

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
21ST CENTURY FOX AMERICA	3.7	9/15/24	65,000	65,047	0.003%
2U			10,885	818,443	0.034%
Aaron's			21,900	1,192,674	0.049%
ABB			150,514	3,560,374	0.148%
Abbott Laboratories			15,099	1,107,663	0.046%
Abeona Therapeutics			5,800	74,240	0.003%
Abn Amro			81,234	2,212,332	0.092%
Acadia Healthcare			24,615	866,448	0.036%
Acadia Realty Trust, REIT			16,300	456,889	0.019%
Acceleron Pharma			9,900	566,577	0.023%
Activision Blizzard			34,653	2,882,783	0.120%
Advantage Oil & Gas			37,670	104,991	0.004%
AERCAP IRELAND CAP/GLOBA	3.5	5/26/22	150,000	147,188	0.006%
AERCAP IRELAND CAP/GLOBA	3.65	7/21/27	260,000	237,250	0.010%
AERCAP IRELAND CAP LTD/A	3.95	2/1/22	380,000	379,050	0.016%
Aerojet Rocketdyne Holdings			23,805	809,132	0.034%
AESOP 2013-2A A 144A	2.97	2/20/20	100,000	100,065	0.004%
AESOP 2014-1A A 144A	2.46	7/20/20	165,000	164,568	0.007%
AFIN 2015-4 A4	2.01	7/20/20	30,000	29,947	0.001%
Agilent Technologies			44,985	3,173,242	0.132%
Agios Pharmaceuticals			4,884	376,654	0.016%
AHPT 2017-ATRM A 144A	3.09	12/15/36	420,000	420,263	0.017%
AHT1 2018-ASHF B 144A	3.41	4/15/35	180,000	179,838	0.007%
AHT1 2018-ASHF C 144A	3.56	4/15/35	85,000	84,963	0.004%
AIA Group			340,200	3,033,537	0.126%
AIA GROUP LTD 144A	3.9	4/6/28	490,000	479,557	0.020%
Aimmune Therapeutics			10,933	298,252	0.012%
AIR LEASE CORP	2.75	1/15/23	305,000	289,290	0.012%
Air Liquide			21,184	2,781,929	0.115%
Air Products & Chemicals			1,656	276,635	0.011%
Aisin Seiki			32,300	1,573,636	0.065%
Alaska Air Group			14,838	1,021,745	0.042%
Alder Biopharmaceuticals			19,100	318,015	0.013%
Alexander & Baldwin, REIT			25,667	582,384	0.024%
ALEXANDRIA REAL ESTATE E	4	1/15/24	65,000	65,161	0.003%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	200,000	192,267	0.008%
ALEXANDRIA REAL ESTATE E	3.95	1/15/28	280,000	268,941	0.011%
ALEXANDRIA REAL ESTATE E	3.45	4/30/25	180,000	172,770	0.007%
ALEXANDRIA REAL ESTATE E	3.9	6/15/23	175,000	175,619	0.007%
Alexion Pharmaceuticals			51,206	7,118,146	0.295%
ALIBABA GROUP HOLDING	3.6	11/28/24	1,250,000	1,229,291	0.051%
Alibaba Group Holding, ADR			116,179	19,141,652	0.794%
Alkermes			8,302	352,337	0.015%
ALLEG 2015-1A AR 144A	3.18	7/25/27	255,000	253,455	0.011%
ALLYA 2015-2 D 144A	3.01	3/15/22	25,000	25,015	0.001%
ALLYA 2017-2 B	2.33	6/15/22	25,000	24,642	0.001%
Alphabet Class A			7,524	9,082,070	0.377%
Alphabet Class C			18,648	22,255,829	0.923%
Amazon.com			31,230	62,553,690	2.594%
AMCAR 2015-2 C	2.4	1/8/21	91,000	90,846	0.004%
AMCAR 2015-3 B	2.08	9/8/20	89,150	89,098	0.004%
AMCAR 2015-4 C	2.88	7/8/21	75,000	74,908	0.003%
AMCAR 2015-4 D	3.72	12/8/21	245,000	246,268	0.010%
AMCAR 2016-1 A3	1.81	10/8/20	11,900	11,890	0.000%
AMCAR 2016-2 C	2.87	11/8/21	50,000	49,890	0.002%
AMCAR 2016-4 D	2.74	12/8/22	700,000	687,617	0.029%
AMCAR 2017-1 D	3.13	1/18/23	525,000	517,657	0.021%
AMCAR 2017-4 C	2.6	9/18/23	610,000	596,237	0.025%
Amcor			207,584	2,051,600	0.085%
Amedisys			1,800	224,928	0.009%
AMER AIRLINE 16-3 B PTT	3.75	10/15/25	129,034	124,461	0.005%
AMER AIRLINE 17-1B PTT	4.95	2/15/25	272,025	271,558	0.011%
AMER AIRLINE 17-2 AA PTT	3.35	10/15/29	110,000	104,403	0.004%
AMER AIRLINE 17-2B PTT	3.7	10/15/25	170,000	163,940	0.007%
AMER AIRLN 13-1 A PASS T	4	7/15/25	206,188	204,108	0.008%

AMER AIRLN 14-1 B PTT	4.38	10/1/22	20,925	20,764	0.001%
AMER AIRLN 15-1 B PTT	3.7	5/1/23	54,176	52,590	0.002%
America Movil, ADR			77,700	1,247,862	0.052%
American Airlines			144,103	5,955,777	0.247%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	645,000	605,272	0.025%
American Campus Communities, REIT			24,700	1,016,652	0.042%
American International Group			132,032	7,029,384	0.291%
American Public Education			11,343	374,886	0.016%
American Tower, REIT			3,846	558,824	0.023%
Ameriprise Financial			8,753	1,292,468	0.054%
Amicus Therapeutics			5,220	63,110	0.003%
Amneal Pharmaceuticals			15,944	353,797	0.015%
AnaptysBio			375	37,414	0.002%
Andeavor			19,710	3,025,485	0.125%
ANGLO AMERICAN CAPITAL 144A	3.63	9/11/24	280,000	266,350	0.011%
ANHEUSER-BUSCH INBEV FIN	3.65	2/1/26	420,000	408,023	0.017%
Anthem			35,825	9,817,841	0.407%
Antofagasta			169,245	1,880,721	0.078%
Apple			23,018	5,196,083	0.215%
Aptiv			28,452	2,387,123	0.099%
APT PIPELINES LTD 144A	3.88	10/11/22	145,000	143,873	0.006%
APT PIPELINES LTD 144A	4.25	7/15/27	520,000	507,127	0.021%
ARCONIC INC	5.87	2/23/22	155,000	162,169	0.007%
ARCONIC INC	6.15	8/15/20	365,000	379,562	0.016%
ARGENTINA	5.88	1/11/28	245,000	194,653	0.008%
Argenx, ADR			4,103	311,172	0.013%
ARIFL 2017-A A2 144A	1.91	4/15/26	72,074	71,619	0.003%
ARROW ELECTRONICS INC	4	4/1/25	230,000	222,178	0.009%
Asahi Kasei			239,800	3,635,874	0.151%
Ascendis Pharma, ADR			7,790	551,999	0.023%
ASML Holding			564	106,043	0.004%
ASML Holding			14,530	2,728,073	0.113%
Assurant			7,700	831,215	0.034%
Astellas Pharma			332,800	5,811,676	0.241%
Atlantic Capital Bancshares			20,567	344,497	0.014%
Atricure			10,100	353,803	0.015%
AT&T			208,567	7,003,680	0.290%
Audentes Therapeutics			3,100	122,729	0.005%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	135,000	133,955	0.006%
AUSGRID FINANCE PTY LTD 144A	4.35	8/1/28	205,000	202,989	0.008%
Australia & New Zealand Banking			198,015	4,030,935	0.167%
Autooliv			22,278	1,942,310	0.081%
AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	200,000	207,500	0.009%
Avalara			1,638	57,215	0.002%
Avanos Medical			22,100	1,513,850	0.063%
Aviva			357,378	2,280,252	0.095%
AVMT 2018-AVM A 144A	4.11	7/5/40	600,000	611,266	0.025%
AVNET INC	3.75	12/1/21	270,000	269,169	0.011%
AVNET INC	4.63	4/15/26	330,000	328,568	0.014%
AXA			192,183	5,149,676	0.214%
AXA Equitable Holdings			51,826	1,111,668	0.046%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	105,000	103,808	0.004%
AXA EQUITABLE HOLDINGS I 144A	4.35	4/20/28	295,000	285,276	0.012%
Axis Capital Holdings			13,700	790,627	0.033%
AZZ			17,400	878,700	0.036%
BABSN 2013-IA AR 144A	3.15	1/20/28	285,000	283,626	0.012%
BAHAMAS 144A	6	11/21/28	570,000	584,250	0.024%
Baidu, ADR			8,300	1,898,044	0.079%
BAIDU INC	4.38	3/29/28	375,000	370,400	0.015%
BAIDU INC	2.88	7/6/22	460,000	442,993	0.018%
BAIDU INC	3.88	9/29/23	255,000	252,833	0.010%
Ball			4,259	187,353	0.008%
BANCO DE BOGOTA SA	4.38	8/3/27	500,000	478,000	0.020%
BANCO DE BOGOTA SA 144A	4.38	8/3/27	200,000	191,200	0.008%
BANCO SANTANDER CHILE 144A	3.88	9/20/22	150,000	150,245	0.006%
BANK 2017-BNK4 A4	3.63	5/15/50	265,000	261,438	0.011%
BANK 2017-BNK5 A5	3.39	6/15/60	280,000	271,699	0.011%
BANK 2017-BNK5 B	3.9	6/15/60	250,000	246,423	0.010%
BANK 2017-BNK5 C	4.26	6/15/60	85,000	82,925	0.003%
BANK OF AMERICA CORP	3.3	1/11/23	850,000	838,122	0.035%
BANK OF AMERICA CORP	3.82	1/20/28	900,000	876,218	0.036%
BANK OF AMERICA CORP	3.37	1/23/26	615,000	591,359	0.025%

BANK OF AMERICA CORP	3.55	3/5/24	235,000	232,198	0.010%
BankUnited			30,600	1,083,240	0.045%
Barclays, ADR			61,709	552,296	0.023%
BARCLAYS BANK PLC	5.14	10/14/20	500,000	512,070	0.021%
BARCLAYS PLC	3.68	1/10/23	365,000	355,374	0.015%
Barings BDC			21,681	217,027	0.009%
Barnes Group			10,900	774,227	0.032%
BASF			40,580	3,600,789	0.149%
BAXALTA INC	4	6/23/25	140,000	138,660	0.006%
BAY AREA TOLL BRDG CA BUILD AMER	6.26	4/1/49	245,000	334,254	0.014%
Bayer			79,274	7,031,649	0.292%
BAYER US FINANCE II LLC 144A	3.88	12/15/23	720,000	714,672	0.030%
BBCGR 2015-GTP C 144A	4.7	8/10/33	340,000	337,515	0.014%
BBVA BANCOMER SA TEXAS 144A	4.38	4/10/24	300,000	300,150	0.012%
BECTON DICKINSON AND CO	3.73	12/15/24	145,000	142,065	0.006%
BECTON DICKINSON AND CO	3.36	6/6/24	285,000	275,342	0.011%
BECTON DICKINSON AND CO	3.7	6/6/27	655,000	625,669	0.026%
BECTON DICKINSON AND CO	4.67	6/6/47	330,000	326,330	0.014%
BECTON DICKINSON AND CO CVT 6.125000 A			17,159	1,125,546	0.047%
Becton, Dickinson & Company			69,336	18,096,696	0.750%
BeiGene, ADR			480	82,666	0.003%
Beijing Enterprises Holdings			98,000	549,245	0.023%
Beneficial Bancorp			36,971	624,810	0.026%
BERMUDA 144A	4.85	2/6/24	200,000	209,112	0.009%
BERMUDA 144A	5.6	7/20/20	100,000	104,173	0.004%
BHP Billiton			130,372	2,844,939	0.118%
BHP Billiton Limited			32,382	806,667	0.033%
Biogen			93	32,858	0.001%
Blackstone Hedge Fund Solutions			84,766	95,729,936	3.970%
Bloom Energy			9,030	307,742	0.013%
Blue Hills Bancorp			21,755	524,296	0.022%
BLUEM 2015-2A A1R 144A	3.26	7/18/27	250,000	248,634	0.010%
BLUEM 2015-2A BR 144A	3.83	7/18/27	250,000	249,740	0.010%
Blueprint Medicines			7,586	592,163	0.025%
BMW			24,705	2,225,691	0.092%
BNP Paribas			88,015	5,389,734	0.223%
BNP PARIBAS 144A	3.8	1/10/24	430,000	421,003	0.017%
BNP PARIBAS 144A	2.95	5/23/22	200,000	193,166	0.008%
BOARDWALK PIPELINES LP	4.95	12/15/24	175,000	177,637	0.007%
BOARDWALK PIPELINES LP	3.38	2/1/23	65,000	62,854	0.003%
BOARDWALK PIPELINES LP	5.95	6/1/26	15,000	15,874	0.001%
BOARDWALK PIPELINES LP	4.45	7/15/27	40,000	38,521	0.002%
Boeing			70,222	26,115,562	1.083%
BOMFT 2017-RT1 A1 144A	3	3/28/57	71,261	69,596	0.003%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	172,792	171,291	0.007%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	75,816	75,308	0.003%
Booking Holdings			11,272	22,363,648	0.927%
Booz Allen Hamilton			25,500	1,265,565	0.052%
BORAL FINANCE PTY LTD 144A	3	11/1/22	30,000	28,863	0.001%
BORAL FINANCE PTY LTD 144A	3.75	5/1/28	855,000	798,938	0.033%
Boston Beer			5,223	1,501,613	0.062%
BOSTON PROPERTIES LP	2.75	10/1/26	353,000	319,573	0.013%
BOSTON PROPERTIES LP	3.2	1/15/25	245,000	233,485	0.010%
BOSTON PROPERTIES LP	3.65	2/1/26	155,000	150,007	0.006%
Boston Scientific			69,657	2,681,795	0.111%
Boyd Gaming			2,500	84,625	0.004%
BP, ADR			110,899	5,112,444	0.212%
BPCE SA 144A	3	5/22/22	250,000	242,048	0.010%
BRAMBLES USA INC 144A	4.13	10/23/25	100,000	98,800	0.004%
BRASKEM FINANCE LTD	7.38	1/4/67	293,000	294,468	0.012%
Bridge Bancorp			18,000	597,600	0.025%
Bright Horizons Family Solutions			4,518	532,401	0.022%
BrightView Holdings			9,268	148,751	0.006%
Brinks Company			24,698	1,722,686	0.071%
BRIXMOR OPERATING PART	3.85	2/1/25	285,000	274,062	0.011%
BRIXMOR OPERATING PART	3.9	3/15/27	455,000	432,472	0.018%
BRIXMOR OPERATING PART	3.65	6/15/24	134,000	128,803	0.005%
BRIXMOR OPERATING PART	3.88	8/15/22	159,000	158,423	0.007%
Broadcom			22,031	5,435,709	0.225%
BROADCOM CRP / CAYMN FI	3	1/15/22	360,000	350,560	0.015%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	825,000	802,070	0.033%
BROADCOM CRP / CAYMN FI	3.13	1/15/25	285,000	264,719	0.011%

BROADCOM CRP / CAYMN FI	3.88	1/15/27	25,000	23,590	0.001%
Bruker			20,572	688,133	0.029%
BTNY2 2018-1A A1 144A	3.19	4/30/31	280,000	279,511	0.012%
Bunge Limited			32,538	2,235,686	0.093%
BUNGE LTD FINANCE CORP	3.75	9/25/27	305,000	279,648	0.012%
Burberry			121,214	3,183,010	0.132%
Burlington Stores			9,700	1,580,324	0.066%
BWX Technologies			27,820	1,739,863	0.072%
BX 2017-IMC A 144A	3.21	10/15/32	330,000	330,315	0.014%
BX 2017-IMC D 144A	4.41	10/15/32	250,000	250,625	0.010%
BXP 2017-GM A 144A	3.38	6/13/39	320,000	309,320	0.013%
Cable One			2,090	1,846,745	0.077%
Cabot Oil & Gas			68,827	1,549,984	0.064%
California Water Service Group			19,100	819,390	0.034%
Cal-Maine Foods			25,589	1,235,949	0.051%
Canadian Pacific Railway			3,566	755,778	0.031%
CAPITAL ONE BANK USA NA	3.38	2/15/23	380,000	368,993	0.015%
CAPITAL ONE FINANCIAL CO	3.3	10/30/24	845,000	804,335	0.033%
CAPITAL ONE FINANCIAL CO	3.8	1/31/28	245,000	231,408	0.010%
Capitol Federal Financial			49,214	626,986	0.026%
Cara Therapeutics			4,785	114,601	0.005%
CARGILL INC 144A	3.25	3/1/23	50,000	49,500	0.002%
Cargurus			17,333	965,275	0.040%
CARMX 2016-2 B	2.16	12/15/21	35,000	34,367	0.001%
Carnival			12,746	812,812	0.034%
CAS 2017-C01 1M1	3.52	7/25/29	65,265	65,710	0.003%
CAS 2017-C03 1M1	3.17	10/25/29	104,507	105,150	0.004%
CAS 2017-C06 2M2	5.02	2/25/30	575,000	600,388	0.025%
CAS 2017-C07 2M2	4.72	5/25/30	610,000	630,109	0.026%
CAS 2018-C01 1M1	2.82	7/25/30	953,519	954,807	0.040%
CAS 2018-C02 2M2	4.42	8/25/30	380,000	384,902	0.016%
CAS 2018-C03 1M2	4.37	10/25/30	185,000	187,382	0.008%
Catalent			28,770	1,310,474	0.054%
CATHOLIC HEALTH INITIATI	2.95	11/1/22	115,000	110,972	0.005%
Cboe Global Markets			16,556	1,588,714	0.066%
CCCI TREASURE LTD	3.5	10/21/66	200,000	198,031	0.008%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	595,000	591,150	0.025%
Celgene			25,341	2,267,766	0.094%
CELGENE CORP	3.88	8/15/25	415,000	408,132	0.017%
CELULOSA ARAUCO CONSTITU	3.88	11/2/27	200,000	189,950	0.008%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	370,000	365,375	0.015%
CENCOSUD SA	5.15	2/12/25	530,000	528,502	0.022%
CENOVUS ENERGY INC	4.25	4/15/27	70,000	67,638	0.003%
Centene			26,374	3,818,428	0.158%
Centennial Resource Development			39,363	860,082	0.036%
Central Garden & Pet			2,700	89,478	0.004%
Central Japan Railway			14,200	2,956,409	0.123%
Ceridian HCM Holding			1,614	67,836	0.003%
CF Industries			11,539	628,183	0.026%
CGCMT 2015-GC27 AS	3.57	2/10/48	55,000	53,927	0.002%
CGCMT 2016-GC36 B	4.92	2/10/49	245,000	252,753	0.010%
CGCMT 2017-P7 AS	3.92	4/14/50	260,000	257,876	0.011%
CGCMT 2018-B2 C	4.83	3/10/51	145,000	144,764	0.006%
CGGS 2018-WSS B 144A	3.26	2/15/37	210,000	210,263	0.009%
CGMS 2015-1A AR 144A	3.35	4/20/27	435,000	435,035	0.018%
CGMS 2015-3A A1R 144A	3.34	7/28/28	595,000	594,408	0.025%
Challenger Ltd/Australia			348,569	2,820,412	0.117%
Charles Schwab			196,349	9,650,553	0.400%
CHARTER COMM OPT LLC/CAP	3.99	2/1/24	265,000	270,307	0.011%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	480,000	486,181	0.020%
Charter Communications			3,848	1,253,986	0.052%
Chart Industries			24,180	1,894,019	0.079%
Chegg			31,418	893,214	0.037%
Chesapeake Utilities			9,650	809,635	0.034%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	90,000	115,618	0.005%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	150,000	181,083	0.008%
Chubb			66,381	8,871,157	0.368%
Chuy's Holdings			15,825	415,406	0.017%
CIFC 2015-5A A1R 144A	3.2	10/25/27	360,000	359,127	0.015%
Cigna			56,821	11,832,973	0.491%
CIGNA CORP	3.05	10/15/27	95,000	85,695	0.004%
Cintas			3,541	700,445	0.029%

Cisco Systems			154,906	7,536,177	0.313%
Citigroup			87,082	6,247,263	0.259%
CITIGROUP INC	3.2	10/21/26	610,000	568,131	0.024%
CITIGROUP INC	2.88	7/24/23	435,000	420,648	0.017%
CK Hutchison Holdings			347,492	3,999,889	0.166%
Close Brothers			28,767	592,901	0.025%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	405,000	408,762	0.017%
CNA FINANCIAL CORP	5.88	8/15/20	60,000	62,540	0.003%
CNH 2017-C B	2.54	5/15/25	30,000	29,193	0.001%
CNOOC FINANCE 2015 US	3.5	5/5/25	325,000	312,168	0.013%
CODELCO INC 144A	3.63	8/1/27	200,000	191,772	0.008%
Colliers International			5,447	422,415	0.018%
COLOMBIA	4	2/26/24	1,295,000	1,296,619	0.054%
COLOMBIA	10	7/24/24	1,448,700,000	576,764	0.024%
COLT 2017-2 A1A 144A	2.42	10/25/47	59,454	59,050	0.002%
COLT 2017-2 A3A 144A	2.77	10/25/47	54,050	53,708	0.002%
COLT 2018-1 A1 144A	2.93	2/25/48	118,337	117,731	0.005%
COLT 2018-1 A2 144A	2.98	2/25/48	63,966	63,673	0.003%
COLT 2018-3 A1 144A	3.69	10/26/48	228,000	228,404	0.009%
Columbia Banking System			11,881	460,626	0.019%
Comcast			137,675	4,875,072	0.202%
COMCAST CORP	3.3	2/1/27	505,000	476,928	0.020%
COMCAST CORP	3.15	3/1/26	330,000	311,262	0.013%
COMCAST CORP	3.9	3/1/38	90,000	82,310	0.003%
COMCAST CORP	3.2	7/15/36	35,000	29,174	0.001%
COMCAST CORP	3.38	8/15/25	10,000	9,654	0.000%
COMM 2014-TSC A 144A	2.98	2/13/32	110,000	110,103	0.005%
COMM 2014-UBS5 A4	3.84	9/10/47	205,000	207,154	0.009%
COMM 2015-CR24 AM	4.03	8/10/48	120,000	120,832	0.005%
COMM 2015-CR25 B	4.7	8/10/48	425,000	436,204	0.018%
COMM 2015-CR25 C	4.7	8/10/48	95,000	93,207	0.004%
COMM 2015-CR26 B	4.64	10/10/48	280,000	283,816	0.012%
COMM 2015-LC21 B	4.45	7/10/48	210,000	207,959	0.009%
COMM 2015-LC23 AM	4.16	10/10/48	450,000	457,858	0.019%
COMM 2015-PC1 B	4.59	7/10/50	105,000	104,635	0.004%
COMM 2016-CR28 A4	3.76	2/10/49	230,000	230,238	0.010%
COMM 2016-CR28 AHR	3.65	2/10/49	135,975	134,886	0.006%
COMM 2016-DC2 A5	3.77	2/10/49	100,000	99,995	0.004%
COMM 2017-PANW A 144A	3.24	10/10/29	480,000	466,744	0.019%
COMM 2017-PANW B 144A	3.53	10/10/29	170,000	165,088	0.007%
Commerzbank			91,425	949,898	0.039%
Compass Group			121,518	2,701,763	0.112%
Computer Modelling			29,100	190,373	0.008%
Conagra Brands			77,742	2,640,896	0.110%
Concho Resources			22,482	3,434,126	0.142%
Constellation Brands			371	79,995	0.003%
Constellium			19,600	242,060	0.010%
CONTL AIRLINES 2012-1	4.15	4/11/24	45,234	45,389	0.002%
Cooper Companies			7,241	2,006,843	0.083%
Corning			163,827	5,783,093	0.240%
Corvus Pharmaceuticals			6,066	52,046	0.002%
CoStar Group			2,243	943,944	0.039%
Coupa Software			14,859	1,175,347	0.049%
Covestro			25,042	2,027,080	0.084%
Cray			17,900	384,850	0.016%
CRCC YUPENG LTD	3.95	2/1/67	200,000	199,946	0.008%
CREDIT AGRICOLE LONDON 144A	3.25	10/4/24	850,000	799,067	0.033%
Credit Saison			79,400	1,294,972	0.054%
CREDIT SUISSE GROUP AG 144A	3	12/14/23	315,000	300,231	0.012%
Crew Energy			39,461	57,436	0.002%
Crinetics Pharmaceuticals			4,198	120,273	0.005%
Cross Country Healthcare			23,668	206,622	0.009%
Crown Castle International, REIT			25,379	2,825,444	0.117%
CROWN CASTLE INTL CORP	5.25	1/15/23	20,000	20,986	0.001%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	355,000	348,084	0.014%
CSAIL 2015-C3 A4	3.72	8/15/48	105,000	104,979	0.004%
CSAIL 2016-C6 A5	3.09	1/15/49	155,000	148,126	0.006%
CSL			10,516	1,527,972	0.063%
CSMC 2015-GLPB B 144A	3.94	11/15/34	215,000	214,603	0.009%
CSW Industrials			8,517	457,363	0.019%
CSX			30,367	2,248,676	0.093%
Ctrip.com International, ADR			858	31,892	0.001%

CTRIP.COM INTL LTD CB 1.25% 9/22	1.25	9/15/22	230,000	225,557	0.009%
CTS			15,000	514,500	0.021%
CubeSmart, REIT			9,100	259,623	0.011%
Cubic			17,400	1,271,070	0.053%
Cutera			6,400	208,320	0.009%
CVS Health			79,809	6,282,564	0.261%
CVS HEALTH CORP	4.1	3/25/25	465,000	461,764	0.019%
CVS HEALTH CORP	3.7	3/9/23	960,000	951,994	0.039%
CyberAgent			36,500	1,942,409	0.081%
Cyber-Ark Software			9,090	725,746	0.030%
CytomX Therapeutics			10,827	200,300	0.008%
Danaher			89,774	9,754,843	0.405%
Danske Bank			96,294	2,524,109	0.105%
DBCG 2017-BBG A 144A	2.86	6/15/34	360,000	360,195	0.015%
DBS Group			208,956	3,986,287	0.165%
DCC			32,834	2,978,120	0.123%
DC INCOME TAX BUILD AMERICA E	5.59	12/1/34	25,000	28,783	0.001%
Delta Air Lines			59,911	3,464,653	0.144%
DELTA AIR LINES	7.75	12/17/19	13,267	13,807	0.001%
DELTA AIR LINES	4.95	5/23/19	12,536	12,585	0.001%
DELTA AIR LINES 2011-1	5.3	4/15/19	10,188	10,258	0.000%
DELTA AIR LINES 2015-1AA	3.63	7/30/27	148,005	145,485	0.006%
DELTA AIR LINES INC	3.63	3/15/22	205,000	202,436	0.008%
DELTA AIR LINES INC	4.38	4/19/28	460,000	443,322	0.018%
Denny's			63,800	939,136	0.039%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	65,000	65,694	0.003%
Descartes Systems			42,100	1,427,190	0.059%
DEUTSCHE TELEKOM INT FIN 144A	4.38	6/21/28	1,200,000	1,192,540	0.049%
Diageo			108,410	3,840,782	0.159%
Diamondback Energy			10,681	1,443,964	0.060%
Direct Line Insurance			731,608	3,087,985	0.128%
DISCOVER FINANCIAL SVS	4.1	2/9/27	695,000	664,868	0.028%
DISCOVER FINANCIAL SVS	3.75	3/4/25	425,000	405,467	0.017%
DNB			260,313	5,478,160	0.227%
DNKN 2017-1A A2I 144A	3.63	11/20/47	148,875	145,061	0.006%
Dollar General			40,214	4,395,390	0.182%
Dollar Tree			49,015	3,997,173	0.166%
DowDuPont			90,209	5,801,341	0.241%
Dril-Quip			7,600	397,100	0.016%
DRMT 2018-2A A1 144A	3.48	4/25/58	239,437	238,241	0.010%
DRMT 2018-3A M1 144A	4.36	8/25/58	120,000	120,000	0.005%
DROCK 2015-1 A	2.2	12/15/22	100,000	98,910	0.004%
DROT 2014-1 A 144A	2.54	5/20/27	67,691	67,655	0.003%
DROT 2015-1 A 144A	2.73	7/20/27	24,271	24,264	0.001%
DROT 2015-2 A 144A	2.99	5/22/28	26,314	26,239	0.001%
DTE Energy			16,393	1,788,968	0.074%
Duke Energy			38,893	3,112,218	0.129%
DUKE ENERGY CORP	2.65	9/1/26	95,000	86,107	0.004%
Dunkin Brands			20,100	1,481,772	0.061%
EastGroup Properties, REIT			15,900	1,520,358	0.063%
E BAY CA MUD BUILD AMERICA	5.87	6/1/40	175,000	217,467	0.009%
Edgewell Personal Care			13,600	628,728	0.026%
EFF 2017-1 A2 144A	2.13	7/20/22	126,989	126,349	0.005%
EFF 2017-2 A2 144A	1.97	1/20/23	81,495	80,933	0.003%
EFF 2018-1 A2 144A	2.87	10/20/23	115,000	114,706	0.005%
EHGVT 2014-A A 144A	2.53	2/25/27	36,525	35,728	0.001%
Electric Power development			92,500	2,560,376	0.106%
Electronic Arts			18,981	2,287,021	0.095%
Elekta			153,983	2,070,419	0.086%
Element Fleet Management			340,489	1,752,992	0.073%
Ellie Mae			8,963	849,424	0.035%
Enanta Pharmaceuticals			900	76,914	0.003%
ENBRIDGE INC	6	1/15/77	205,000	198,020	0.008%
Encana			61,162	801,834	0.033%
Encore Capital			16,000	573,600	0.024%
ENEL FINANCE INTL NV 144A	2.75	4/6/23	455,000	424,298	0.018%
ENEL FINANCE INTL NV 144A	3.63	5/25/27	445,000	402,920	0.017%
ENERSIS AMERICAS SA	4	10/25/26	300,000	286,350	0.012%
Engie			246,608	3,630,623	0.151%
ENI SPA 144A	4	9/12/23	250,000	247,607	0.010%
ENI SPA 144A	4.75	9/12/28	360,000	355,675	0.015%
Entegris			25,300	732,435	0.030%

Entergy			58,097	4,713,410	0.195%
EOG Resources			22,136	2,823,890	0.117%
E.ON			107,607	1,094,980	0.045%
EQUATE PETROCHEMICAL BV	4.25	11/3/26	210,000	206,987	0.009%
Equinix, REIT			140	60,605	0.003%
Equinor			88,160	2,478,730	0.103%
Equity Commonwealth, REIT			23,600	757,324	0.031%
Erste Group Bank			49,462	2,053,501	0.085%
ESCO Technologies			16,755	1,140,178	0.047%
ESKOM HOLDINGS SOC LTD 144A	6.35	8/10/28	400,000	399,148	0.017%
Essent			7,500	331,875	0.014%
ESSEX PORTFOLIO LP	3.38	4/15/26	170,000	160,032	0.007%
ESSEX PORTFOLIO LP	3.63	5/1/27	245,000	234,356	0.010%
Essity			85,965	2,157,833	0.089%
Euronet Worldwide			12,200	1,222,684	0.051%
Eutelsat Communications			85,408	2,017,799	0.084%
Eventbrite			2,507	95,191	0.004%
Evergy			74,196	4,074,844	0.169%
Evo Payments			4,821	115,222	0.005%
Exelixis			5,400	95,688	0.004%
EXPEDIA INC	5	2/15/26	715,000	728,470	0.030%
EXPEDIA INC	3.8	2/15/28	250,000	230,344	0.010%
EXPEDIA INC	4.5	8/15/24	190,000	190,710	0.008%
Express Scripts Holding			27,952	2,655,720	0.110%
EXPRESS SCRIPTS HOLDING	4.5	2/25/26	140,000	140,750	0.006%
EXPRESS SCRIPTS HOLDING	3.4	3/1/27	295,000	273,966	0.011%
ExxonMobil			69,275	5,889,761	0.244%
Facebook			144,652	23,789,468	0.986%
FB Financial			20,058	785,872	0.033%
FedEx			12,189	2,934,989	0.122%
Ferrari			5,140	703,717	0.029%
FHL-15YR GOLD	4.5	1/1/19	126	128	0.000%
FHL ARM	3.54	9/1/32	207	211	0.000%
FHLMC 15YR GOLD	5	10/1/18	18	18	0.000%
FHLMC 15YR GOLD	6	10/1/21	4,942	5,040	0.000%
FHLMC 15YR GOLD	6	10/1/21	1,480	1,504	0.000%
FHLMC 15YR GOLD	4.5	11/1/18	78	79	0.000%
FHLMC 15YR GOLD	5.5	11/1/18	71	71	0.000%
FHLMC 15YR GOLD	5.5	11/1/21	80	81	0.000%
FHLMC 15YR GOLD	6	11/1/21	797	810	0.000%
FHLMC 15YR GOLD	5	1/1/24	21,505	22,324	0.001%
FHLMC 15YR GOLD	2.5	4/1/30	193,472	187,574	0.008%
FHLMC 15YR GOLD	5.5	5/1/20	747	754	0.000%
FHLMC 15YR GOLD	5	7/1/25	603	607	0.000%
FHLMC 15YR GOLD	5.5	9/1/20	1,735	1,751	0.000%
FHLMC 15YR GOLD	4.5	9/1/23	12,987	13,426	0.001%
FHLMC ARM	3.65	11/1/35	2,525	2,670	0.000%
FHLMC ARM	3.56	1/1/37	9,183	9,636	0.000%
FHLMC ARM	3.62	2/1/37	18,340	19,087	0.001%
FHLMC ARM	3.68	2/1/37	12,794	13,432	0.001%
FHLMC ARM	4.48	7/1/35	2,537	2,668	0.000%
FHLMC_ARM	3.47	1/1/36	2,612	2,700	0.000%
FHLMC GOLD	4.5	10/1/39	39,608	41,328	0.002%
FHLMC GOLD	4.5	10/1/39	68,622	71,589	0.003%
FHLMC GOLD	4	10/1/40	2,298	2,341	0.000%
FHLMC GOLD	4	10/1/40	1,340	1,365	0.000%
FHLMC GOLD	4.5	10/1/40	39,262	40,966	0.002%
FHLMC GOLD	4.5	10/1/41	94,876	98,992	0.004%
FHLMC GOLD	3.5	10/1/42	110,410	109,491	0.005%
FHLMC GOLD	5	11/1/18	24	24	0.000%
FHLMC GOLD	4	11/1/40	981	1,000	0.000%
FHLMC GOLD	3.5	11/1/42	149,558	147,995	0.006%
FHLMC GOLD	5.5	1/1/40	253	273	0.000%
FHLMC GOLD	4	1/1/41	43,019	43,819	0.002%
FHLMC GOLD	6	12/1/33	24,026	26,602	0.001%
FHLMC GOLD	5	12/1/36	14,603	15,505	0.001%
FHLMC GOLD	4.5	12/1/39	6,885	7,183	0.000%
FHLMC GOLD	4	12/1/40	457	466	0.000%
FHLMC GOLD	3	12/1/42	191,423	184,854	0.008%
FHLMC GOLD	4	2/1/41	132,139	134,591	0.006%
FHLMC GOLD	3	2/1/43	26,016	25,068	0.001%
FHLMC GOLD	6.5	3/1/32	7,979	8,826	0.000%

FHLMC GOLD	6	3/1/33	8,921	9,873	0.000%
FHLMC GOLD	3	3/1/43	15,787	15,210	0.001%
FHLMC GOLD	3	3/1/43	15,498	14,933	0.001%
FHLMC GOLD	3.5	3/1/44	78,196	77,375	0.003%
FHLMC GOLD	3.5	3/1/46	746,456	737,869	0.031%
FHLMC GOLD	6.5	4/1/32	21,536	23,825	0.001%
FHLMC GOLD	5	4/1/40	4,390	4,663	0.000%
FHLMC GOLD	3	4/1/43	131,785	127,231	0.005%
FHLMC GOLD	3	4/1/43	117,404	113,337	0.005%
FHLMC GOLD	4.5	5/1/42	152,529	157,876	0.007%
FHLMC GOLD	3.5	5/1/43	99,068	98,243	0.004%
FHLMC GOLD	7	6/1/32	536	549	0.000%
FHLMC GOLD	6	6/1/34	42,717	47,204	0.002%
FHLMC GOLD	4.5	6/1/39	53,342	55,607	0.002%
FHLMC GOLD	5	7/1/40	24,764	26,270	0.001%
FHLMC GOLD	6	8/1/38	1,280	1,409	0.000%
FHLMC GOLD	6	8/1/38	1,735	1,919	0.000%
FHLMC GOLD	4.5	8/1/39	46,812	48,839	0.002%
FHLMC GOLD	4.5	8/1/40	11,513	12,013	0.000%
FHLMC GOLD	5	8/1/40	46,090	48,954	0.002%
FHLMC GOLD	5	8/1/40	47,867	50,830	0.002%
FHLMC GOLD	3.5	8/1/42	167,391	165,997	0.007%
FHLMC GOLD	6.5	9/1/32	2,705	2,992	0.000%
FHLMC GOLD	6	9/1/34	567	617	0.000%
FHLMC GOLD	3.5	9/1/42	57,426	56,826	0.002%
FHLMC GOLD	3.5	9/1/42	29,089	28,847	0.001%
FHLM Gold	4	10/1/41	63,472	64,654	0.003%
FHLM Gold	4	12/1/41	42,559	43,351	0.002%
FHLM Gold	4	4/1/41	78,994	80,463	0.003%
Fidelity National Information			23,693	2,584,196	0.107%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	255,000	250,724	0.010%
Fiesta Restaurant			21,916	586,253	0.024%
Finisar			25,080	477,774	0.020%
First Bancshares			5,839	228,013	0.009%
FIRSTENERGY CORP	3.9	7/15/27	755,000	733,933	0.030%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	385,000	389,547	0.016%
First Industrial Realty, REIT			11,146	349,984	0.015%
First Republic Bank			24,349	2,337,504	0.097%
FirstService			16,200	1,371,492	0.057%
Fiserv			54,162	4,461,866	0.185%
Five9			25,600	1,118,464	0.046%
Five Below			6,000	780,360	0.032%
Five Prime Therapeutics			2,568	35,747	0.001%
FKMT 2014-1 B2 144A	4.01	11/25/44	100,596	100,025	0.004%
FleetCor Technologies			6,829	1,555,919	0.065%
FL HURRICANE CATASTROPHE FD SR A	3	7/1/20	140,000	139,916	0.006%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.16	7/1/19	145,000	144,507	0.006%
FNMA 15YR	3	10/1/29	54,774	54,300	0.002%
FNMA 15YR	3	10/1/30	55,121	54,645	0.002%
FNMA 15YR	3	11/1/28	38,458	38,126	0.002%
FNMA 15YR	3.5	11/1/32	275,904	277,974	0.012%
FNMA 15YR	6	1/1/22	2,203	2,239	0.000%
FNMA 15YR	6	1/1/22	1,557	1,581	0.000%
FNMA 15YR	3	1/1/27	11,990	11,916	0.000%
FNMA 15YR	4.5	12/1/19	11,739	11,885	0.000%
FNMA 15YR	4.5	12/1/20	552	559	0.000%
FNMA 15YR	5	3/1/25	29,215	30,297	0.001%
FNMA 15YR	4.5	5/1/19	326	330	0.000%
FNMA 15YR	4.5	5/1/22	2,896	2,932	0.000%
FNMA 15YR	2.5	5/1/32	287,572	277,727	0.012%
FNMA 15YR	3.5	5/1/33	270,449	271,998	0.011%
FNMA 15YR	6	6/1/21	5,849	5,959	0.000%
FNMA 15YR	6	8/1/22	1,442	1,469	0.000%
FNMA 15YR	2.5	8/1/30	65,023	63,037	0.003%
FNMA 15YR	3	8/1/32	85,284	84,328	0.003%
FNMA 15YR	5	9/1/19	1,818	1,873	0.000%
FNMA 15YR	5.5	9/1/23	25,739	26,482	0.001%
FNMA 15YR	5	9/1/23	1,072	1,105	0.000%
FNMA 15YR	3	9/1/32	22,074	21,826	0.001%
FNMA 15 YR TBA OCT	2.5	1/1/27	610,000	588,567	0.024%
FNMA 20YR	3	10/1/37	89,724	87,085	0.004%
FNMA 20YR	3	11/1/36	290,467	282,934	0.012%

FNMA 20YR	3.5	1/1/36	201,781	201,936	0.008%
FNMA 20YR	3	12/1/36	424,636	414,128	0.017%
FNMA 20YR	3.5	2/1/35	21,137	21,153	0.001%
FNMA 30 yr	3.5	10/1/42	252,552	249,242	0.010%
FNMA 30 yr	3.5	10/1/43	60,972	60,173	0.002%
FNMA 30 yr	3.5	1/1/43	93,092	91,872	0.004%
FNMA 30 yr	3.5	1/1/44	51,762	51,083	0.002%
FNMA 30 yr	3.5	12/1/44	168,954	166,739	0.007%
FNMA 30 yr	3	2/1/43	13,874	13,385	0.001%
FNMA 30 yr	3	3/1/43	34,347	33,139	0.001%
FNMA 30 yr	3.5	3/1/43	366,228	361,427	0.015%
FNMA 30 yr	3	4/1/33	3,810	3,648	0.000%
FNMA 30 yr	3	4/1/45	21,665	20,879	0.001%
FNMA 30 yr	3.5	6/1/42	36,128	35,655	0.001%
FNMA 30 yr	3.5	6/1/42	54,789	54,068	0.002%
FNMA 30 yr	3.5	7/1/42	335,158	330,764	0.014%
FNMA 30 yr	3.5	7/1/42	48,428	47,793	0.002%
FNMA 30 yr	3.5	8/1/42	96,589	95,322	0.004%
FNMA 30 yr	3	8/1/43	84,013	81,054	0.003%
FNMA 30 yr	3.5	9/1/42	115,752	114,231	0.005%
FNMA 30 yr	3	9/1/44	18,545	17,893	0.001%
FNMA 30 YR	5.5	10/1/35	20,094	21,716	0.001%
FNMA 30 YR	5	10/1/35	35,834	38,058	0.002%
FNMA 30 YR	5	10/1/35	39,260	41,695	0.002%
FNMA 30 YR	6.5	10/1/37	9,000	10,130	0.000%
FNMA 30 YR	6	10/1/38	4,920	5,419	0.000%
FNMA 30 YR	4	10/1/41	59,458	60,493	0.003%
FNMA 30 YR	3	10/1/42	42,740	41,296	0.002%
FNMA 30 YR	3	10/1/42	32,924	31,820	0.001%
FNMA 30 YR	3	10/1/42	94,551	91,366	0.004%
FNMA 30 YR	3	10/1/46	30,034	28,946	0.001%
FNMA 30 YR	3	10/1/46	41,327	39,650	0.002%
FNMA 30 YR	3	10/1/46	325,348	312,140	0.013%
FNMA 30 YR	3	10/1/46	238,709	228,867	0.009%
FNMA 30 YR	6	11/1/34	13,233	14,579	0.001%
FNMA 30 YR	5.5	11/1/35	7,379	7,965	0.000%
FNMA 30 YR	5	11/1/35	59,714	63,434	0.003%
FNMA 30 YR	6.5	11/1/36	1,758	1,957	0.000%
FNMA 30 YR	5.5	11/1/36	28,880	31,180	0.001%
FNMA 30 YR	6	11/1/38	5,084	5,599	0.000%
FNMA 30 YR	4.5	11/1/39	12,088	12,589	0.001%
FNMA 30 YR	4	11/1/40	189,707	193,107	0.008%
FNMA 30 YR	4	11/1/40	55,604	56,571	0.002%
FNMA 30 YR	4.5	11/1/40	261,810	272,468	0.011%
FNMA 30 YR	4	11/1/41	52,561	53,474	0.002%
FNMA 30 YR	2.5	11/1/42	37,412	34,701	0.001%
FNMA 30 YR	4	11/1/43	275,260	280,036	0.012%
FNMA 30 YR	5	11/1/44	44,484	47,332	0.002%
FNMA 30 YR	3.5	11/1/45	376,039	371,671	0.015%
FNMA 30 YR	3	11/1/46	1,416,858	1,357,218	0.056%
FNMA 30 YR	3	11/1/46	150,476	144,142	0.006%
FNMA 30 YR	3	11/1/46	73,676	70,683	0.003%
FNMA 30 YR	3	11/1/46	111,217	106,701	0.004%
FNMA 30 YR	3	11/1/46	48,021	46,072	0.002%
FNMA 30 YR	3.5	11/1/46	274,191	271,006	0.011%
FNMA 30 YR	4.5	11/1/47	211,825	220,495	0.009%
FNMA 30 YR	5.5	1/1/36	16,116	17,408	0.001%
FNMA 30 YR	5.5	1/1/36	11,582	12,585	0.001%
FNMA 30 YR	6	1/1/37	2,560	2,819	0.000%
FNMA 30 YR	2.5	1/1/43	101,923	94,773	0.004%
FNMA 30 YR	5	1/1/44	179,440	189,308	0.008%
FNMA 30 YR	4.5	1/1/44	74,165	76,945	0.003%
FNMA 30 YR	3.5	1/1/44	162,942	161,917	0.007%
FNMA 30 YR	3.5	1/1/46	68,732	67,934	0.003%
FNMA 30 YR	3.5	1/1/46	96,761	95,637	0.004%
FNMA 30 YR	3.5	1/1/46	136,925	135,334	0.006%
FNMA 30 YR	3.5	1/1/47	127,885	126,188	0.005%
FNMA 30 YR	6.5	12/1/32	9,245	10,176	0.000%
FNMA 30 YR	5.5	12/1/34	9,517	10,317	0.000%
FNMA 30 YR	5.5	12/1/38	8,082	8,735	0.000%
FNMA 30 YR	4.5	12/1/39	16,307	16,978	0.001%
FNMA 30 YR	4.5	12/1/39	36,162	37,667	0.002%

FNMA 30 YR	4	12/1/40	95,265	96,914	0.004%
FNMA 30 YR	4	12/1/40	137,667	140,060	0.006%
FNMA 30 YR	3.5	12/1/41	10,477	10,392	0.000%
FNMA 30 YR	3.5	12/1/45	1,551,189	1,533,170	0.064%
FNMA 30 YR	4	12/1/45	427,845	433,830	0.018%
FNMA 30 YR	4	12/1/45	55,765	56,545	0.002%
FNMA 30 YR	4	12/1/45	140,526	142,168	0.006%
FNMA 30 YR	3.5	12/1/45	267,952	266,202	0.011%
FNMA 30 YR	3	12/1/46	240,661	230,886	0.010%
FNMA 30 YR	3	12/1/46	195,425	187,190	0.008%
FNMA 30 YR	3	12/1/46	354,766	340,352	0.014%
FNMA 30 YR	3	12/1/46	234,064	224,412	0.009%
FNMA 30 YR	3	12/1/46	353,033	338,904	0.014%
FNMA 30 YR	3	12/1/46	595,697	571,495	0.024%
FNMA 30 YR	3	12/1/46	60,912	58,439	0.002%
FNMA 30 YR	3.5	12/1/46	49,144	48,512	0.002%
FNMA 30 YR	6	2/1/33	254	279	0.000%
FNMA 30 YR	5.5	2/1/35	1,692	1,829	0.000%
FNMA 30 YR	6	2/1/36	31,598	34,785	0.001%
FNMA 30 YR	5	2/1/36	79,656	84,606	0.004%
FNMA 30 YR	6	2/1/37	36,790	40,551	0.002%
FNMA 30 YR	6	2/1/37	3,766	4,138	0.000%
FNMA 30 YR	6	2/1/37	42,486	46,750	0.002%
FNMA 30 YR	5.5	2/1/38	29,033	31,374	0.001%
FNMA 30 YR	5.5	2/1/38	8,744	9,445	0.000%
FNMA 30 YR	4.5	2/1/40	32,938	34,292	0.001%
FNMA 30 YR	4.5	2/1/40	28,085	29,236	0.001%
FNMA 30 YR	4	2/1/41	100,592	102,340	0.004%
FNMA 30 YR	4	2/1/41	27,165	27,637	0.001%
FNMA 30 YR	4	2/1/41	67,440	68,654	0.003%
FNMA 30 YR	5	2/1/42	13,998	14,888	0.001%
FNMA 30 YR	2.5	2/1/43	255,880	237,962	0.010%
FNMA 30 YR	4.5	2/1/44	78,163	81,103	0.003%
FNMA 30 YR	3	2/1/44	13,791	13,292	0.001%
FNMA 30 YR	4	2/1/45	309,183	312,956	0.013%
FNMA 30 YR	4	2/1/47	124,233	125,616	0.005%
FNMA 30 YR	6	3/1/33	6,362	7,007	0.000%
FNMA 30 YR	5	3/1/35	72,370	76,835	0.003%
FNMA 30 YR	5	3/1/36	18,213	19,342	0.001%
FNMA 30 YR	6	3/1/37	81,943	90,301	0.004%
FNMA 30 YR	4.5	3/1/41	65,674	68,345	0.003%
FNMA 30 YR	2.5	3/1/43	60,398	56,161	0.002%
FNMA 30 YR	2.5	3/1/43	44,282	41,176	0.002%
FNMA 30 YR	3.5	3/1/44	65,127	64,570	0.003%
FNMA 30 YR	4.5	3/1/46	123,024	127,634	0.005%
FNMA 30 YR	4	3/1/46	398,953	403,606	0.017%
FNMA 30 YR	3.5	3/1/48	143,002	140,810	0.006%
FNMA 30 YR	5.5	4/1/35	4,585	4,955	0.000%
FNMA 30 YR	5	4/1/35	7,996	8,489	0.000%
FNMA 30 YR	6	4/1/35	6,628	7,300	0.000%
FNMA 30 YR	5	4/1/35	4,535	4,815	0.000%
FNMA 30 YR	6	4/1/36	748	824	0.000%
FNMA 30 YR	4.5	4/1/42	48,738	50,722	0.002%
FNMA 30 YR	3.5	4/1/43	9,501	9,425	0.000%
FNMA 30 YR	3.5	4/1/43	22,761	22,550	0.001%
FNMA 30 YR	3	4/1/43	410,794	396,580	0.016%
FNMA 30 YR	3	4/1/43	175,912	169,869	0.007%
FNMA 30 YR	3.5	4/1/43	51,844	51,412	0.002%
FNMA 30 YR	4	4/1/44	111,509	113,447	0.005%
FNMA 30 YR	3.5	4/1/46	230,181	227,435	0.009%
FNMA 30 YR	3.5	4/1/47	175,656	173,252	0.007%
FNMA 30 YR	6	5/1/36	25,252	27,634	0.001%
FNMA 30 YR	5.5	5/1/39	11,321	12,176	0.001%
FNMA 30 YR	6.5	5/1/40	15,543	17,347	0.001%
FNMA 30 YR	6.5	5/1/40	12,970	14,310	0.001%
FNMA 30 YR	5	5/1/40	32,450	34,529	0.001%
FNMA 30 YR	6	5/1/42	16,199	17,855	0.001%
FNMA 30 YR	4	5/1/42	269,029	273,701	0.011%
FNMA 30 YR	3.5	5/1/42	150,945	149,733	0.006%
FNMA 30 YR	3	5/1/43	46,073	44,484	0.002%
FNMA 30 YR	4	5/1/47	251,771	254,397	0.011%
FNMA 30 YR	4.5	5/1/48	495,994	516,675	0.021%

FNMA 30 YR	4.5	5/1/48	454,286	468,957	0.019%
FNMA 30 YR	3	6/1/33	15,851	15,208	0.001%
FNMA 30 YR	5	6/1/35	5,364	5,695	0.000%
FNMA 30 YR	5	6/1/35	19,005	20,179	0.001%
FNMA 30 YR	5	6/1/35	2,901	3,080	0.000%
FNMA 30 YR	5	6/1/35	16,238	17,239	0.001%
FNMA 30 YR	6	6/1/36	1,329	1,464	0.000%
FNMA 30 YR	5.5	6/1/36	134,182	144,691	0.006%
FNMA 30 YR	5	6/1/41	12,937	13,757	0.001%
FNMA 30 YR	5	6/1/42	37,875	40,298	0.002%
FNMA 30 YR	3.5	6/1/43	40,203	39,880	0.002%
FNMA 30 YR	3.5	6/1/43	8,858	8,787	0.000%
FNMA 30 YR	4	6/1/45	844,809	854,905	0.035%
FNMA 30 YR	3.5	6/1/46	218,716	217,295	0.009%
FNMA 30 YR	4	6/1/47	326,417	329,812	0.014%
FNMA 30 YR	6.5	7/1/32	3,781	4,145	0.000%
FNMA 30 YR	5	7/1/34	44,728	47,489	0.002%
FNMA 30 YR	5	7/1/35	25,014	26,566	0.001%
FNMA 30 YR	6.5	7/1/36	81,578	91,351	0.004%
FNMA 30 YR	5.5	7/1/36	27,808	30,102	0.001%
FNMA 30 YR	4.5	7/1/39	8,233	8,574	0.000%
FNMA 30 YR	5	7/1/41	33,346	35,472	0.001%
FNMA 30 YR	3.5	7/1/43	59,347	58,870	0.002%
FNMA 30 YR	3.5	7/1/43	27,281	27,005	0.001%
FNMA 30 YR	3	7/1/47	106,410	101,923	0.004%
FNMA 30 YR	5	7/1/48	21,941	23,234	0.001%
FNMA 30 YR	4	7/1/48	787,890	795,977	0.033%
FNMA 30 YR	6	8/1/34	224,288	247,027	0.010%
FNMA 30 YR	6	8/1/37	126,954	139,807	0.006%
FNMA 30 YR	5.5	8/1/37	4,320	4,669	0.000%
FNMA 30 YR	5.5	8/1/37	1,337	1,445	0.000%
FNMA 30 YR	5.5	8/1/37	2,630	2,842	0.000%
FNMA 30 YR	5.5	8/1/37	101,649	109,845	0.005%
FNMA 30 YR	5.5	8/1/37	4,820	5,209	0.000%
FNMA 30 YR	5.5	8/1/37	24,516	26,498	0.001%
FNMA 30 YR	6.5	8/1/38	30,510	33,947	0.001%
FNMA 30 YR	6	8/1/38	16,831	18,592	0.001%
FNMA 30 YR	4.5	8/1/39	8,303	8,649	0.000%
FNMA 30 YR	4	8/1/42	285,281	290,240	0.012%
FNMA 30 YR	3.5	8/1/43	26,867	26,634	0.001%
FNMA 30 YR	3	8/1/43	47,778	46,047	0.002%
FNMA 30 YR	3.5	8/1/43	27,129	26,911	0.001%
FNMA 30 YR	3	8/1/47	117,426	112,474	0.005%
FNMA 30 YR	3.5	8/1/56	350,452	344,009	0.014%
FNMA 30 YR	5.5	9/1/34	27,711	29,924	0.001%
FNMA 30 YR	5	9/1/35	7,242	7,690	0.000%
FNMA 30 YR	5.5	9/1/36	36,368	39,304	0.002%
FNMA 30 YR	6	9/1/38	24,660	27,176	0.001%
FNMA 30 YR	5.5	9/1/38	27,959	30,213	0.001%
FNMA 30 YR	4.5	9/1/39	20,161	20,995	0.001%
FNMA 30 YR	6	9/1/39	75,678	82,890	0.003%
FNMA 30 YR	4.5	9/1/40	67,033	69,762	0.003%
FNMA 30 YR	4	9/1/41	202,367	205,885	0.009%
FNMA 30 YR	5.5	9/1/41	90,252	97,546	0.004%
FNMA 30 YR	4.5	9/1/42	31,564	32,824	0.001%
FNMA 30 YR	3.5	9/1/43	140,540	139,410	0.006%
FNMA 30 YR	3.5	9/1/44	150,946	149,193	0.006%
FNMA 30 YR	3.5	9/1/45	364,030	359,801	0.015%
FNMA 30 YR	4	9/1/45	30,520	30,866	0.001%
FNMA 30 YR	4	9/1/46	24,751	25,033	0.001%
FNMA 30YR	4	11/1/40	415,828	422,068	0.018%
FNMA 30YR	6.5	7/1/32	19,803	22,072	0.001%
FNMA 30YR	5	7/1/41	89,462	94,981	0.004%
FNMA 30 YR TBA OCT	4.5	1/1/35	341,550	352,344	0.015%
FNMA 30 YR TBA OCT	3	1/1/42	585,000	559,802	0.023%
FNMA ARM	3.64	12/1/35	3,549	3,746	0.000%
FNMA ARM	3.65	12/1/35	3,003	3,186	0.000%
FNR 2018-44 PC	4	6/25/44	327,458	331,644	0.014%
FNS 319 2	6.5	2/25/32	1,747	390	0.000%
Fortive			25,019	2,106,600	0.087%
FORTIVE CORPORATION CVT 5.000000 A			753	804,755	0.033%
Franco-Nevada			4,270	267,113	0.011%

Franklin Resources			39,911	1,213,694	0.050%
FREMF 2018-K731 B 144A	3.91	2/25/25	180,000	173,977	0.007%
Fresenius			74,997	5,499,549	0.228%
G1 therapeutics			2,567	134,228	0.006%
GALC 2017-1 A2 144A	1.72	4/22/19	7,703	7,699	0.000%
GALC 2017-1 A3 144A	2.06	6/22/20	100,000	99,513	0.004%
GALXY 2018-29A A 144A	3.1	11/15/26	295,000	292,691	0.012%
GALXY 2018-29A B 144A	3.71	11/15/26	250,000	248,113	0.010%
Gam Holding			90,419	642,938	0.027%
GCBSL 2018-39A A1 144A	3.47	10/20/28	345,000	345,000	0.014%
GCP Applied Technologies			12,800	339,840	0.014%
GENERAL MOTORS CO	3.14	8/7/20	225,000	225,639	0.009%
Genesee & Wyoming			3,000	272,970	0.011%
Gentherm			22,712	1,032,260	0.043%
GFMT 2018-1 A23 144A	3.5	11/25/57	204,873	200,690	0.008%
GFORT 2016-1 B 144A	2.41	5/17/21	100,000	99,608	0.004%
GFORT 2017-1 C 144A	2.97	1/18/22	375,000	373,596	0.015%
GFORT 2017-2 C 144A	2.63	7/15/22	135,000	132,773	0.006%
GFORT 2017-3 B 144A	2.26	8/16/21	220,000	218,496	0.009%
GFORT 2017-3 C 144A	2.46	8/16/21	220,000	218,784	0.009%
GFORT 2018-1 A 144A	2.36	3/15/22	715,000	715,450	0.030%
GFORT 2018-1 C 144A	3.25	3/15/22	450,000	449,025	0.019%
Gibraltar Industries			22,362	1,019,707	0.042%
Gilead Sciences			6,488	500,938	0.021%
GlaxoSmithKline, ADR			103,300	4,149,561	0.172%
Global Blood Therapeutics			10,148	385,624	0.016%
Global Payments			44,720	5,697,328	0.236%
GLP CAPITAL LP / FIN II	5.25	6/1/25	75,000	76,125	0.003%
GlycoMimetics			7,312	105,293	0.004%
GMALT 2016-2 B	2.08	3/20/20	180,000	179,299	0.007%
GMALT 2016-2 C	2.58	3/20/20	65,000	64,920	0.003%
GMCAR 2017-3A C 144A	2.52	3/16/23	90,000	87,642	0.004%
GNMA 30 YR	5	10/15/39	26,658	28,310	0.001%
GNMA 30 YR	7	2/15/30	5,081	5,157	0.000%
GNMA 30 YR	2.5	2/15/43	57,711	54,168	0.002%
GNMA 30 YR	5	9/15/39	21,152	22,467	0.001%
GNMA 30 YR	3	9/15/42	218,398	212,442	0.009%
GNMA 30 YR PLAT	5.5	10/15/38	30,739	33,385	0.001%
GNMA 30 YR PLAT	5	12/15/39	89,853	95,446	0.004%
GNMA 30 YR PLAT	5	2/15/40	34,852	37,357	0.002%
GNMA 30 YR PLAT	5	2/15/40	34,852	37,357	0.002%
GNMA 30 YR PLAT	5	6/15/40	32,783	34,816	0.001%
GNMA 30 YR PLAT	3	7/15/43	10,243	9,964	0.000%
GNMA 30 YR PLAT	4.5	9/15/45	58,865	61,412	0.003%
GNMA II 30 YR	4	1/20/48	23,475	23,891	0.001%
GNMA II 30 YR	6	12/20/38	40,573	44,470	0.002%
GNMA II 30 YR	3.5	2/20/46	191,500	191,114	0.008%
GNMA II 30 YR	3.5	2/20/48	463,017	459,975	0.019%
GNMA II 30 YR	3.5	2/20/48	257,801	256,160	0.011%
GNMA II 30 YR	3.5	3/20/43	121,029	120,392	0.005%
GNMA II 30 YR	4	5/20/48	93,746	94,365	0.004%
GNMA II 30 YR	3.5	6/20/43	176,637	176,022	0.007%
GNMA II 30 YR	5.5	6/20/44	116,414	125,911	0.005%
GNMA II 30 YR	4	6/20/48	277,744	279,575	0.012%
GNMA II 30 YR	5	9/20/47	336,556	351,838	0.015%
GNMA II TBA OCT	5	1/1/33	380,000	396,803	0.016%
GNMA II 30 YR	4.5	10/20/40	124,815	130,863	0.005%
GNMA II 30 YR	3.5	10/20/44	150,222	149,884	0.006%
GNMA II 30 YR	3.5	10/20/44	26,520	26,413	0.001%
GNMA II 30 YR	5	10/20/47	30,667	32,060	0.001%
GNMA II 30 YR	4.5	11/20/39	10,044	10,535	0.000%
GNMA II 30 YR	4.5	11/20/40	172,275	180,608	0.007%
GNMA II 30 YR	4	11/20/42	75,656	77,593	0.003%
GNMA II 30 YR	3	11/20/46	240,707	233,492	0.010%
GNMA II 30 YR	3	11/20/46	42,050	40,783	0.002%
GNMA II 30 YR	5	11/20/47	133,115	139,160	0.006%
GNMA II 30 YR	5.5	1/20/36	79,523	85,527	0.004%
GNMA II 30 YR	3.5	1/20/43	26,596	26,598	0.001%
GNMA II 30 YR	3.5	1/20/46	18,838	18,779	0.001%
GNMA II 30 YR	4.5	1/20/46	60,416	63,295	0.003%
GNMA II 30 YR	3.5	1/20/46	17,378	17,305	0.001%
GNMA II 30 YR	4.5	1/20/47	134,246	140,654	0.006%

GNMA II 30 YR	5	1/20/48	295,781	309,212	0.013%
GNMA II 30 YR	6.5	12/20/33	803	894	0.000%
GNMA II 30 YR	5.5	12/20/39	14,766	15,842	0.001%
GNMA II 30 YR	2.5	12/20/42	140,260	133,094	0.006%
GNMA II 30 YR	3.5	12/20/42	93,535	93,541	0.004%
GNMA II 30 YR	5	12/20/47	365,540	382,138	0.016%
GNMA II 30 YR	4	2/20/44	232,326	238,115	0.010%
GNMA II 30 YR	3.5	2/20/45	54,860	54,640	0.002%
GNMA II 30 YR	3.5	2/20/46	218,061	217,140	0.009%
GNMA II 30 YR	4.5	3/20/41	18,423	19,314	0.001%
GNMA II 30 YR	4.5	3/20/47	536,197	559,429	0.023%
GNMA II 30 YR	5	4/20/40	19,808	21,087	0.001%
GNMA II 30 YR	3	4/20/46	96,226	93,447	0.004%
GNMA II 30 YR	3	4/20/47	129,328	125,413	0.005%
GNMA II 30 YR	4	4/20/47	234,399	238,817	0.010%
GNMA II 30 YR	4.5	5/20/40	31,575	33,102	0.001%
GNMA II 30 YR	3.5	5/20/45	20,213	20,129	0.001%
GNMA II 30 YR	3.5	5/20/45	40,764	40,597	0.002%
GNMA II 30 YR	3.5	5/20/46	266,334	265,325	0.011%
GNMA II 30 YR	3.5	5/20/46	18,374	18,297	0.001%
GNMA II 30 YR	3	5/20/46	21,622	21,004	0.001%
GNMA II 30 YR	3	5/20/46	23,264	22,618	0.001%
GNMA II 30 YR	4	5/20/47	726,232	741,303	0.031%
GNMA II 30 YR	5	5/20/48	176,815	184,986	0.008%
GNMA II 30 YR	5.5	5/20/48	542,570	572,659	0.024%
GNMA II 30 YR	5	5/20/48	60,138	63,805	0.003%
GNMA II 30 YR	5	6/20/40	37,234	40,169	0.002%
GNMA II 30 YR	3	6/20/46	50,925	49,435	0.002%
GNMA II 30 YR	5	6/20/47	85,886	89,961	0.004%
GNMA II 30 YR	5	6/20/48	69,830	74,088	0.003%
GNMA II 30 YR	5	6/20/48	199,344	210,261	0.009%
GNMA II 30 YR	5	7/20/39	14,992	16,032	0.001%
GNMA II 30 YR	4	7/20/42	81,201	83,305	0.003%
GNMA II 30 YR	3	7/20/46	221,919	215,371	0.009%
GNMA II 30 YR	3	7/20/46	21,561	20,961	0.001%
GNMA II 30 YR	3	7/20/46	45,484	44,180	0.002%
GNMA II 30 YR	3	7/20/46	44,050	42,790	0.002%
GNMA II 30 YR	3	7/20/46	64,836	62,981	0.003%
GNMA II 30 YR	3	7/20/46	17,441	16,941	0.001%
GNMA II 30 YR	3	7/20/46	89,287	86,735	0.004%
GNMA II 30 YR	5	7/20/47	58,269	60,915	0.003%
GNMA II 30 YR	4.5	7/20/47	291,512	301,615	0.013%
GNMA II 30 YR	4.5	7/20/48	427,605	442,425	0.018%
GNMA II 30 YR	5	7/20/48	454,310	475,685	0.020%
GNMA II 30 YR	5	7/20/48	24,944	26,461	0.001%
GNMA II 30 YR	5	8/20/40	27,415	29,049	0.001%
GNMA II 30 YR	5	8/20/41	66,746	70,932	0.003%
GNMA II 30 YR	3	8/20/45	214,018	208,321	0.009%
GNMA II 30 YR	3	8/20/46	383,915	372,763	0.015%
GNMA II 30 YR	3	8/20/46	22,847	22,180	0.001%
GNMA II 30 YR	3	8/20/46	31,115	30,227	0.001%
GNMA II 30 YR	3	8/20/46	31,831	30,947	0.001%
GNMA II 30 YR	4.5	8/20/47	543,500	562,337	0.023%
GNMA II 30 YR	5	8/20/47	97,544	101,973	0.004%
GNMA II 30 YR	4.5	9/20/40	71,219	74,666	0.003%
GNMA II 30 YR	4	9/20/42	9,266	9,505	0.000%
GNMA II 30 YR	3.5	9/20/43	180,125	180,136	0.007%
GNMA II 30 YR	3	9/20/46	21,620	20,991	0.001%
GNMA II 30 YR	3	9/20/46	22,205	21,572	0.001%
GNMA II 30 YR	5	9/20/48	375,000	392,124	0.016%
GNMA II 30 YR	5	9/20/48	70,000	74,561	0.003%
GNR 2010-103 IN	4.5	2/20/39	3,678	185	0.000%
GNR 2011-41 AI	4.5	12/20/39	44,014	2,729	0.000%
GNR 2012-94 BI	4	5/20/37	143,862	19,092	0.001%
GNR 2013-24 OI	4	2/20/43	44,183	9,565	0.000%
GNR 2013-82 IG	3.5	5/20/43	60,404	13,358	0.001%
GNR 2014-160 DI	3.5	4/20/39	81,035	8,508	0.000%
GNR 2017-184 JH	3	12/20/47	231,848	227,461	0.009%
GNR 2018-8 DA	3	11/20/47	185,583	183,921	0.008%
GN Store Nord			54,433	2,649,601	0.110%
GOLDMAN SACHS GROUP INC	3.5	11/16/26	310,000	294,288	0.012%
GOLDMAN SACHS GROUP INC	3.63	1/22/23	545,000	542,183	0.022%

GOLDMAN SACHS GROUP INC	5.75	1/24/22	340,000	361,675	0.015%
GOLDMAN SACHS GROUP INC	3	4/26/22	285,000	278,992	0.012%
GOLDMAN SACHS GROUP INC	2.91	6/5/23	830,000	802,637	0.033%
GOLDMAN SACHS GROUP INC	3.69	6/5/28	469,000	445,742	0.018%
Goosehead Insurance			7,300	247,251	0.010%
GOVT NATL MTG ASSN I	8	4/15/22	1,101	1,103	0.000%
GOVT NATL MTG ASSN II	8	10/20/25	92	98	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	1,671	1,834	0.000%
Graco			16,510	765,073	0.032%
GRAIN SPECTRUM FUNDING 144A	4	10/10/18	215,000	214,981	0.009%
Great Portland Estates			136,061	1,185,352	0.049%
GrubHub			6,393	886,198	0.037%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	45,535	44,459	0.002%
GSMS 2014-GC26 A5	3.63	11/10/47	115,000	114,994	0.005%
GTP ACQUISITION PARTNERS 144A	2.35	6/15/20	365,000	356,948	0.015%
GTT Communications			16,400	711,760	0.030%
Guaranty Bancorp			16,900	501,930	0.021%
Guidewire Software			1,800	181,818	0.008%
GWT 2017-WOLF A 144A	3.16	9/15/34	400,000	400,125	0.017%
GWT 2017-WOLF B 144A	3.36	9/15/34	210,000	210,131	0.009%
HALFMOON PARENT INC 144A	4.38	10/15/28	220,000	218,773	0.009%
HALFMOON PARENT INC 144A	4.13	11/15/25	460,000	458,829	0.019%
HALFMOON PARENT INC 144A	4.9	12/15/48	260,000	260,014	0.011%
HALST 2016-B A4 144A	1.68	4/15/20	100,000	99,819	0.004%
HALST 2016-C A3 144A	1.49	2/18/20	133,154	132,960	0.006%
HALST 2017-C A3 144A	2.12	2/16/21	125,000	123,997	0.005%
HALST 2018-A A3 144A	2.81	4/15/21	225,000	224,188	0.009%
Hamamatsu Photonics KK			30,900	1,230,639	0.051%
Hanger			16,400	341,612	0.014%
Hanover Insurance Group			9,600	1,184,352	0.049%
Harris			19,269	3,260,507	0.135%
HART 2016-B D	2.68	9/15/23	175,000	171,311	0.007%
Hawaiian Airlines			18,200	729,820	0.030%
Haynes International			15,600	553,800	0.023%
HCA Healthcare			5,540	770,725	0.032%
HEALTHCARE REALTY TRUST	3.63	1/15/28	260,000	241,867	0.010%
Healthcare Services			12,100	491,502	0.020%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	175,000	180,875	0.008%
Heritage Commerce			37,430	558,456	0.023%
Heritage-Crystal Clean			10,900	232,715	0.010%
Heritage Financial Corp.			17,900	629,185	0.026%
HESS CORP	4.3	4/1/27	370,000	357,622	0.015%
HESS CORP	5.8	4/1/47	265,000	278,810	0.012%
HGVT 2014-AA A 144A	1.77	11/25/26	52,541	51,635	0.002%
HGVT 2017-AA A 144A	2.66	12/26/28	64,167	62,949	0.003%
HIGHWOODS REALTY LP	4.13	3/15/28	155,000	150,867	0.006%
HILT 2018-ORL A 144A	2.93	12/15/34	375,000	374,767	0.016%
Hilton Worldwide Holdings			24,131	1,949,302	0.081%
HLA 2014-3A AR 144A	3.45	10/22/25	250,000	249,800	0.010%
HMS Holdings			33,600	1,102,416	0.046%
HNGRY 2018-1A AI 144A	4.25	6/20/48	195,000	194,760	0.008%
HNGRY 2018-1A AII 144A	4.96	6/20/48	250,000	250,110	0.010%
Hologic			53,414	2,188,906	0.091%
Home Bancshares			49,200	1,077,480	0.045%
Home Depot			11,565	2,395,690	0.099%
Honda Motor			50,500	1,520,871	0.063%
Honeywell International			61,827	10,288,013	0.427%
HONK 2018-1A A2 144A	4.74	4/20/48	34,913	34,697	0.001%
Hope Bancorp			25,800	417,186	0.017%
HPLY 2017-HIT A 144A	2.98	5/8/30	100,000	100,062	0.004%
HSBC HOLDINGS PLC	2.65	1/5/22	200,000	193,746	0.008%
HSBC HOLDINGS PLC	3.26	3/13/23	275,000	269,195	0.011%
HSBC HOLDINGS PLC	3.95	5/18/24	480,000	476,400	0.020%
Humana			10,002	3,385,877	0.140%
HUMANA INC	3.85	10/1/24	65,000	64,271	0.003%
Huron Consulting Group			2,500	123,500	0.005%
HUTCH WHAMPOA INT 14 LTD	3.63	10/31/24	250,000	244,688	0.010%
IAC/InterActiveCorp			223	48,329	0.002%
IHPT 2018-STAY A 144A	2.86	1/15/33	125,000	124,926	0.005%
IHS Markit			2,603	140,458	0.006%
Illinois Tool Works			3,634	512,830	0.021%
Illumina			261	95,803	0.004%

ImmunoGen			4,722	44,717	0.002%
Immunomedics			16,800	349,944	0.015%
IMPERIAL TOBACCO FINANCE 144A	2.95	7/21/20	405,000	400,899	0.017%
Independence			590,353	1,988,518	0.082%
Independent Bank Group			7,945	526,754	0.022%
INDONESIA	2.95	1/11/23	295,000	282,507	0.012%
INDONESIA 144A	3.7	1/8/22	795,000	790,754	0.033%
Infosys, ADR			216,400	2,200,788	0.091%
ING BANK NV	4.13	11/21/23	410,000	409,852	0.017%
ING Groep			320,978	4,166,004	0.173%
Inphi			20,200	767,196	0.032%
Insmid			30,638	619,500	0.026%
Intercontinental Exchange			121,727	9,116,135	0.378%
International Paper			153,847	7,561,580	0.314%
INTERPUBLIC GROUP COS	3.75	2/15/23	15,000	14,847	0.001%
INTERPUBLIC GROUP COS	4	3/15/22	80,000	79,779	0.003%
Intesa Sanpaolo			850,552	2,167,147	0.090%
Intuit			36,234	8,239,612	0.342%
Intuitive Surgical			15,472	8,880,928	0.368%
Investors Bancorp			46,900	575,463	0.024%
Ironwood Pharmaceuticals			26,200	483,652	0.020%
ISRAEL	3.75	3/31/47	800,000	241,648	0.010%
J2 Acquisition			41,216	394,756	0.016%
J2 ACQUISITION LTD WTS 10/20			39,216	17,647	0.001%
Jagged Peak Energy			32,500	449,475	0.019%
JIMMY 2017-1A A21 144A	3.61	7/30/47	54,450	53,751	0.002%
JOBSOHIO BEV SYS LIQ PROFIT SR B	4.53	1/1/35	225,000	237,978	0.010%
John Bean Technologies			16,447	1,962,127	0.081%
Johnson Controls International			83,108	2,908,780	0.121%
Johnson & Johnson			16,740	2,312,966	0.096%
Johnson Matthey			66,199	3,071,865	0.127%
JPMBB 2014-C19 AS	4.24	4/15/47	125,000	127,144	0.005%
JPMBB 2014-C22 A4	3.8	9/15/47	180,000	181,704	0.008%
JPMBB 2014-C24 A5	3.64	11/15/47	65,000	65,033	0.003%
JPMCC 2012-C8 A3	2.83	10/15/45	143,295	140,175	0.006%
JPMCC 2013-LC11 A5	2.96	4/15/46	90,000	88,079	0.004%
JPMCC 2016-JP2 AS	3.06	8/15/49	165,000	155,296	0.006%
JPMCC 2017-JP5 AS	3.88	3/15/50	430,000	425,004	0.018%
JPMCC 2018-WPT AFX 144A	4.25	7/5/33	80,000	81,966	0.003%
JPMDB 2016-C2 A4	3.14	6/15/49	155,000	148,987	0.006%
JPMDB 2018-C8 C	4.9	6/15/51	165,000	167,846	0.007%
JPMorgan Chase			210,395	23,740,972	0.984%
JPMORGAN CHASE & CO	2.95	10/1/26	775,000	719,079	0.030%
JPMORGAN CHASE & CO	3.57	10/24/23	925,000	942,766	0.039%
JPMORGAN CHASE & CO	3.78	2/1/28	495,000	481,112	0.020%
JPMORGAN CHASE & CO	3.3	4/1/26	495,000	474,180	0.020%
JPMORGAN CHASE & CO	3.54	5/1/28	120,000	114,309	0.005%
JPMORGAN CHASE & CO	3.2	6/15/26	125,000	118,951	0.005%
JPMORGAN CHASE & CO	3.9	7/15/25	65,000	64,867	0.003%
JPMORGAN CHASE & CO	3.8	7/23/24	85,000	84,781	0.004%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	270,000	270,299	0.011%
Kansas City Southern			18,955	2,147,222	0.089%
KAZMUNAYGAS NATIONAL CO	4.75	4/19/27	350,000	351,642	0.015%
Kering			5,193	2,785,289	0.115%
Keysight Technologies			80,065	5,306,708	0.220%
KEYSIGHT TECHNOLOGIES	4.6	4/6/27	400,000	400,172	0.017%
Kimberly-Clark			55,127	6,264,632	0.260%
KIMCO REALTY CORP	3.3	2/1/25	120,000	113,319	0.005%
KIMCO REALTY CORP	3.8	4/1/27	280,000	266,786	0.011%
Kingfisher			929,384	3,142,475	0.130%
Kirin Holdings			55,000	1,410,636	0.058%
KKR 12 A1R 144A	3.39	7/15/27	540,000	540,131	0.022%
Knight-Swift Transportation Holdings			4,124	142,196	0.006%
Koito Manufacturing			14,100	925,903	0.038%
Koninklijke Philips			165,027	7,522,171	0.312%
Kosmos Energy			13,868	129,666	0.005%
Kraft Heinz			29,181	1,608,165	0.067%
KT			55,697	1,597,104	0.066%
L3 Technologies			1,386	294,691	0.012%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	100,000	138,044	0.006%
Lam Research			12,575	1,907,628	0.079%
Lancaster Colony			1,800	268,578	0.011%

Landstar System			4,700	573,400	0.024%
Largan Precision			12,000	1,425,615	0.059%
Las Vegas Sands			50,712	3,008,743	0.125%
Lattice Semiconductor			129,624	1,036,992	0.043%
LBTY 2016-225L A 144A	3.6	2/10/36	100,000	98,785	0.004%
Legrand			28,115	2,050,038	0.085%
Lennox International			500	109,200	0.005%
LIBERTY MUTUAL GROUP INC 144A	4.85	8/1/44	215,000	214,674	0.009%
LIFE TECHNOLOGIES CORP	6	3/1/20	440,000	455,074	0.019%
Littelfuse			1,000	197,890	0.008%
Live Oak Bancshares			19,156	513,381	0.021%
Lloyds Banking Group			4,484,162	3,448,729	0.143%
LM Ericsson			184,511	1,633,069	0.068%
Lojas Renner			143,549	1,100,464	0.046%
L'Oreal			17,526	4,225,290	0.175%
LOS ANGELES CA CMNTY CLG BUILD AMERICA	6.75	8/1/49	215,000	310,752	0.013%
Loxo Oncology			2,600	444,158	0.018%
Lumentum Holdings			14,600	875,270	0.036%
Luxfer Holdings			29,200	678,900	0.028%
MACOM Technology Solutions Holdings			20,300	418,180	0.017%
Macquarie Group			39,365	3,580,980	0.148%
MacroGenics			3,840	82,330	0.003%
Madrigal Pharmaceuticals			791	169,377	0.007%
Magna International			130,576	6,859,157	0.284%
Magnolia Oil & Gas			16,500	247,665	0.010%
Marriott			37,182	4,909,139	0.204%
Marriott Vacations Worldwide			2,194	245,180	0.010%
Marsh & McLennan			72,494	5,996,704	0.249%
MARTIN MARIETTA MATERIAL	4.25	7/2/24	295,000	296,346	0.012%
Martin Marietta Materials			520	94,614	0.004%
MasterCard			73,840	16,437,522	0.682%
Matador Resources			19,150	632,908	0.026%
Matson			25,300	1,002,892	0.042%
Maxim Integrated Products			69,905	3,941,943	0.163%
MBALT 2017-A A3	1.79	4/15/20	590,000	587,581	0.024%
McDonald's			15,426	2,580,616	0.107%
MCMLT 2016-1 A1 144A	2.5	4/25/57	65,187	63,662	0.003%
MCMLT 2017-2 A1 144A	2.75	7/25/59	179,735	175,840	0.007%
MCMLT 2018-1 A1 144A	3.25	5/25/62	238,989	236,017	0.010%
MD ST TRANS BUILD AMERICA	5.89	7/1/43	80,000	99,389	0.004%
MEAD JOHNSON NUTRITION C	4.13	11/15/25	195,000	197,289	0.008%
Medtronic			95,309	9,375,546	0.389%
Meggitt			466,493	3,444,094	0.143%
Melrose Industries			599,346	1,560,099	0.065%
Merck			180,714	12,819,851	0.532%
Meridian Bancorp			38,648	657,016	0.027%
MetLife			111,450	5,206,944	0.216%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	25,000	35,653	0.001%
MGM Resorts International			88,613	2,473,189	0.103%
Michaels			42,400	688,152	0.029%
Microchip Technology			8,625	680,599	0.028%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	55,000	54,914	0.002%
Micron Technology			30,000	1,356,900	0.056%
Microsoft			432,496	49,464,568	2.051%
Middlesex Water			6,630	321,025	0.013%
Minerals Technologies			7,700	520,520	0.022%
Miraca Holdings			34,100	887,077	0.037%
Mitsubishi Corporation			99,700	3,071,032	0.127%
Mitsubishi Electric			385,700	5,283,829	0.219%
Mitsubishi UFJ Financial			733,400	4,556,390	0.189%
Mitsubishi UFJ Lease & Finance			251,900	1,482,567	0.061%
Mitsui Fudosan			99,600	2,355,627	0.098%
MIZUHO FINANCIAL GROUP	3.55	3/5/23	255,000	251,327	0.010%
MKS Instruments			3,300	264,495	0.011%
MMAF 2014-AA A4 144A	1.59	2/8/22	113,910	112,961	0.005%
MMAF 2015-AA A4 144A	1.93	7/16/21	113,043	112,604	0.005%
MMAF 2016-AA A4 144A	1.76	1/17/23	185,000	180,251	0.007%
MMAF 2017-B A5 144A	2.72	6/15/40	490,000	471,181	0.020%
Molina Healthcare			18,023	2,680,020	0.111%
Momenta Pharmaceuticals			9,200	241,960	0.010%
Moncler			68,857	2,962,738	0.123%
Monolithic Power Systems			1,545	193,944	0.008%

Monro			24,700	1,719,120	0.071%
Moog			6,600	567,402	0.024%
Morgan Stanley			216,886	10,100,381	0.419%
MORGAN STANLEY	3.7	10/23/24	55,000	54,191	0.002%
MORGAN STANLEY	4.88	11/1/22	1,275,000	1,318,758	0.055%
MORGAN STANLEY	5	11/24/25	445,000	460,537	0.019%
MORGAN STANLEY	3.63	1/20/27	160,000	153,128	0.006%
MORGAN STANLEY	3.88	1/27/26	70,000	68,733	0.003%
MORGAN STANLEY	3.75	2/25/23	995,000	994,767	0.041%
MORGAN STANLEY	3.13	7/27/26	150,000	139,686	0.006%
Motorola Solutions			3,276	426,339	0.018%
MPT OPER PARTNERSP/FINL	5	10/15/27	240,000	231,600	0.010%
MSA Safety			4,900	521,556	0.022%
MSBAM 2014-C18 300A	3.75	8/15/31	125,000	123,052	0.005%
MSBAM 2015-C24 AS	4.04	5/15/48	55,000	55,086	0.002%
MSBAM 2015-C24 B	4.5	5/15/48	65,000	65,883	0.003%
MSBAM 2015-C27 AS	4.07	12/15/47	175,000	175,930	0.007%
MSBAM 2016-C29 A4	3.33	5/15/49	100,000	97,251	0.004%
MSC 2015-MS1 AS	4.16	5/15/48	25,000	25,198	0.001%
MSC 2017-ASHF B 144A	3.41	11/15/34	240,000	240,000	0.010%
MSC 2017-H1 A5	3.53	6/15/50	365,000	356,163	0.015%
MSC 2017-JWDR A 144A	3.01	11/15/34	370,000	370,000	0.015%
MSC 2017-JWDR B 144A	3.36	11/15/34	245,000	245,153	0.010%
Mueller Water Products			70,600	812,606	0.034%
Multi-Color			2,326	144,794	0.006%
Munich Re			20,216	4,465,438	0.185%
MVWOT 2013-1A A 144A	2.15	4/22/30	17,649	17,409	0.001%
MVWOT 2014-1A A 144A	2.25	9/22/31	29,777	29,098	0.001%
MVWOT 2017-1A A 144A	2.42	12/20/34	78,772	76,206	0.003%
MyoKardia			5,683	370,532	0.015%
NALT 2017-A A3	1.91	4/15/20	50,000	49,707	0.002%
NALT 2017-B A3	2.05	9/15/20	250,000	247,923	0.010%
National Bank of Canada			73,800	3,685,858	0.153%
National Commerce			6,557	270,804	0.011%
National Grid			256,953	2,654,024	0.110%
National Instruments			17,854	862,884	0.036%
NATIONAL RETAIL PROP INC	4.3	10/15/28	110,000	109,432	0.005%
National Vision Holdings			13,351	602,664	0.025%
NAVER			1,354	873,953	0.036%
NAVSL 2016-1A A 144A	2.92	2/25/70	386,821	389,367	0.016%
NAVSL 2017-A A2A 144A	2.88	12/16/58	100,000	96,880	0.004%
NAVSL 2018-2A A2 144A	2.6	3/25/67	425,000	424,845	0.018%
NCS Multistage Holdings			2,703	44,627	0.002%
Nestle			148,862	12,390,772	0.514%
Netflix			18,216	6,815,152	0.283%
NEUB 2015-19A A2R2 144A	3.49	7/15/27	625,000	624,171	0.026%
NEUB 2017-16SA A 144A	3.19	1/15/28	325,000	323,790	0.013%
Nevro			4,060	231,420	0.010%
NextEra Energy			64,572	10,822,267	0.449%
NEXTERA ENERGY INC CVT 6.123000			33,423	1,905,646	0.079%
Nextera Energy Partners			10,800	523,800	0.022%
Nielsen Holdings			134,461	3,719,191	0.154%
Nippon Telegraph & Telephone			175,500	7,920,375	0.328%
NiSource			103,924	2,589,786	0.107%
Nordea Bank			444,126	4,832,354	0.200%
Norfolk Southern			1,854	334,647	0.014%
Northern Star Resources			52,795	316,958	0.013%
Northern Trust			2,927	298,935	0.012%
Northrop Grumman			38,376	12,179,391	0.505%
Norwegian Cruise Line Holdings			28,262	1,623,087	0.067%
Novanta			20,907	1,430,039	0.059%
Novartis			109,814	9,452,619	0.392%
Novo Nordisk			36,691	1,726,864	0.072%
NSLT 2006-1 A6 144A	2.76	8/23/36	375,000	370,551	0.015%
NuVasive			10,500	745,290	0.031%
NVIDIA			10,712	3,010,286	0.125%
NXP Semiconductors			61,338	5,244,399	0.217%
NYC FIN AUTH BUILD AMERICA	5.51	8/1/37	325,000	381,479	0.016%
NYC MUN WTR SWR BUILD AMERICA	5.95	6/15/42	55,000	69,910	0.003%
NYC SR H-1 BABS	5.85	6/1/40	90,000	110,009	0.005%
NYC TXBL BAB SR F1	6.27	12/1/37	235,000	296,267	0.012%
Occidental Petroleum			11,831	972,153	0.040%

OCT23 2015-1A A1R 144A	3.19	7/15/27	250,000	249,903	0.010%
Okta			7,300	513,628	0.021%
Ollies Bargain Outlet Holdings			17,358	1,668,104	0.069%
OMNICOM GROUP INC	3.65	11/1/24	410,000	399,156	0.017%
OMPT 2017-1MKT A 144A	3.61	2/10/32	100,000	99,407	0.004%
Omron			43,700	1,846,663	0.077%
ONE Gas			25,000	2,057,000	0.085%
ONTARIO	2.5	9/10/21	460,000	450,741	0.019%
O'Reilly Automotive			232	80,578	0.003%
OREILLY AUTOMOTIVE INC	4.88	1/14/21	120,000	123,444	0.005%
OREILLY AUTOMOTIVE INC	3.8	9/1/22	120,000	120,317	0.005%
Origin Bancorp			8,671	326,463	0.014%
Orion Engineered Carbons			6,768	217,253	0.009%
Osisko Gold Royalties			30,000	227,616	0.009%
OZLM 2014-7RA A1R 144A	3.35	7/17/29	500,000	498,502	0.021%
OZLM 2014-8A A1AR 144A	3.47	10/17/26	325,000	325,003	0.013%
PACCAR			19,877	1,355,413	0.056%
Pacific Premier Bancorp			13,900	517,080	0.021%
Pacira Pharmaceuticals			9,490	466,434	0.019%
Panasonic			273,500	3,170,200	0.131%
Papa John's International			7,475	383,318	0.016%
Paramount, REIT			56,461	851,996	0.035%
Paycom Software			700	108,787	0.005%
PayPal Holdings			86,692	7,615,025	0.316%
PCT 2016-PLSD A 144A	2.71	4/13/33	355,000	346,131	0.014%
PDF Solutions			24,769	223,664	0.009%
PennyMac Financial Services			10,291	215,082	0.009%
Performance Food			26,114	869,596	0.036%
Persimmon			93,096	2,866,194	0.119%
PERTAMINA PERSERO PT 144A	6.45	5/30/44	200,000	218,218	0.009%
PERU 144A	6.15	8/12/32	1,835,000	568,018	0.024%
PERU LNG SRL	5.38	3/22/30	300,000	300,450	0.012%
PERUSAHAAN LISTRIK NEGAR 144A	5.45	5/21/28	500,000	515,283	0.021%
PETROLEOS MEXICANOS	5.5	1/21/21	465,000	480,768	0.020%
PETROLEOS MEXICANOS	4.88	1/24/22	620,000	628,680	0.026%
PETROLEOS MEXICANOS	6.38	2/4/21	380,000	399,384	0.017%
PETROLEOS MEXICANOS	5.38	3/13/22	210,000	216,825	0.009%
Pfizer			423,889	18,680,788	0.775%
PG&E			44,338	2,039,991	0.085%
PGT Innovations			28,795	621,972	0.026%
Philip Morris International			90,629	7,389,889	0.306%
Phillips 66			39,705	4,475,548	0.186%
Ping An Insurance			303,000	3,069,454	0.127%
Pinnacle Financial Partners			16,986	1,021,708	0.042%
PLAINS ALL AMER PIPELINE	4.65	10/15/25	450,000	453,654	0.019%
PLAINS ALL AMER PIPELINE	2.85	1/31/23	55,000	52,090	0.002%
PNC Financial Services Group			53,597	7,299,375	0.303%
PNM Resources			29,700	1,171,665	0.049%
Pola Orbis Holdings			37,700	1,376,924	0.057%
PolyOne			13,600	594,592	0.025%
PORT AUTH NY & NJ CONS 174TH	4.46	10/1/62	275,000	284,974	0.012%
Post Holdings			13,700	1,343,148	0.056%
PRA Group			31,300	1,126,800	0.047%
Prestige Consumer Healthcare			13,900	526,671	0.022%
PRICELINE GROUP INC/THE	3.65	3/15/25	310,000	303,986	0.013%
PRICELINE GROUP INC/THE	3.6	6/1/26	280,000	271,331	0.011%
PRINCIPAL FINANCIAL GROUP	4.7	5/15/55	295,000	295,738	0.012%
Principia Biopharma			5,342	156,093	0.006%
PRK 2017-280P A 144A	3.04	9/15/34	340,000	340,211	0.014%
Progressive			18,506	1,314,666	0.055%
Prologis, REIT			21,290	1,443,249	0.060%
Proofpoint			7,500	797,475	0.033%
Prosperity Bancshares			12,200	846,070	0.035%
Prudential			206,264	4,729,257	0.196%
Prudential Financial			7,525	762,433	0.032%
Prysmian			80,957	1,879,645	0.078%
PS Business Parks, REIT			11,764	1,495,087	0.062%
PTC Therapeutics			2,800	131,600	0.005%
Pure Storage			11,921	309,350	0.013%
Q2 Holdings			3,666	221,976	0.009%
QATAR 144A	3.88	4/23/23	600,000	605,314	0.025%
Quaker Chemical			765	154,691	0.006%

Qualcomm			59,407	4,279,086	0.177%
Quanex Building Products			15,563	283,247	0.012%
Quidel			16,700	1,088,339	0.045%
Quotient Technology			22,080	342,240	0.014%
QVC INC	5.13	7/2/22	605,000	613,160	0.025%
Radian			39,800	822,666	0.034%
Radius Health			24,500	436,100	0.018%
Raymond James Financial			8,576	789,421	0.033%
Reata Pharmaceuticals			1,200	98,112	0.004%
Recruit Holdings			89,400	2,986,092	0.124%
Redfin			16,213	303,183	0.013%
Red Hat			28,101	3,829,604	0.159%
Red Robin Gourmet Burgers			14,293	573,864	0.024%
REGENCY CENTERS LP	3.6	2/1/27	160,000	152,072	0.006%
REGENCY CENTERS LP	4.13	3/15/28	85,000	83,764	0.003%
Regency Centers, REIT			7,240	468,211	0.019%
REINSURANCE GRP OF AMER	5	6/1/21	170,000	176,134	0.007%
REI - SECURITY LENDING COLLATERAL			1,439,897	14,398,968	0.597%
Renesas Electronics			118,300	740,686	0.031%
Rentokil Initial			178,642	740,069	0.031%
Republic Services			1,897	137,836	0.006%
Restaurant Brands International			16,104	954,645	0.040%
Retail Opportunity Investments, REIT			18,200	339,794	0.014%
RETL 2018-RVP A 144A	3.26	3/15/33	158,180	158,773	0.007%
Rev			18,124	284,547	0.012%
REYNOLDS AMERICAN INC	5.85	8/15/45	130,000	140,405	0.006%
RH			4,318	565,701	0.023%
Rio Tinto			20,892	1,188,182	0.049%
Roche Holding			32,096	7,761,312	0.322%
Roper Technologies			18,360	5,438,416	0.226%
Ross Stores			84,410	8,365,031	0.347%
ROYAL BK SCOTLND GRP PLC	3.5	5/15/23	245,000	237,394	0.010%
ROYAL BK SCOTLND GRP PLC	3.88	9/12/23	430,000	417,340	0.017%
Royal Caribbean Cruises			23,890	3,104,267	0.129%
Royal Dutch Shell, ADR			75,300	5,341,029	0.221%
Rsa Insurance			184,648	1,383,425	0.057%
SABINE PASS LIQUEFACTION	5	3/15/27	545,000	559,306	0.023%
SABINE PASS LIQUEFACTION	4.2	3/15/28	300,000	291,000	0.012%
SABINE PASS LIQUEFACTION	5.75	5/15/24	100,000	107,375	0.004%
SABINE PASS LIQUEFACTION	5.88	6/30/26	165,000	177,581	0.007%
Safety Insurance Group			5,658	506,957	0.021%
SAGE Therapeutics			12,788	1,806,305	0.075%
Salesforce.com			73,888	11,750,409	0.487%
Samsonite International			423,600	1,566,844	0.065%
Samsung Electronics			121,637	5,090,617	0.211%
Sanderson Farms			7,200	744,264	0.031%
Sanofi			53,821	4,808,754	0.199%
Sarepta Therapeutics			2,100	339,171	0.014%
SBA TOWER TRUST 144A	2.9	10/15/19	165,000	163,717	0.007%
SBA TOWER TRUST 144A	3.16	10/8/20	455,000	448,180	0.019%
SBA TOWER TRUST 144A	3.87	10/8/49	290,000	289,212	0.012%
SBA TOWER TRUST 144A	3.45	3/15/23	125,000	123,155	0.005%
SBA TOWER TRUST 144A	3.17	4/15/22	280,000	274,598	0.011%
SCANA			12,800	497,792	0.021%
Scentre			666,815	1,916,271	0.079%
SCHLUMBERGER HLDGS CORP 144A	3	12/21/20	205,000	203,513	0.008%
Schneider National			15,449	385,916	0.016%
Scholar Rock Holding			2,492	64,169	0.003%
SCRT 2016-1 M1 144A	3	9/25/55	60,000	57,721	0.002%
SC ST PSA REV TXBL OBLIG SR E	4.32	12/1/27	115,000	115,799	0.005%
SDART 2015-3 E 144A	4.5	6/17/23	625,000	631,702	0.026%
SDART 2015-4 C	2.97	3/15/21	364,761	365,096	0.015%
SDART 2017-1 B	2.1	6/15/21	35,000	34,903	0.001%
SDART 2017-1 C	2.58	5/16/22	40,000	39,737	0.002%
SDART 2018-1 C	2.96	3/15/24	100,000	98,782	0.004%
SDART 2018-2 B	3.03	9/15/22	185,000	184,195	0.008%
SDART 2018-2 C	3.35	7/17/23	120,000	119,346	0.005%
Seacoast Banking			36,309	1,060,223	0.044%
Seattle Genetics			5,830	449,610	0.019%
Selective Insurance			24,660	1,565,910	0.065%
Sembcorp Industries			307,120	693,669	0.029%
Sempra Energy			67,932	7,727,265	0.320%

SEMPRA ENERGY	3.4	2/1/28	830,000	775,862	0.032%
SEMPRA ENERGY	3.8	2/1/38	160,000	144,133	0.006%
SEMPRA ENERGY	4	2/1/48	95,000	84,632	0.004%
SEMPRA ENERGY	3.25	6/15/27	90,000	83,607	0.003%
SEMPRA ENERGY CVT 6.00% A 1/21			9,440	949,595	0.039%
SEMPRA ENERGY CVT 6.75% B 7/21			4,954	500,927	0.021%
SEMT 2013-4 B1	3.49	4/25/43	339,127	328,796	0.014%
SEMT 2017-5 B1 144A	3.88	8/25/47	126,842	123,793	0.005%
SEMT 2017-CH2 A19 144A	4	12/25/47	296,406	295,900	0.012%
SEMT 2018-CH1 A2 144A	3.5	2/25/48	91,799	90,537	0.004%
SEMT 2018-CH2 A21 144A	4	6/25/48	275,252	274,208	0.011%
SEMT 2018-CH4 A2 144A	4	10/25/48	320,000	320,402	0.013%
ServiceNow			44,098	8,626,892	0.358%
Seven Generations Energy			45,600	543,677	0.023%
Seven & i Holdings			81,700	3,642,588	0.151%
Sherwin-Williams			4,503	2,049,811	0.085%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	305,000	287,743	0.012%
Shire, ADR			15,300	2,773,431	0.115%
Siemens			61,286	7,836,245	0.325%
Siemens Healthineers			37,752	1,658,695	0.069%
SIGMA ALIMENTOS SA	4.13	5/2/26	200,000	192,400	0.008%
Simmons First National			15,600	459,420	0.019%
Simply Good Foods			38,229	743,554	0.031%
SIMPLY GOOD FOODS CO-CW22 WTS 7/22			5,466	46,188	0.002%
Simpson Manufacturing			7,900	572,434	0.024%
SiteOne Landscape Supply			16,400	1,235,576	0.051%
SJW			4,337	265,208	0.011%
Skyline Champion			19,657	561,600	0.023%
SLIDE 2018-FUN E 144A	4.37	6/15/31	230,000	231,030	0.010%
SLMA 2008-4 A4	3.99	7/25/22	69,172	70,593	0.003%
SLMA 2008-5 A4	4.04	7/25/23	227,525	233,450	0.010%
SLMA 2008-9 A	3.84	4/25/23	216,379	220,944	0.009%
SLM Corporation			55,202	615,502	0.026%
SMAT 2016-2US A3A	1.71	3/15/21	300,000	297,007	0.012%
SMB 2015-A A2A 144A	2.49	6/15/27	135,864	134,354	0.006%
SMB 2015-B A2A 144A	2.98	7/15/27	145,322	144,443	0.006%
SMB 2015-C A3 144A	4.11	8/16/32	240,000	248,212	0.010%
SMB 2016-A A2A 144A	2.7	5/15/31	84,358	82,723	0.003%
SMB 2016-B A2A 144A	2.43	2/17/32	726,540	702,049	0.029%
SMB 2016-C A2A 144A	2.34	9/15/34	380,000	368,679	0.015%
SMB 2017-B A2A 144A	2.82	10/15/35	588,000	568,904	0.024%
SMB 2018-B A2A 144A	3.6	1/15/37	225,000	223,774	0.009%
SMB 2018-B A2B 144A	2.88	1/15/37	100,000	100,100	0.004%
SMB 2018-C A2A 144A	3.63	11/15/35	260,000	259,892	0.011%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	245,000	244,981	0.010%
SMC			5,600	1,792,400	0.074%
Softbank			23,300	2,327,659	0.097%
SOLVAY FINANCE (AMERICA) 144A	4.45	12/3/25	250,000	252,376	0.010%
Sony			36,500	2,218,751	0.092%
South32			550,858	1,548,083	0.064%
SOUTHERN CO	3.25	7/1/26	75,000	70,072	0.003%
Southern Company			127,837	5,573,693	0.231%
South Jersey Industries			25,048	883,443	0.037%
SOUTH JERSEY INDUSTRIES CVT 7.25% 04/21			4,357	247,561	0.010%
South State			9,259	759,238	0.031%
Southwest Airlines			71,319	4,453,872	0.185%
Southwest Gas Holdings			18,264	1,443,404	0.060%
Spark Therapeutics			3,900	212,745	0.009%
S&P Global			9,870	1,928,499	0.080%
Splunk			2,850	344,594	0.014%
SRFC 2014-2A A 144A	2.05	6/20/31	22,955	22,902	0.001%
SRFC 2015-2A A 144A	2.43	6/20/32	52,541	52,035	0.002%
SRFC 2015-3A A 144A	2.58	9/20/32	21,874	21,545	0.001%
SRT 2017-A A3 144A	2.22	1/20/21	115,000	113,856	0.005%
SS&C Technologies Holdings			34,620	1,967,455	0.082%
SSE			48,461	723,714	0.030%
STACR 2014-HQ2 M2	4.42	9/25/24	184,164	189,699	0.008%
STACR 2015-DNA1 M2	4.07	10/25/27	267,730	272,501	0.011%
STACR 2015-DNA3 M2	5.07	4/25/28	139,754	144,682	0.006%
STACR 2015-HQ1 M2	4.42	3/25/25	22,659	22,719	0.001%
STACR 2015-HQ2 M2	4.17	5/25/25	188,282	193,249	0.008%
STACR 2016-DNA1 M2	5.12	7/25/28	206,861	211,902	0.009%

STACR 2016-DNA3 M2	4.22	12/25/28	206,089	208,794	0.009%
STACR 2016-HQA3 M2	3.57	3/25/29	250,000	253,747	0.011%
STACR 2017-DNA2 M1	3.42	10/25/29	229,002	231,539	0.010%
STACR 2017-HQA1 M1	3.42	8/25/29	207,380	208,778	0.009%
STACR 2017-HQA2 M1	3.02	12/25/29	211,893	212,388	0.009%
STACR 2017-HQA3 M1	2.77	4/25/30	197,094	197,094	0.008%
STACR 2018-DNA1 M1	2.67	7/25/30	99,642	99,492	0.004%
STACR 2018-DNA2 M1 144A	3.02	12/25/30	550,000	551,690	0.023%
STACR 2018-DNA2 M2 144A	4.37	12/25/30	215,000	216,944	0.009%
STACR 2018-DNA3 M 144A	2.88	9/25/48	90,000	90,175	0.004%
STACR 2018-HQA1 M2	4.52	9/25/30	595,000	602,385	0.025%
STACR 2018-SPI1 M2 144A	3.75	2/25/48	90,000	81,954	0.003%
STACR 2018-SPI2 M2 144A	3.82	5/25/48	50,000	46,500	0.002%
STACR 2018-SPI3 M2 144A	4.17	8/25/48	275,000	259,202	0.011%
Standard Chartered			269,623	2,233,894	0.093%
Stanley Black & Decker			18,848	2,760,101	0.114%
Stanley Electric			3,500	119,657	0.005%
STAT 2015-1A A4 144A	1.78	1/15/21	223,661	222,693	0.009%
State Auto Financial			10,500	320,670	0.013%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	250,000	249,767	0.010%
STATE GRID OVERSEAS INV 144A	2.75	5/4/22	535,000	517,575	0.021%
State Street			92,942	7,786,681	0.323%
STERIS			9,900	1,132,560	0.047%
Sterling Bancorp Inc/MI			23,412	264,790	0.011%
Stora Enso			142,853	2,727,937	0.113%
Storebrand			328,551	2,935,226	0.122%
Stroeer SE & Co KGaA			26,498	1,513,782	0.063%
Stryker			85,843	15,252,584	0.632%
Sumitomo Corporation			330,900	5,514,530	0.229%
Sumitomo Metal Mining			55,700	1,953,084	0.081%
Sumitomo Mitsui Trust Holdings			64,858	2,668,677	0.111%
Sumitomo Rubber Industries			56,600	849,921	0.035%
Sun Hydraulics			7,374	403,948	0.017%
Sun Life Financial			103,093	4,098,498	0.170%
Suzuki Motor			50,900	2,917,136	0.121%
Svenska Handelsbanken			327,011	4,124,144	0.171%
SVMK			3,064	49,116	0.002%
SVMK			2,478	37,736	0.002%
SYMP 2016-17A AR 144A	3.22	4/15/28	485,000	484,457	0.020%
Synchrony Financial			79,144	2,459,796	0.102%
SYNGENTA FINANCE NV 144A	3.93	4/23/21	395,000	393,946	0.016%
Synopsys			40,385	3,982,365	0.165%
Tableau Software			14,321	1,600,229	0.066%
Taiwan Semiconductor Manufacturing			777,759	6,637,032	0.275%
TD Ameritrade Holding			145,719	7,698,335	0.319%
Team			24,200	544,500	0.023%
TE Connectivity			27,126	2,385,189	0.099%
Telecom Italia			2,218,458	1,190,097	0.049%
Teledyne Technologies			10,610	2,617,275	0.109%
Telefonica			245,373	1,935,582	0.080%
Telefonica Deutschland Holding			730,775	3,087,027	0.128%
Telstra			222,233	512,002	0.021%
Tempur Sealy International			18,400	973,360	0.040%
Tencent Holdings			263,900	10,775,256	0.447%
TENCENT HOLDINGS LTD	3.8	2/11/25	645,000	631,794	0.026%
TENCENT HOLDINGS LTD 144A	3.93	1/19/38	360,000	325,367	0.013%
TENCENT HOLDINGS LTD 144A	2.88	2/11/20	200,000	198,652	0.008%
TESARO			5,743	224,034	0.009%
Tesla			14,790	3,915,948	0.162%
Texas Capital Bancshares			6,460	533,919	0.022%
Texas Instruments			69,415	7,447,535	0.309%
Textron			6,200	443,114	0.018%
Therapeutics MD			134,883	884,832	0.037%
Thermo Fisher Scientific			42,754	10,435,396	0.433%
Thermon Group Holdings			24,000	618,720	0.026%
THK			113,600	2,890,693	0.120%
THOMSON REUTERS CORP	3.35	5/15/26	360,000	332,132	0.014%
TIME WARNER CABLE INC	6.55	5/1/37	130,000	141,020	0.006%
TIME WARNER CABLE INC	6.75	6/15/39	260,000	283,310	0.012%
TIPS	0.63	1/15/26	1,044,141	1,022,116	0.042%
TIPS	0.13	4/15/22	2,593,580	2,520,230	0.105%
TIPS	0.63	4/15/23	1,171,805	1,156,975	0.048%

TIPS	0.38	7/15/27	145,258	138,858	0.006%
Tokio Marine Holdings			84,800	4,209,778	0.175%
Tokyo Electron			23,300	3,211,216	0.133%
Toro			16,020	960,719	0.040%
Tosoh			31,800	489,782	0.020%
Total			131,810	8,570,384	0.355%
Total, ADR			237,228	15,275,111	0.633%
Towne Bank/Portsmouth VA			20,900	644,765	0.027%
Toyota Motor			98,500	6,136,826	0.254%
TPMT 2015-3 A1B 144A	3	3/25/54	75,058	74,478	0.003%
TPMT 2015-4 A1B 144A	2.75	4/25/55	106,858	105,293	0.004%
TPMT 2015-4 M1 144A	3.75	4/25/55	150,000	147,926	0.006%
TPMT 2015-5 A1B 144A	2.75	5/25/55	69,823	68,694	0.003%
TPMT 2015-5 M1 144A	3.5	5/25/55	125,000	122,744	0.005%
TPMT 2016-1 A1B 144A	2.75	2/25/55	88,360	86,996	0.004%
TPMT 2016-1 A3B 144A	3	2/25/55	115,659	113,714	0.005%
TPMT 2016-2 A1A 144A	2.75	8/25/55	81,083	79,459	0.003%
TPMT 2016-4 A1 144A	2.25	7/25/56	108,283	105,222	0.004%
TPMT 2017-1 A1 144A	2.75	10/25/56	68,610	67,183	0.003%
TPMT 2017-2 A1 144A	2.75	4/25/57	70,941	69,620	0.003%
TPMT 2017-5 A1 144A	2.82	2/25/57	130,726	130,843	0.005%
TPMT 2018-2 A1 144A	3.25	3/25/58	678,350	669,326	0.028%
TPMT 2018-3 A1 144A	3.75	5/25/58	286,137	286,242	0.012%
TPMT 2018-5 A1A 144A	3.25	7/25/58	325,000	320,710	0.013%
TransCanada			168,506	6,817,753	0.283%
TRANSCONT GAS PIPE LINE	4	3/15/28	90,000	87,962	0.004%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	130,000	126,557	0.005%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	55,000	54,042	0.002%
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	755,000	698,540	0.029%
TreeHouse Foods			18,280	874,698	0.036%
TRINITY ACQUISITION PLC	4.4	3/15/26	195,000	193,362	0.008%
TRINITY ACQUISITION PLC	3.5	9/15/21	70,000	69,117	0.003%
Tri Pointe			62,054	769,470	0.032%
TRP Inflation Protected Bond - I			147,606	1,732,891	0.072%
TRP Inst Emerging Markets Bd - Inst			3,927,758	32,875,334	1.363%
TRP Inst Emerging Markets Eq - Inst			2,901,976	107,315,091	4.450%
TRP Inst Floating Rate - Inst			2,093,572	20,914,781	0.867%
TRP Institutional High Yield - Inst			2,039,763	17,725,537	0.735%
TRP International Bond (USD Hgd) - I			5,778,117	57,434,481	2.382%
TRP Real Assets - I			3,544,496	40,903,484	1.696%
TRP Treasury Reserve	2.09		19,876,148	19,876,148	0.824%
TRP US Treasury Long-Term - I			5,292,868	62,667,560	2.599%
Tucows			4,477	249,593	0.010%
Tuesday Morning			67,800	216,960	0.009%
Twenty-First Century Fox			93,028	4,262,543	0.177%
Tyson Foods			324,327	19,307,186	0.801%
UBS GROUP FUNDING 144A	4.13	9/24/25	200,000	198,220	0.008%
UBS GROUP FUNDING SWITZE 144A	2.86	8/15/23	345,000	329,753	0.014%
UDSA 2013-T T1	2.04	6/15/21	100,000	99,850	0.004%
Ulta Beauty			500	141,060	0.006%
Ultragenyx Pharmaceutical			1,200	91,608	0.004%
Umicore			55,365	3,092,600	0.128%
Unibail-Rodamco-Westfield			11,572	2,331,140	0.097%
Unilever			167,583	9,206,079	0.382%
Union Pacific			3,330	542,224	0.022%
United Continental			19,310	1,719,749	0.071%
UnitedHealth Group			71,367	18,986,477	0.787%
UNITED MEXICAN STATES	3.75	1/11/28	630,000	601,178	0.025%
UNITED MEXICAN STATES	4.13	1/21/26	600,000	595,638	0.025%
United Overseas Bank			105,900	2,093,479	0.087%
Univar			14,100	432,306	0.018%
Univest			17,591	465,282	0.019%
UNUM GROUP	5.63	9/15/20	140,000	144,888	0.006%
Urban Edge Properties, REIT			11,500	253,920	0.011%
US AIRWAYS 2012-2A PTT	4.63	6/3/25	222,835	225,811	0.009%
US AIRWAYS 2013-1A PTT	3.95	11/15/25	92,959	92,040	0.004%
USAOT 2016-1 B	1.82	10/15/23	255,000	252,618	0.010%
U.S. Bancorp			117,053	6,181,569	0.256%
U.S. Physical Therapy			7,183	851,904	0.035%
US TREASURY N/B	1.25	10/31/18	1,110,000	1,109,133	0.046%
US TREASURY N/B	3	11/15/44	2,145,000	2,069,925	0.086%
US TREASURY N/B	2.88	11/15/46	1,885,000	1,772,195	0.073%

US TREASURY N/B	2.75	2/15/28	565,000	551,052	0.023%
US TREASURY N/B	5.38	2/15/31	295,000	364,509	0.015%
US TREASURY N/B	3.13	2/15/43	1,950,000	1,925,930	0.080%
US TREASURY N/B	2.5	2/15/46	885,000	772,024	0.032%
US TREASURY N/B	3	2/15/48	600,000	577,313	0.024%
US TREASURY N/B	3.38	5/15/44	860,000	886,472	0.037%
US TREASURY N/B	3	5/15/45	210,000	202,552	0.008%
US TREASURY N/B	2.5	5/15/46	195,000	169,985	0.007%
US TREASURY N/B	2.5	6/30/20	2,450,000	2,437,750	0.101%
US TREASURY N/B	1.75	6/30/22	1,950,000	1,869,867	0.078%
US TREASURY N/B	2.63	7/15/21	4,160,000	4,131,400	0.171%
US TREASURY N/B	3	8/15/48	880,000	846,588	0.035%
US TREASURY N/B	1.63	8/31/19	1,310,000	1,298,128	0.054%
US TREASURY N/B	2	8/31/21	3,005,000	2,931,753	0.122%
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	175,000	214,830	0.009%
Valero Energy			23,679	2,693,486	0.112%
Valmont Industries			7,031	973,794	0.040%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	145,000	171,507	0.007%
VA ST PUB SCH QUAL SCH CONSTR	4.25	12/15/30	250,000	253,345	0.011%
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	20,000	22,369	0.001%
VENTAS REALTY LP	4.4	1/15/29	95,000	94,195	0.004%
VENTAS REALTY LP	3.75	5/1/24	215,000	210,371	0.009%
Veoneer			17,831	984,897	0.041%
VEREIT OPERATING PARTNER	4.6	2/6/24	385,000	387,043	0.016%
VEREIT OPERATING PARTNER	4.88	6/1/26	50,000	50,500	0.002%
VEREIT OPERATING PARTNER	3.95	8/15/27	220,000	206,858	0.009%
Verizon Communications			185,857	9,922,905	0.411%
VERIZON COMMUNICATIONS	3.38	2/15/25	760,000	739,100	0.031%
Vertex Pharmaceuticals			48,799	9,405,519	0.390%
VERUS 2018-2 A1 144A	3.68	6/1/58	250,133	250,112	0.010%
VERUS 2018-INV1 A2 144A	3.85	3/25/58	90,166	90,054	0.004%
VFET 2016-1A A3 144A	1.67	2/18/20	57,079	56,941	0.002%
Visa			125,855	18,889,577	0.783%
Visteon			5,500	510,950	0.021%
VMOT 2017-A A 144A	2.56	11/15/22	80,000	80,216	0.003%
VMware			5,296	826,494	0.034%
Vodafone, ADR			218,918	4,750,521	0.197%
VODAFONE GROUP PLC	4.13	5/30/25	470,000	467,847	0.019%
VODAFONE GROUP PLC	4.38	5/30/28	460,000	452,900	0.019%
VODAFONE GROUP PLC	5	5/30/38	355,000	351,473	0.015%
VOYA 2016-1A A2R 144A	3.65	1/20/31	275,000	274,287	0.011%
VZOT 2017-1A C 144A	2.65	9/20/21	100,000	98,565	0.004%
VZOT 2017-2A B 144A	2.22	12/20/21	105,000	102,986	0.004%
VZOT 2017-3A B 144A	2.38	4/20/22	400,000	392,696	0.016%
VZOT 2018-1A C 144A	3.2	9/20/22	195,000	193,367	0.008%
Waste Connections			18,435	1,470,560	0.061%
Watsco			800	142,480	0.006%
WaVe Life Sciences			9,040	452,000	0.019%
Webster Financial			11,227	661,944	0.027%
Welbilt			2,386	49,820	0.002%
WellCare Health Plans			4,434	1,421,053	0.059%
Wells Fargo			300,078	15,772,100	0.654%
Western Alliance Bancorp			23,370	1,329,519	0.055%
WESTERN GAS PARTNERS	4	7/1/22	310,000	308,853	0.013%
WFCM 2015-C31 A4	3.7	11/15/48	350,000	348,763	0.014%
WFCM 2015-LC20 C	4.06	4/15/50	105,000	102,330	0.004%
WFCM 2015-NXS2 C	4.39	7/15/58	40,000	38,729	0.002%
WFCM 2015-SG1 A4	3.79	9/15/48	230,000	230,377	0.010%
WFCM 2016-C35 AS	3.18	7/15/48	370,000	354,639	0.015%
WFCM 2017-C38 A5	3.45	7/15/50	215,000	209,109	0.009%
WFCM 2017-C39 B	4.03	9/15/50	615,000	603,493	0.025%
WFRBS 2014-C19 A5	4.1	3/15/47	190,000	194,735	0.008%
WFRBS 2014-C19 AS	4.27	3/15/47	165,000	167,936	0.007%
WFRBS 2014-C19 B	4.72	3/15/47	48,000	49,159	0.002%
WFRBS 2014-C20 AS	4.18	5/15/47	205,000	208,140	0.009%
WFRBS 2014-C22 AS	4.07	9/15/57	230,000	231,605	0.010%
WILLIAMS PARTNERS LP	3.9	1/15/25	90,000	87,433	0.004%
WILLIAMS PARTNERS LP	4.85	3/1/48	280,000	271,533	0.011%
WILLIS NORTH AMERICA INC	3.6	5/15/24	395,000	383,546	0.016%
Willis Towers Watson			40,150	5,658,741	0.235%
Wilmar International			845,200	1,990,055	0.083%
Wingstop			17,300	1,181,071	0.049%

Wix.com				6,415	767,876	0.032%
WOART 2018-B B	3.17	1/15/25	235,000	232,758	0.010%	
WOLS 2018-A B	3.06	5/15/23	115,000	114,176	0.005%	
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	840,000	787,858	0.033%	
WOODSIDE FINANCE LTD 144A	3.65	3/5/25	240,000	230,746	0.010%	
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	195,000	184,867	0.008%	
Workday			26,146	3,816,793	0.158%	
Worldpay			29,897	3,027,669	0.126%	
WorleyParsons			145,063	2,142,572	0.089%	
WPP			227,300	3,328,729	0.138%	
WPP FINANCE 2010	3.75	9/19/24	530,000	508,497	0.021%	
WPT 2017-WWP A 144A	3.53	11/10/36	230,000	223,596	0.009%	
Wright Medical			26,623	772,599	0.032%	
WSFS Financial			6,500	306,475	0.013%	
Wynn Resorts			8,054	1,023,341	0.042%	
Xencor			15,362	598,657	0.025%	
Xilinx			12,710	1,018,961	0.042%	
Yahoo! Japan			367,500	1,319,744	0.055%	
Yum! Brands			28,936	2,630,572	0.109%	
YY, ADR			27,445	2,056,179	0.085%	
Zalando			25,824	1,003,476	0.042%	
Zendesk			17,900	1,270,900	0.053%	
Zimmer Biomet Holdings			12,097	1,590,393	0.066%	
Zoetis			3,300	302,148	0.013%	
Zurich Insurance Group			11,091	3,497,051	0.145%	
Zynga			199,800	801,198	0.033%	
Miscellaneous Securities ‡				4,105,892		
Total Investments in Securities				2,427,645,519		

‡ 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
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	262,800	EUR	(225,000)	11/16/2018	541	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	261,403	NOK	(2,195,000)	11/16/2018	(8,831)	0.000%
JP MORGAN SECURITIES LLC	COP	880,880,000	USD	(288,636)	11/02/2018	8,695	0.000%
JP MORGAN SECURITIES LLC	USD	263,579	NZD	(400,000)	11/16/2018	(1,639)	0.000%
JP MORGAN SECURITIES LLC	USD	265,487	CHF	(255,000)	11/23/2018	4,331	0.000%
CREDIT SUISSE FIRST BOSTON	CLP	176,707,000	USD	(262,547)	10/05/2018	6,125	0.000%
BNP PARIBAS SECURITIES CORP	CLP	120,374,000	USD	(179,101)	10/05/2018	3,919	0.000%
GOLDMAN SACHS & CO	USD	263,129	CAD	(345,000)	01/25/2019	(4,644)	0.000%
GOLDMAN SACHS & CO	USD	262,637	JPY	(29,050,000)	10/19/2018	6,560	0.000%
GOLDMAN SACHS & CO	COP	80,150,878	USD	(26,487)	11/02/2018	567	0.000%
GOLDMAN SACHS & CO	USD	261,878	SEK	(2,370,000)	11/16/2018	(5,873)	0.000%
CITIBANK N A	USD	262,972	AUD	(365,000)	01/25/2019	(1,169)	0.000%
CITIBANK N A	USD	40,356	ILS	(145,860)	11/21/2018	82	0.000%
CITIBANK N A	USD	126,533	ILS	(455,324)	11/21/2018	811	0.000%
CITIBANK N A	USD	35,976	ILS	(129,168)	11/21/2018	311	0.000%
CITIBANK N A	USD	46,620	ILS	(167,616)	11/21/2018	339	0.000%
CITIBANK N A	USD	265,804	GBP	(205,000)	11/23/2018	(2,066)	0.000%
STATE STREET BANK & TRUST	USD	67,914	CLP	(43,329,000)	10/05/2018	2,035	0.000%
STATE STREET BANK & TRUST	USD	67,829	CLP	(43,329,000)	10/05/2018	1,950	0.000%
STATE STREET BANK & TRUST	USD	67,001	CLP	(43,329,000)	10/05/2018	1,122	0.000%
STATE STREET BANK & TRUST	USD	67,001	CLP	(43,329,000)	10/05/2018	1,122	0.000%
STATE STREET BANK & TRUST	USD	67,850	CLP	(43,329,000)	10/05/2018	1,971	0.000%
STATE STREET BANK & TRUST	USD	66,675	CLP	(43,329,000)	10/05/2018	796	0.000%
STATE STREET BANK & TRUST	USD	57,101	CLP	(37,107,000)	10/05/2018	682	0.000%
STANDARD CHARTERED SECURITIES	USD	582,608	COP	(1,723,763,220)	11/02/2018	771	0.000%

Total Forward Currency Exchange Contracts

18,509

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S30 PAY 102 10/17/2018	5.00	10/17/2018	(2,400,000)	(241)	0.000%
CDX HY S30 PAY 105 10/17/2018	5.00	10/17/2018	2,400,000	737	0.000%
CDX IG S30 PAY 67.5 10/17/2018	1.00	10/17/2018	4,800,000	609	0.000%
CDX IG S30 PAY 85 10/17/2018	1.00	10/17/2018	(4,800,000)	(185)	0.000%
SPX 11/18 C2920	2,920.00	11/16/2018	(61,800)	(2,447,280)	(0.101%)
TYZ8C 120 CALL OPT 10YR FUT DEC 18	120.00	11/23/2018	(6,000,000)	(12,188)	(0.001%)
TYZ8P 118 PUT OPT 10YR FUT DEC 18	118.00	11/23/2018	(6,000,000)	(18,750)	(0.001%)

Total Options

(2,477,299)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BRAZIL CDS 12/20/2023	600,000	(43,859)	(0.002%)

COLOMBIA CDS 12/20/2023	715,000	(3,490)	0.000%
COLOMBIA CDS 12/20/2023	715,000	(3,490)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	600,000	(8,621)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	360,000	(5,172)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	85,000	(1,221)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	280,000	(4,023)	0.000%
SOUTH AFRICA CDS 12/20/2023	738,000	(34,879)	(0.001%)
UNITED MEXICAN STATES CDS 12/20/2023	715,000	(4,347)	0.000%
UNITED MEXICAN STATES CDS 12/20/2023	150,000	(912)	0.000%
UNITED MEXICAN STATES CDS 12/20/2023	565,000	(3,435)	0.000%

Total Swap Contracts (113,450)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ8 5YR US NOTE FUT DEC 18	(48)	12/31/2018	(5,398,875)	(4,423)	(0.224%)
MSCI EAFE FUT 12/18	(118)	12/21/2018	(11,655,450)	(153,703)	(0.483%)
S&P500 EMINI FUT 12/18	383	12/21/2018	55,898,850	19,176	2.318%
TUZ8 2YR US NOTE FUT DEC 18	82	12/31/2018	17,280,219	(58,773)	0.717%
TYZ8 UST 10YR FUT DEC 18	(129)	12/19/2018	(15,322,781)	182,299	(0.635%)
USZ8 UST 30YR FUT DEC 18	(2)	12/19/2018	(281,000)	7,753	(0.012%)
UXYZ8 UST 10YR ULTRA FUT DEC 18	(2)	12/19/2018	(252,000)	4,675	(0.010%)
WNZ8 ULTRA US BOND FUT DEC 18	139	12/19/2018	21,445,094	(596,283)	0.889%

Total Futures Contracts (599,279)

NET ASSETS 2,411,543,403

NET ASSET VALUE PER SHARE

Personal Strategy Growth Fund Shares 35.36
(\$2,196,648,269 / 62,144,326 Shares Outstanding)

Personal Strategy Growth Fund - I Class Shares 35.41
(\$214,895,134 / 6,060,963 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	Moldavan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYP	Guyanan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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