.133%
U.S. Treasury Bonds	2.88	5/15/49	3,290,000	3,523,384	0.142%
U.S. Treasury Bonds	3	8/15/48	880,000	963,463	0.039%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	1,755,492	1,846,558	0.074%
U.S. Treasury Notes	2.88	10/31/23	11,390,000	11,920,347	0.480%
U.S. Treasury Notes	2.88	11/30/23	1,785,000	1,870,066	0.075%
U.S. Treasury Notes	2.5	2/15/22	700,000	713,563	0.029%
U.S. Treasury Notes	2.13	5/31/21	3,490,000	3,512,903	0.142%
U.S. Treasury Notes	1.75	6/30/22	1,950,000	1,951,828	0.079%
Valmont Industries			6,731	853,558	0.034%
Vanke Real Estate Hong Kong	5.35	3/11/24	500,000	538,822	0.022%
Ventas, REIT			40,890	2,794,832	0.113%
Vereit Operating Partnership	4.6	2/6/24	385,000	407,911	0.016%
Vereit Operating Partnership	4.88	6/1/26	50,000	54,102	0.002%
Vereit Operating Partnership	3.95	8/15/27	220,000	226,673	0.009%
Verizon Communications	4.75	11/1/41	55,000	61,882	0.002%
Verizon Communications	4.67	3/15/55	79,000	89,617	0.004%
Verizon Communications	5.01	4/15/49	310,000	370,097	0.015%
Verizon Communications	2.63	8/15/26	95,000	94,194	0.004%
Verizon Communications	4.86	8/21/46	525,000	610,542	0.025%
Verizon Communications			49,280	2,815,366	0.113%
Verizon Owner Trust 2018-1	3.2	9/20/22	195,000	197,964	0.008%
Vertex Pharmaceuticals			47,775	8,760,980	0.353%
Verus Securitization Trust 2018-2	3.68	6/1/58	180,131	182,174	0.007%
Verus Securitization Trust 2018-3	4.11	10/25/58	282,656	288,780	0.012%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	72,699	73,828	0.003%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	284,970	292,343	0.012%
Verus Securitization Trust 2019-1	3.84	2/25/59	345,998	351,341	0.014%
Verus Securitization Trust 2019-2	3.45	4/25/59	496,183	500,018	0.020%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	230,999	233,520	0.009%
V. F.			10,474	914,904	0.037%
Visa			123,137	21,370,426	0.861%
Visteon			9,573	560,786	0.023%
Vistra Operations	3.55	7/15/24	105,000	105,525	0.004%
Vistra Operations	4.3	7/15/29	150,000	151,875	0.006%
VMware			25,751	4,305,825	0.174%
Vodafone	4.38	5/30/28	630,000	678,028	0.027%
Vodafone	5.25	5/30/48	295,000	326,243	0.013%
Vodafone	4.88	6/19/49	270,000	283,141	0.011%
Vodafone, ADR			217,018	3,543,904	0.143%
Volkswagen Bank GmbH	1.88	1/31/24	100,000	119,015	0.005%
Volkswagen Bank GmbH	2.5	7/31/26	100,000	123,040	0.005%
Volkswagen Leasing GmbH	1.63	8/15/25	110,000	128,776	0.005%
Wal-Mart			41,257	4,558,486	0.184%
Walt Disney			19,067	2,662,516	0.107%
Waste Connections			13,835	1,322,349	0.053%
WaVe Life Sciences			2,440	63,660	0.003%
Webster Financial			12,027	574,530	0.023%
Welcia Holdings			18,100	738,465	0.030%
WellCare Health Plans			11,367	3,240,391	0.131%
Wells Fargo			217,094	10,272,888	0.414%

Wells Fargo Commercial Mortgage Trust 2015-C29	4.37	6/15/48	460,000	478,637	0.019%
Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	105,000	107,204	0.004%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.39	7/15/58	40,000	41,029	0.002%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	370,000	372,915	0.015%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	615,000	647,330	0.026%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	510,000	525,249	0.021%
Western Alliance Bancorp			24,370	1,089,826	0.044%
West Fraser Timber			21,378	974,584	0.039%
WFRBS Commercial Mortgage Trust 2014-C19	4.1	3/15/47	190,000	203,734	0.008%
WFRBS Commercial Mortgage Trust 2014-C19	4.27	3/15/47	165,000	176,652	0.007%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	48,000	51,404	0.002%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	230,000	244,205	0.010%
Williams	3.9	1/15/25	100,000	103,769	0.004%
Williams	4.3	3/4/24	10,000	10,603	0.000%
Williams	4.55	6/24/24	335,000	360,226	0.015%
Williams	4	9/15/25	35,000	36,924	0.001%
Willis North America	3.6	5/15/24	270,000	278,805	0.011%
Willis Towers Watson			59,925	11,478,035	0.463%
Wilmar International			852,000	2,332,303	0.094%
Wingstop			10,600	1,004,350	0.040%
Woodside Finance	3.7	3/15/28	515,000	513,960	0.021%
Woodside Finance	3.65	3/5/25	240,000	245,471	0.010%
Woodside Finance	3.7	9/15/26	195,000	197,744	0.008%
Workday			34,838	7,161,996	0.289%
Worldpay			35,522	4,353,221	0.175%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	230,000	242,800	0.010%
WorleyParsons			193,389	2,010,334	0.081%
WPP			237,918	2,996,934	0.121%
WPP Finance 2010	3.75	9/19/24	530,000	547,575	0.022%
Wright Medical			21,123	629,888	0.025%
WSFS Financial			11,470	473,711	0.019%
Wynn Resorts			11,760	1,458,122	0.059%
Xencor			15,662	641,046	0.026%
Xilinx			6,305	743,486	0.030%
Xylem			648	54,199	0.002%
Yahoo! Japan			391,600	1,151,909	0.046%
Yum! Brands			22,597	2,500,810	0.101%
YY, ADR			27,495	1,916,127	0.077%
Zalando			34,016	1,506,115	0.061%
Zendesk			13,200	1,175,196	0.047%
Zimmer Biomet Holdings			18,909	2,226,346	0.090%
Zoetis			3,899	442,498	0.018%
Zoom Video Communications			1,760	156,270	0.006%
Zurich Insurance Group			11,464	3,988,892	0.161%
Zynga			153,400	940,342	0.038%
Miscellaneous Securities ‡				8,289,403	
Total Investments in Securities				2,521,851,805	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	USD	377,833	SEK	(3,600,000)	08/16/2019	(11,269)	0.000%
BANK OF AMERICA	USD	111,443	ILS	(399,000)	07/17/2019	(494)	0.000%
BANK OF AMERICA	USD	74,688	ILS	(266,000)	08/15/2019	(72)	0.000%
BANK OF AMERICA	USD	74,579	ILS	(266,000)	08/15/2019	(181)	0.000%
BANK OF AMERICA	SEK	2,532,109	USD	(274,210)	08/16/2019	(530)	0.000%
BANK OF AMERICA	USD	1,183,003	AUD	(1,714,000)	08/23/2019	(22,490)	-0.001%
BANK OF AMERICA	USD	1,184,138	AUD	(1,714,080)	08/23/2019	(21,411)	-0.001%
BANK OF AMERICA	USD	148,209	EUR	(129,923)	08/23/2019	(205)	0.000%
BANK OF AMERICA	USD	226,468	AUD	(325,000)	09/20/2019	(2,268)	0.000%
BANK OF AMERICA	USD	531,987	KRW	(627,000,000)	10/11/2019	(11,431)	0.000%
JP MORGAN CHASE BANK	USD	529,287	KRW	(600,000,000)	07/12/2019	9,985	0.000%
JP MORGAN CHASE BANK	USD	111,515	ILS	(399,000)	07/17/2019	(422)	0.000%
JP MORGAN CHASE BANK	USD	74,495	ILS	(266,000)	08/15/2019	(265)	0.000%
JP MORGAN CHASE BANK	SEK	3,781,558	USD	(407,586)	08/16/2019	1,140	0.000%
JP MORGAN CHASE BANK	USD	566,512	SEK	(5,330,000)	08/16/2019	(9,576)	0.000%
JP MORGAN CHASE BANK	USD	377,973	SEK	(3,600,000)	08/16/2019	(11,130)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1,127,183	USD	(841,951)	09/20/2019	20,087	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1,398,432	USD	(1,044,183)	09/20/2019	25,299	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	789,084	CAD	(1,049,000)	09/20/2019	(13,162)	-0.001%
CITIBANK N A	USD	111,898	ILS	(400,796)	07/17/2019	(543)	0.000%
CITIBANK N A	CAD	270,000	USD	(201,471)	07/26/2019	4,847	0.000%
CITIBANK N A	USD	200,539	CAD	(270,000)	07/26/2019	(5,780)	0.000%
CITIBANK N A	USD	74,407	ILS	(266,000)	08/15/2019	(353)	0.000%

CITIBANK N A	USD	376,591	SEK	(3,600,000)	08/16/2019	(12,511)	-0.001%
CITIBANK N A	USD	377,397	SEK	(3,598,415)	08/16/2019	(11,534)	0.000%
CITIBANK N A	USD	1,183,200	AUD	(1,714,000)	08/23/2019	(22,293)	-0.001%
CITIBANK N A	USD	224,598	EUR	(199,000)	08/23/2019	(2,724)	0.000%
DEUTSCHE BANK	USD	1,072,266	KRW	(1,251,871,000)	07/12/2019	(11,233)	0.000%
HSBC SECURITIES INC	USD	111,515	ILS	(399,000)	07/17/2019	(422)	0.000%
HSBC SECURITIES INC	SEK	1,685,131	USD	(182,826)	08/16/2019	(690)	0.000%
HSBC SECURITIES INC	AUD	1,637,239	USD	(1,139,336)	08/23/2019	12,169	0.000%
HSBC SECURITIES INC	USD	175,300	AUD	(253,000)	08/23/2019	(2,640)	0.000%
HSBC SECURITIES INC	USD	101,611	EUR	(90,703)	08/23/2019	(2,001)	0.000%
HSBC SECURITIES INC	USD	528,308	NZD	(798,000)	09/30/2019	(8,697)	0.000%
MORGAN STANLEY & COMPANY LLC	AUD	1,866,683	USD	(1,298,036)	08/23/2019	14,843	0.001%
MORGAN STANLEY & COMPANY LLC	USD	433,417	EUR	(379,291)	08/23/2019	145	0.000%
MORGAN STANLEY & COMPANY LLC	USD	789,247	CAD	(1,049,000)	09/20/2019	(12,999)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	527,925	NZD	(798,000)	09/30/2019	(9,080)	0.000%
RBC DOMINION SECURITIES INC	USD	828,128	CAD	(1,101,000)	09/20/2019	(13,886)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	74,658	ILS	(266,000)	08/15/2019	(102)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	74,736	ILS	(266,000)	08/15/2019	(24)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	224,679	EUR	(199,000)	08/23/2019	(2,643)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	224,918	EUR	(199,000)	08/23/2019	(2,404)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	112,632	EUR	(100,000)	08/23/2019	(1,600)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	227,406	EUR	(200,981)	08/23/2019	(2,179)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,878	EUR	(3,423)	08/23/2019	(32)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	788,862	CAD	(1,049,000)	09/20/2019	(13,383)	-0.001%
UBS SECURITIES LLC	USD	74,290	ILS	(263,768)	08/15/2019	158	0.000%
UBS SECURITIES LLC	USD	74,618	ILS	(266,000)	08/15/2019	(141)	0.000%
UBS SECURITIES LLC	SEK	1,987,529	USD	(215,089)	08/16/2019	(269)	0.000%

Total Forward Currency Exchange Contracts (156,400)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 8/19 C2950	2,950.00	8/16/2019	(63,300)	(3,310,590)	(0.133%)

Total Options (3,310,590)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	47,500	1,111	0.000%
CAMPBELL SOUP CO CDS 06/20/2024	(50,000)	(351)	0.000%
CAMPBELL SOUP CO CDS 06/20/2024	(50,000)	(351)	0.000%
COLOMBIA CDS 06/20/2024	300,000	1,223	0.000%
COLOMBIA CDS 06/20/2024	150,000	612	0.000%
COLOMBIA CDS 06/20/2024	300,000	1,223	0.000%
COLOMBIA CDS 06/20/2024	150,000	612	0.000%
COLOMBIA CDS 06/20/2024	145,000	591	0.000%
COLOMBIA CDS 06/20/2024	145,000	591	0.000%
COLOMBIA CDS 06/20/2024	90,000	367	0.000%
COLOMBIA CDS 06/20/2024	295,000	1,203	0.000%
COLOMBIA CDS 06/20/2024	145,000	591	0.000%
COLOMBIA CDS 06/20/2024	115,000	469	0.000%
COLOMBIA CDS 06/20/2024	1,430,000	5,832	0.000%
COLOMBIA CDS 06/20/2024	470,000	1,917	0.000%
COLOMBIA CDS 06/20/2024	150,000	612	0.000%
DEVON ENERGY CORP CDS 06/20/2024	50,000	293	0.000%
HEWLETT PACKARD CO CDS 06/20/2024	110,000	2,200	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	1,200,000	5,311	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	600,000	2,656	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	1,050,000	4,647	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	291,667	1,291	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	291,666	1,291	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	291,667	1,291	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	175,000	277	0.000%
SOUTH AFRICA CDS 06/20/2024	533,740	(16,623)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	965,520	(30,070)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	533,740	(16,623)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	261,905	(8,157)	0.000%
SOUTH AFRICA CDS 06/20/2024	87,500	(2,725)	0.000%
SOUTH AFRICA CDS 06/20/2024	87,500	(2,725)	0.000%
SOUTH AFRICA CDS 06/20/2024	175,000	(5,450)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	85,000	(441)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	205,000	(1,063)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	295,000	(1,530)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	465,000	(2,411)	0.000%

Total Swap Contracts (52,308)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU9 US 5YR NOTE CBT FUT SEPT 19	362	9/30/2019	42,772,563	117,071	1.724%
MSCI EAFE FUT 9/19	(118)	9/20/2019	(11,347,470)	(242,149)	(0.457%)
S&P500 EMINI FUT 9/19	368	9/20/2019	54,173,280	534,134	2.183%
TUU9 US 2YR NOTE CBT SEPT 19	501	9/30/2019	107,805,024	539,087	4.345%
UXYU9 UST 10YR ULTRA FUT SEP 19	(227)	9/19/2019	(31,354,375)	(838,386)	(1.264%)
WNU9 ULTRA US BOND FUT SEP 19	4	9/19/2019	710,250	10,933	0.029%

NET ASSETS

2,481,100,279

NET ASSET VALUE PER SHARE

Personal Strategy Growth Fund Shares

34.39

(\$2,143,840,143 / 62,330,230 Shares Outstanding)

Personal Strategy Growth Fund - I Class Shares

34.46

(\$337,260,136 / 9,785,870 Shares Outstanding)

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

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwana	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanana Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.