

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	65,137	0.003%
2U			11,185	556,118	0.026%
Aaron's			24,400	1,026,020	0.047%
ABB			162,341	3,100,080	0.142%
Abbott Laboratories			20,399	1,475,460	0.068%
Abeona Therapeutics			5,800	41,412	0.002%
Abn Amro			102,679	2,416,228	0.111%
Acadia Healthcare			22,006	565,774	0.026%
Acadia Realty Trust, REIT			18,400	437,184	0.020%
Accelaron Pharma			11,100	483,405	0.022%
Activision Blizzard			17,388	809,759	0.037%
AERCAP IRELAND CAP/GLOBA	3.5	5/26/22	150,000	145,313	0.007%
AERCAP IRELAND CAP LTD/A	3.95	2/1/22	380,000	373,350	0.017%
Aerojet Rocketdyne Holdings			25,805	909,110	0.042%
AESOP 2013-2A A 144A	2.97	2/20/20	40,000	39,983	0.002%
AESOP 2014-1A A 144A	2.46	7/20/20	165,000	164,517	0.008%
AESOP 2017-1A A 144A	3.07	9/20/23	145,000	143,739	0.007%
AESOP 2017-2A A 144A	2.97	3/20/24	595,000	582,393	0.027%
AESOP 2018-2A A 144A	4	3/20/25	295,000	301,044	0.014%
AFIN 2015-4 A4	2.01	7/20/20	17,851	17,828	0.001%
Agilent Technologies			35,485	2,393,818	0.110%
Agios Pharmaceuticals			4,884	225,201	0.010%
AHPT 2017-ATRM A 144A	3.39	12/15/36	420,000	416,306	0.019%
AHT1 2018-ASHF B 144A	3.71	4/15/35	180,000	178,143	0.008%
AHT1 2018-ASHF C 144A	3.86	4/15/35	85,000	83,890	0.004%
AIA Group			352,400	2,927,323	0.134%
AIA GROUP LTD 144A	3.9	4/6/28	490,000	488,243	0.022%
Aimmune Therapeutics			11,633	278,261	0.013%
AIR LEASE CORP	2.75	1/15/23	60,000	56,764	0.003%
Air Liquide			22,863	2,839,031	0.130%
Air Products & Chemicals			13,143	2,103,537	0.096%
Aisin Seiki			32,300	1,110,343	0.051%
Alaska Air Group			10,738	653,407	0.030%
Alder Biopharmaceuticals			23,800	243,950	0.011%
Alexander & Baldwin, REIT			26,467	486,463	0.022%
ALEXANDRIA REAL ESTATE E	4	1/15/24	65,000	65,626	0.003%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	200,000	193,752	0.009%
ALEXANDRIA REAL ESTATE E	3.95	1/15/28	280,000	268,950	0.012%
ALEXANDRIA REAL ESTATE E	3.45	4/30/25	180,000	173,085	0.008%
Alexion Pharmaceuticals			28,987	2,822,174	0.129%
ALIBABA GROUP HOLDING	3.6	11/28/24	1,250,000	1,223,611	0.056%
Alibaba Group Holding, ADR			120,175	16,472,387	0.756%
Alkermes			6,402	188,923	0.009%
ALLEG 2015-1A AR 144A	3.33	7/25/27	255,000	254,130	0.012%
Allogene therapeutics			2,879	77,531	0.004%
ALLYA 2015-2 D 144A	3.01	3/15/22	25,000	24,997	0.001%
ALLYA 2017-2 B	2.33	6/15/22	25,000	24,723	0.001%
Alphabet Class A			7,524	7,862,279	0.361%
Alphabet Class C			20,449	21,177,189	0.971%
Amazon.com			31,748	47,684,544	2.187%
AMCAR 2015-2 C	2.4	1/8/21	69,610	69,472	0.003%
AMCAR 2015-3 B	2.08	9/8/20	21,877	21,867	0.001%
AMCAR 2015-4 C	2.88	7/8/21	75,000	74,861	0.003%
AMCAR 2015-4 D	3.72	12/8/21	245,000	246,182	0.011%
AMCAR 2016-1 A3	1.81	10/8/20	113	113	0.000%
AMCAR 2016-2 C	2.87	11/8/21	50,000	49,867	0.002%
AMCAR 2016-4 D	2.74	12/8/22	700,000	691,221	0.032%
AMCAR 2017-1 D	3.13	1/18/23	525,000	521,880	0.024%
AMCAR 2017-4 C	2.6	9/18/23	610,000	599,801	0.028%
Amcor			214,449	2,002,406	0.092%
Amedisys			2,790	326,737	0.015%
AMER AIRLINE 16-3 B PTT	3.75	10/15/25	123,068	117,565	0.005%
AMER AIRLINE 17-1B PTT	4.95	2/15/25	272,025	271,076	0.012%
AMER AIRLINE 17-2 AA PTT	3.35	10/15/29	107,023	101,056	0.005%
AMER AIRLINE 17-2B PTT	3.7	10/15/25	161,406	155,219	0.007%

AMER AIRLN 13-1 A PASS T	4	7/15/25	206,188	205,390	0.009%
AMER AIRLN 14-1 B PTT	4.38	10/1/22	19,744	19,494	0.001%
AMER AIRLN 15-1 B PTT	3.7	5/1/23	51,053	49,398	0.002%
American Airlines			23,569	756,801	0.035%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	405,000	379,422	0.017%
American Campus Communities, REIT			25,600	1,059,584	0.049%
American International Group			117,685	4,637,966	0.213%
American Public Education			11,943	339,898	0.016%
American Tower, REIT			1,246	197,105	0.009%
Ameriprise Financial			22,874	2,387,359	0.109%
Amneal Pharmaceuticals			19,200	259,776	0.012%
AnaptysBio			375	23,921	0.001%
ANGLO AMERICAN CAPITAL 144A	3.63	9/11/24	280,000	263,200	0.012%
ANGLO AMERICAN CAPITAL 144A	4	9/11/27	215,000	192,425	0.009%
ANHEUSER-BUSCH CO/INBEV 144A	3.65	2/1/26	420,000	396,943	0.018%
Anthem			38,402	10,085,517	0.463%
Antofagasta			187,356	1,873,845	0.086%
Apple			14,847	2,341,966	0.107%
Aptiv			36,293	2,234,560	0.102%
APT PIPELINES LTD 144A	3.88	10/11/22	145,000	143,625	0.007%
APT PIPELINES LTD 144A	4.25	7/15/27	520,000	505,293	0.023%
ARCONIC INC	6.15	8/15/20	365,000	375,877	0.017%
Argenx, ADR			4,303	413,389	0.019%
ARIFL 2017-A A2 144A	1.91	4/15/26	59,886	59,454	0.003%
ARROW ELECTRONICS INC	4	4/1/25	230,000	222,064	0.010%
Asahi Kasei			291,600	2,992,800	0.137%
Ascendis Pharma, ADR			9,090	569,489	0.026%
ASML Holding			15,431	2,417,417	0.111%
Assurant			9,300	831,792	0.038%
Astellas Pharma			366,100	4,677,526	0.215%
Atlantic Capital Bancshares			20,567	336,682	0.015%
Atricure			10,100	309,060	0.014%
AT&T			228,043	6,508,347	0.299%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	135,000	134,421	0.006%
AUSGRID FINANCE PTY LTD 144A	4.35	8/1/28	205,000	202,842	0.009%
Australia & New Zealand Banking			206,825	3,573,662	0.164%
Autoliv			25,483	1,807,246	0.083%
Automatic Data Processing			3,185	417,617	0.019%
AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	200,000	204,502	0.009%
Avalara			1,638	51,024	0.002%
Avanos Medical			23,000	1,030,170	0.047%
Aviva			470,177	2,250,268	0.103%
AVMT 2018-AVM A 144A	4.11	7/5/40	600,000	619,045	0.028%
AVNET INC	3.75	12/1/21	270,000	271,407	0.012%
AVNET INC	4.63	4/15/26	145,000	140,449	0.006%
AXA			201,733	4,353,790	0.200%
AXA Equitable Holdings			28,926	481,039	0.022%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	105,000	104,062	0.005%
AXA EQUITABLE HOLDINGS I 144A	4.35	4/20/28	290,000	275,977	0.013%
Axis Capital Holdings			14,000	722,960	0.033%
AZZ			18,400	742,624	0.034%
BABSN 2013-IA AR 144A	3.27	1/20/28	285,000	281,801	0.013%
BAHAMAS 144A	6	11/21/28	570,000	582,825	0.027%
Baidu, ADR			9,500	1,506,700	0.069%
BAIDU INC	4.38	3/29/28	375,000	368,307	0.017%
BAIDU INC	2.88	7/6/22	460,000	447,328	0.021%
BAIDU INC	3.88	9/29/23	255,000	254,228	0.012%
Ball			73,715	3,389,416	0.155%
BANCO DE BOGOTA SA	4.38	8/3/27	500,000	460,630	0.021%
BANCO DE BOGOTA SA 144A	4.38	8/3/27	200,000	184,252	0.008%
BANCO SANTANDER CHILE 144A	3.88	9/20/22	150,000	149,849	0.007%
BANK 2017-BNK4 A4	3.63	5/15/50	265,000	264,197	0.012%
BANK 2017-BNK5 B	3.9	6/15/60	250,000	245,104	0.011%
BANK 2017-BNK5 C	4.26	6/15/60	85,000	83,658	0.004%
Bank of America			39,069	962,660	0.044%
BANK OF AMERICA CORP	3.37	1/23/26	615,000	587,376	0.027%
BANK OF AMERICA CORP	3.55	3/5/24	235,000	231,828	0.011%
BankUnited			31,300	937,122	0.043%
Barclays, ADR			61,709	465,286	0.021%
BARCLAYS BANK PLC	5.14	10/14/20	400,000	404,989	0.019%
BARCLAYS PLC	4.61	2/15/23	230,000	228,048	0.010%
Barings BDC			23,481	211,564	0.010%

Barnes Group			9,000	482,580	0.022%
BASF			43,409	3,023,599	0.139%
BAXALTA INC	4	6/23/25	140,000	136,060	0.006%
Bayer			82,339	5,726,582	0.263%
BBCCR 2015-GTP C 144A	4.55	8/10/33	340,000	342,663	0.016%
BBVA BANCOMER SA TEXAS 144A	4.38	4/10/24	300,000	295,878	0.014%
BECTON DICKINSON AND CO	3.73	12/15/24	145,000	139,859	0.006%
BECTON DICKINSON AND CO	3.36	6/6/24	285,000	272,756	0.013%
BECTON DICKINSON AND CO	3.7	6/6/27	655,000	619,193	0.028%
BECTON DICKINSON AND CO	4.67	6/6/47	330,000	310,947	0.014%
BECTON DICKINSON AND CO CVT 6.125000 A			17,159	987,006	0.045%
Becton, Dickinson & Company			69,655	15,694,665	0.720%
BeiGene, ADR			480	67,325	0.003%
Beijing Enterprises Holdings			262,500	1,391,892	0.064%
BELL 2018-1 A2I 144A	4.32	11/25/48	330,000	334,072	0.015%
Beneficial Bancorp			36,971	528,316	0.024%
Bhp			134,246	2,836,754	0.130%
Bhp			32,382	782,707	0.036%
Biogen			93	27,986	0.001%
Blackstone Hedge Fund Solutions			78,231	86,789,697	3.981%
Bloom Energy			9,030	90,119	0.004%
Blue Hills Bancorp			21,755	464,252	0.021%
BLUEM 2015-2A A1R 144A	3.37	7/18/27	250,000	247,878	0.011%
BLUEM 2015-2A BR 144A	3.94	7/18/27	250,000	244,319	0.011%
Blueprint Medicines			7,586	408,961	0.019%
BMW			25,522	2,069,967	0.095%
BNP Paribas			94,940	4,287,568	0.197%
BOARDWALK PIPELINES LP	4.95	12/15/24	175,000	174,125	0.008%
BOARDWALK PIPELINES LP	3.38	2/1/23	65,000	62,237	0.003%
BOARDWALK PIPELINES LP	5.95	6/1/26	15,000	15,318	0.001%
BOARDWALK PIPELINES LP	4.45	7/15/27	40,000	37,257	0.002%
Boeing			86,376	27,856,260	1.278%
BOMFT 2017-RT1 A1 144A	3	3/28/57	66,836	65,380	0.003%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	158,825	157,211	0.007%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	69,850	69,225	0.003%
Booking Holdings			8,197	14,118,677	0.648%
Booz Allen Hamilton			24,400	1,099,708	0.050%
BORAL FINANCE PTY LTD 144A	3	11/1/22	30,000	28,967	0.001%
BORAL FINANCE PTY LTD 144A	3.75	5/1/28	855,000	795,658	0.036%
Boston Beer			5,023	1,209,739	0.055%
BOSTON PROPERTIES LP	2.75	10/1/26	353,000	319,533	0.015%
BOSTON PROPERTIES LP	3.2	1/15/25	245,000	233,747	0.011%
BOSTON PROPERTIES LP	3.65	2/1/26	155,000	150,045	0.007%
Boston Scientific			82,956	2,931,665	0.134%
Boyd Gaming			3,400	70,652	0.003%
BP, ADR			66,936	2,538,213	0.116%
BRAMBLES USA INC 144A	4.13	10/23/25	100,000	100,225	0.005%
BRASKEM FINANCE LTD	7.38	1/4/68	293,000	294,468	0.014%
Bridge Bancorp			18,600	474,114	0.022%
Bright Horizons Family Solutions			6,418	715,286	0.033%
Brinks Company			28,598	1,848,861	0.085%
BRIXMOR OPERATING PART	3.85	2/1/25	285,000	275,443	0.013%
BRIXMOR OPERATING PART	3.9	3/15/27	455,000	430,858	0.020%
BRIXMOR OPERATING PART	3.65	6/15/24	134,000	129,946	0.006%
Broadcom			22,747	5,784,107	0.265%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	825,000	776,887	0.036%
BROADCOM CRP / CAYMN FI	3.13	1/15/25	190,000	170,114	0.008%
Bruker			24,972	743,416	0.034%
BTNY2 2018-1A A1 144A	3.6	4/30/31	280,000	275,603	0.013%
Burberry			124,741	2,739,190	0.126%
Burlington Stores			10,000	1,626,700	0.075%
BWX Technologies			28,220	1,078,851	0.049%
BX 2017-IMC A 144A	3.51	10/15/32	330,000	326,512	0.015%
BX 2017-IMC D 144A	4.71	10/15/32	250,000	246,267	0.011%
BXP 2017-GM A 144A	3.38	6/13/39	320,000	312,494	0.014%
Cable One			2,090	1,714,009	0.079%
Cabot Oil & Gas			74,674	1,668,964	0.077%
California Water Service Group			19,000	905,540	0.042%
Cal-Maine Foods			26,189	1,107,795	0.051%
CAMDEN PROPERTY TRUST	4.1	10/15/28	55,000	55,679	0.003%
Canadian Pacific Railway			7,289	1,294,672	0.059%
CAPITAL ONE BANK USA NA	3.38	2/15/23	380,000	366,957	0.017%

CAPITAL ONE FINANCIAL CO	3.3	10/30/24	355,000	335,064	0.015%
Capitol Federal Financial			51,614	659,111	0.030%
Cara Therapeutics			4,785	62,205	0.003%
Cargurus			14,333	483,452	0.022%
CAS 2017-C01 1M1	3.81	7/25/29	55,514	55,681	0.003%
CAS 2017-C03 1M1	3.46	10/25/29	94,324	94,398	0.004%
CAS 2017-C06 2M2	5.31	2/25/30	575,000	585,155	0.027%
CAS 2017-C07 2M2	5.01	5/25/30	610,000	608,626	0.028%
CAS 2018-C01 1M1	3.11	7/25/30	933,768	930,447	0.043%
CAS 2018-C02 2M2	4.71	8/25/30	380,000	369,719	0.017%
CAS 2018-C03 1M2	4.66	10/25/30	185,000	180,769	0.008%
Catalent			29,170	909,521	0.042%
CATHOLIC HEALTH INITIATI	2.95	11/1/22	115,000	111,434	0.005%
Cboe Global Markets			17,556	1,717,503	0.079%
CCCI TREASURE LTD	3.5	10/21/67	200,000	196,858	0.009%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	615,000	608,777	0.028%
Celgene			16,041	1,028,068	0.047%
CELGENE CORP	3.88	8/15/25	415,000	399,684	0.018%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	370,000	349,191	0.016%
CENCOSUD SA	5.15	2/12/25	530,000	511,825	0.023%
Centene			25,336	2,921,241	0.134%
Centennial Resource Development			40,463	445,902	0.020%
CenterState Bank			3,800	79,952	0.004%
Central Garden & Pet			2,700	84,375	0.004%
Central Japan Railway			14,700	3,101,515	0.142%
Ceridian HCM Holding			9,027	311,341	0.014%
CGCMT 2015-GC27 AS	3.57	2/10/48	55,000	54,817	0.003%
CGCMT 2016-GC36 B	4.76	2/10/49	245,000	255,205	0.012%
CGCMT 2017-P7 AS	3.92	4/14/50	260,000	261,789	0.012%
CGCMT 2018-B2 C	4.67	3/10/51	145,000	143,332	0.007%
CGGS 2018-WSS B 144A	3.56	2/15/37	210,000	206,140	0.009%
CGMS 2015-1A AR 144A	3.47	4/20/27	435,000	433,375	0.020%
CGMS 2015-3A A1R 144A	3.51	7/28/28	595,000	591,461	0.027%
Challenger Ltd/Australia			422,709	2,826,071	0.130%
Charles Schwab			232,064	9,637,618	0.442%
CHARTER COMM OPT LLC/CAP	4.19	2/1/24	265,000	258,105	0.012%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	385,000	383,115	0.018%
Chart Industries			19,680	1,279,790	0.059%
Chegg			30,118	855,954	0.039%
Chesapeake Utilities			9,850	800,805	0.037%
Chevron			3,864	420,365	0.019%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	90,000	114,863	0.005%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	150,000	180,317	0.008%
Chubb			41,956	5,419,876	0.249%
Chuy's Holdings			15,825	280,736	0.013%
CIFC 2015-4A A1R 144A	3.77	10/20/27	250,000	250,000	0.011%
CIFC 2015-5A A1R 144A	3.35	10/25/27	360,000	355,015	0.016%
Cigna			73,969	14,048,203	0.644%
CIGNA CORP	3.05	10/15/27	95,000	86,151	0.004%
Cintas			3,341	561,255	0.026%
Cisco Systems			260,898	11,304,710	0.518%
Citigroup			2,854	148,579	0.007%
CK Hutchison Holdings			381,992	3,666,440	0.168%
Close Brothers			28,767	527,934	0.024%
CLPK 2015-1A AR 144A	3.64	10/20/28	435,000	434,461	0.020%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	405,000	409,008	0.019%
CNH 2017-C B	2.54	5/15/25	30,000	29,612	0.001%
CNOOC FINANCE 2015 US	3.5	5/5/25	575,000	557,910	0.026%
CODELCO INC 144A	3.63	8/1/27	200,000	190,970	0.009%
Collier Creek Holdings			24,100	241,964	0.011%
Colliers International			5,747	316,315	0.015%
COLOMBIA	4	2/26/24	1,295,000	1,283,669	0.059%
COLOMBIA	4.5	3/15/29	675,000	668,250	0.031%
COLOMBIA	10	7/24/24	1,448,700,000	525,905	0.024%
COLT 2017-2 A1A 144A	2.42	10/25/47	48,733	48,418	0.002%
COLT 2017-2 A3A 144A	2.77	10/25/47	44,303	44,036	0.002%
COLT 2018-1 A1 144A	2.93	2/25/48	102,025	100,850	0.005%
COLT 2018-1 A2 144A	2.98	2/25/48	55,149	54,545	0.003%
COLT 2018-3 A1 144A	3.69	10/26/48	214,042	213,763	0.010%
COLT 2018-4 A1 144A	4.01	12/28/48	400,995	403,259	0.018%
COLT 2018-4 A2 144A	4.11	12/28/48	234,729	236,051	0.011%
Columbia Banking System			11,881	431,161	0.020%

Comcast			112,775	3,839,989	0.176%
COMCAST CORP	3.95	10/15/25	90,000	91,141	0.004%
COMCAST CORP	4.15	10/15/28	250,000	253,888	0.012%
COMCAST CORP	4.7	10/15/48	40,000	40,571	0.002%
COMCAST CORP	3.3	2/1/27	505,000	479,250	0.022%
COMCAST CORP	3.15	3/1/26	330,000	314,734	0.014%
COMCAST CORP	3.2	7/15/36	35,000	29,873	0.001%
COMCAST CORP	3.38	8/15/25	10,000	9,710	0.000%
COMM 2014-TSC A 144A	3.24	2/13/32	110,000	109,671	0.005%
COMM 2014-UBS5 A4	3.84	9/10/47	205,000	209,356	0.010%
COMM 2015-CR24 AM	4.03	8/10/48	120,000	121,541	0.006%
COMM 2015-CR25 B	4.54	8/10/48	425,000	437,466	0.020%
COMM 2015-CR25 C	4.54	8/10/48	95,000	92,829	0.004%
COMM 2015-CR26 B	4.48	10/10/48	280,000	286,648	0.013%
COMM 2015-LC21 B	4.3	7/10/48	210,000	213,827	0.010%
COMM 2015-LC23 AM	4.16	10/10/48	450,000	455,572	0.021%
COMM 2015-PC1 B	4.44	7/10/50	105,000	105,622	0.005%
COMM 2016-CR28 A4	3.76	2/10/49	230,000	232,751	0.011%
COMM 2016-CR28 AHR	3.65	2/10/49	135,396	135,881	0.006%
COMM 2016-DC2 A5	3.77	2/10/49	100,000	101,032	0.005%
COMM 2017-PANW A 144A	3.24	10/10/29	480,000	471,585	0.022%
COMM 2017-PANW B 144A	3.41	10/10/29	170,000	166,372	0.008%
Commerzbank			91,425	607,071	0.028%
Compass Group			127,068	2,674,126	0.123%
Computer Modelling			29,100	129,812	0.006%
Conagra Brands			108,218	2,311,536	0.106%
Concho Resources			26,179	2,690,939	0.123%
ConocoPhillips			30,422	1,896,812	0.087%
Constellation Brands			971	156,156	0.007%
Constellium			24,500	171,255	0.008%
Cooper Companies			5,355	1,362,848	0.063%
Corning			202,427	6,115,320	0.280%
Corvus Pharmaceuticals			6,066	22,262	0.001%
CoStar Group			1,143	385,580	0.018%
Coupa Software			15,606	980,993	0.045%
Covestro			29,543	1,463,103	0.067%
Cray			20,300	438,277	0.020%
CRCC YUPENG LTD	3.95	2/1/67	200,000	199,500	0.009%
Crinetics Pharmaceuticals			4,198	125,898	0.006%
Cross Country Healthcare			23,668	173,486	0.008%
Crown Castle International, REIT			27,890	3,029,691	0.139%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	355,000	351,643	0.016%
CSAIL 2015-C3 A4	3.72	8/15/48	105,000	106,047	0.005%
CSAIL 2016-C6 A5	3.09	1/15/49	155,000	149,908	0.007%
CSL			10,516	1,373,577	0.063%
CSMC 2015-GLPB B 144A	3.81	11/15/34	215,000	215,919	0.010%
CSW Industrials			8,817	426,302	0.020%
CSX			31,467	1,955,045	0.090%
Ctrip.com International, ADR			858	23,217	0.001%
CTRI.COM INTL LTD CB 1.25% 9/22	1.25	9/15/22	230,000	222,599	0.010%
CTS			17,400	450,486	0.021%
CubeSmart, REIT			10,100	289,769	0.013%
Cubic			19,223	1,033,044	0.047%
Cutera			8,800	149,776	0.007%
CVS Health			75,509	4,947,350	0.227%
CVS HEALTH CORP	4.1	3/25/25	230,000	227,300	0.010%
CVS HEALTH CORP	3.7	3/9/23	960,000	949,046	0.044%
CyberAgent			36,500	1,411,002	0.065%
Cyber-Ark Software			6,790	503,411	0.023%
CytomX Therapeutics			10,827	163,488	0.007%
Danaher			106,786	11,011,772	0.505%
Danske Bank			99,556	1,976,428	0.091%
DANSKE BANK A/S 144A	2	9/8/21	255,000	240,360	0.011%
DBC 2017-BBG A 144A	3.16	6/15/34	360,000	354,597	0.016%
DBS Group			218,356	3,797,177	0.174%
DCC			33,659	2,567,518	0.118%
DC INCOME TAX BUILD AMERICA E	5.59	12/1/34	25,000	29,676	0.001%
Delta Air Lines			64,817	3,234,368	0.148%
DELTA AIR LINES	7.75	12/17/19	11,498	11,910	0.001%
DELTA AIR LINES	4.95	5/23/19	4,524	4,550	0.000%
DELTA AIR LINES 2011-1	5.3	4/15/19	9,249	9,300	0.000%
DELTA AIR LINES INC	3.63	3/15/22	205,000	201,080	0.009%

DELTA AIR LINES INC	4.38	4/19/28	265,000	253,817	0.012%
Denny's			65,500	1,061,755	0.049%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	65,000	67,068	0.003%
Descartes Systems			41,100	1,087,506	0.050%
DEUTSCHE TELEKOM INT FIN 144A	4.38	6/21/28	500,000	495,370	0.023%
Diageo			111,256	3,975,666	0.182%
Diamondback Energy			7,110	659,097	0.030%
Direct Line Insurance			749,456	3,046,497	0.140%
DISCOVER FINANCIAL SVS	4.1	2/9/27	695,000	648,994	0.030%
DISCOVER FINANCIAL SVS	3.75	3/4/25	425,000	406,923	0.019%
DNB			265,680	4,264,607	0.196%
Dollar General			43,649	4,717,584	0.216%
Dollar Tree			50,515	4,562,515	0.209%
DowDuPont			95,689	5,117,448	0.235%
Dril-Quip			7,600	228,228	0.010%
DRMT 2018-2A A1 144A	3.48	4/25/58	212,038	211,073	0.010%
DRMT 2018-3A M1 144A	4.36	8/25/58	120,000	119,548	0.005%
DROCK 2015-1 A	2.2	12/15/22	100,000	99,048	0.005%
DROT 2015-2 A 144A	2.99	5/22/28	24,060	24,004	0.001%
Duke Energy			77,507	6,688,854	0.307%
DUKE ENERGY CORP	2.65	9/1/26	145,000	132,045	0.006%
Dunkin Brands			17,400	1,115,688	0.051%
EastGroup Properties, REIT			16,300	1,495,199	0.069%
Edgewell Personal Care			2,800	104,580	0.005%
EFF 2017-1 A2 144A	2.13	7/20/22	106,195	105,567	0.005%
EFF 2017-2 A2 144A	1.97	1/20/23	70,462	69,917	0.003%
EFF 2018-1 A2 144A	2.87	10/20/23	115,000	114,640	0.005%
EHGVT 2014-A A 144A	2.53	2/25/27	32,904	32,485	0.001%
Electric Power development			95,400	2,263,830	0.104%
Electronic Arts			4,714	371,982	0.017%
Elekta			160,216	1,902,427	0.087%
Element Fleet Management			411,683	2,083,746	0.096%
Eli Lilly			48,481	5,610,221	0.257%
Ellie Mae			9,163	575,711	0.026%
Enanta Pharmaceuticals			900	63,747	0.003%
ENBRIDGE INC	6	1/15/77	205,000	181,938	0.008%
Encore Capital			25,400	596,900	0.027%
ENEL FINANCE INTL NV 144A	2.75	4/6/23	455,000	419,312	0.019%
ENEL FINANCE INTL NV 144A	3.63	5/25/27	445,000	392,065	0.018%
ENERSIS AMERICAS SA	4	10/25/26	500,000	468,280	0.021%
Engie			275,150	3,953,342	0.181%
ENI SPA 144A	4	9/12/23	250,000	246,125	0.011%
ENI SPA 144A	4.75	9/12/28	360,000	351,886	0.016%
Entegris			29,700	828,482	0.038%
Entergy			59,657	5,134,678	0.236%
EOG Resources			43,264	3,773,053	0.173%
E.ON			107,607	1,062,225	0.049%
EQUATE PETROCHEMICAL BV	4.25	11/3/26	460,000	446,589	0.020%
Equinor			110,359	2,340,951	0.107%
Equity Bancshares			4,042	142,481	0.007%
Equity Commonwealth, REIT			23,600	708,236	0.032%
Erste Group Bank			52,813	1,751,152	0.080%
ESCO Technologies			17,155	1,131,372	0.052%
ESKOM HOLDINGS SOC LTD 144A	6.35	8/10/28	400,000	386,374	0.018%
Essent			10,900	372,562	0.017%
ESSEX PORTFOLIO LP	3.38	4/15/26	170,000	161,929	0.007%
ESSEX PORTFOLIO LP	3.63	5/1/27	245,000	235,911	0.011%
Euronet Worldwide			12,600	1,289,988	0.059%
Eutelsat Communications			85,408	1,682,638	0.077%
Eventbrite			2,507	69,720	0.003%
Evergy			65,193	3,701,007	0.170%
Evo Payments			4,821	118,934	0.005%
Exelixis			4,000	78,680	0.004%
EXPEDIA INC	5	2/15/26	715,000	732,766	0.034%
EXPEDIA INC	4.5	8/15/24	190,000	189,453	0.009%
EXPRESS SCRIPTS HOLDING	4.5	2/25/26	140,000	140,878	0.006%
EXPRESS SCRIPTS HOLDING	3.4	3/1/27	295,000	272,913	0.013%
Facebook			170,562	22,358,973	1.026%
FB Financial			20,845	729,992	0.033%
Ferrari			5,140	511,122	0.023%
FHL-15YR GOLD	4.5	1/1/19	8	8	0.000%
FHL ARM	4.54	9/1/32	202	205	0.000%

FHLMC 15YR GOLD	6	10/1/21	4,440	4,513	0.000%
FHLMC 15YR GOLD	6	10/1/21	1,203	1,218	0.000%
FHLMC 15YR GOLD	5.5	11/1/21	52	52	0.000%
FHLMC 15YR GOLD	6	11/1/21	678	686	0.000%
FHLMC 15YR GOLD	5	1/1/24	19,766	20,510	0.001%
FHLMC 15YR GOLD	2.5	4/1/30	185,370	181,688	0.008%
FHLMC 15YR GOLD	5.5	5/1/20	635	639	0.000%
FHLMC 15YR GOLD	5	7/1/25	476	478	0.000%
FHLMC 15YR GOLD	5.5	9/1/20	1,347	1,356	0.000%
FHLMC 15YR GOLD	4.5	9/1/23	11,653	12,011	0.001%
FHLMC ARM	4.78	11/1/35	1,182	1,245	0.000%
FHLMC ARM	3.98	1/1/37	9,096	9,548	0.000%
FHLMC ARM	3.62	2/1/37	18,009	18,881	0.001%
FHLMC ARM	3.68	2/1/37	12,561	13,205	0.001%
FHLMC ARM	4.48	7/1/35	2,504	2,632	0.000%
FHLMC_ARM	3.47	1/1/36	2,585	2,678	0.000%
FHLMC GOLD	4.5	10/1/39	38,398	40,217	0.002%
FHLMC GOLD	4.5	10/1/39	66,488	69,635	0.003%
FHLMC GOLD	4	10/1/40	1,753	1,793	0.000%
FHLMC GOLD	4	10/1/40	1,330	1,369	0.000%
FHLMC GOLD	4.5	10/1/40	37,648	39,431	0.002%
FHLMC GOLD	4.5	10/1/41	91,141	95,453	0.004%
FHLMC GOLD	3.5	10/1/42	107,950	108,779	0.005%
FHLMC GOLD	4	11/1/40	958	986	0.000%
FHLMC GOLD	3.5	11/1/42	144,517	145,355	0.007%
FHLMC GOLD	5.5	1/1/40	241	258	0.000%
FHLMC GOLD	4	1/1/41	41,772	42,980	0.002%
FHLMC GOLD	6	12/1/33	23,043	25,160	0.001%
FHLMC GOLD	5	12/1/36	13,988	14,846	0.001%
FHLMC GOLD	4.5	12/1/39	6,827	7,150	0.000%
FHLMC GOLD	4	12/1/40	448	461	0.000%
FHLMC GOLD	3	12/1/42	186,614	183,509	0.008%
FHLMC GOLD	4	2/1/41	130,290	134,055	0.006%
FHLMC GOLD	3	2/1/43	25,792	25,306	0.001%
FHLMC GOLD	6.5	3/1/32	7,475	8,116	0.000%
FHLMC GOLD	6	3/1/33	8,528	9,304	0.000%
FHLMC GOLD	3	3/1/43	14,871	14,592	0.001%
FHLMC GOLD	3	3/1/43	15,339	15,050	0.001%
FHLMC GOLD	3.5	3/1/44	75,937	76,378	0.004%
FHLMC GOLD	3.5	3/1/46	724,533	727,852	0.033%
FHLMC GOLD	6.5	4/1/32	21,255	23,075	0.001%
FHLMC GOLD	5	4/1/40	4,242	4,491	0.000%
FHLMC GOLD	3	4/1/43	127,445	125,299	0.006%
FHLMC GOLD	3	4/1/43	113,817	111,886	0.005%
FHLMC GOLD	4.5	5/1/42	150,880	156,873	0.007%
FHLMC GOLD	3.5	5/1/43	95,986	96,713	0.004%
FHLMC GOLD	7	6/1/32	530	542	0.000%
FHLMC GOLD	6	6/1/34	39,256	42,701	0.002%
FHLMC GOLD	4.5	6/1/39	51,346	53,735	0.002%
FHLMC GOLD	5	7/1/40	24,184	25,574	0.001%
FHLMC GOLD	6	8/1/38	1,262	1,378	0.000%
FHLMC GOLD	6	8/1/38	1,559	1,702	0.000%
FHLMC GOLD	4.5	8/1/39	45,101	47,230	0.002%
FHLMC GOLD	4.5	8/1/40	11,108	11,634	0.001%
FHLMC GOLD	5	8/1/40	43,784	46,357	0.002%
FHLMC GOLD	5	8/1/40	46,592	49,330	0.002%
FHLMC GOLD	3.5	8/1/42	163,696	164,953	0.008%
FHLMC GOLD	6.5	9/1/32	2,676	2,905	0.000%
FHLMC GOLD	6	9/1/34	558	601	0.000%
FHLMC GOLD	3.5	9/1/42	56,517	56,846	0.003%
FHLMC GOLD	3.5	9/1/42	28,454	28,569	0.001%
FHLM Gold	4	10/1/41	61,324	63,099	0.003%
FHLM Gold	4	12/1/41	41,165	42,357	0.002%
FHLM Gold	4	4/1/41	77,300	79,537	0.004%
Fidelity National Information			25,144	2,578,517	0.118%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	255,000	251,932	0.012%
Fiesta Restaurant			21,916	339,917	0.016%
Fifth Third Bancorp			112,925	2,657,125	0.122%
First Bancshares			7,800	235,950	0.011%
FIRSTENERGY CORP	3.9	7/15/27	755,000	731,196	0.034%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	385,000	390,588	0.018%
First Industrial Realty, REIT			11,646	336,104	0.015%

First Republic Bank			27,595	2,398,006	0.110%
FirstService			16,549	1,133,276	0.052%
Fiserv			47,702	3,505,620	0.161%
Five9			26,200	1,145,464	0.053%
Five Below			5,300	542,296	0.025%
Five Prime Therapeutics			2,568	23,882	0.001%
FKMT 2014-1 B2 144A	4.01	11/25/44	99,914	101,644	0.005%
FleetCor Technologies			4,162	772,967	0.035%
FL HURRICANE CATASTROPHE FD SR A	3	7/1/20	140,000	140,183	0.006%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.16	7/1/19	145,000	144,580	0.007%
FNMA 15YR	3	10/1/29	52,163	52,215	0.002%
FNMA 15YR	3	10/1/30	54,049	54,103	0.002%
FNMA 15YR	3	11/1/28	37,061	37,098	0.002%
FNMA 15YR	3.5	11/1/32	262,571	266,265	0.012%
FNMA 15YR	6	1/1/22	2,031	2,060	0.000%
FNMA 15YR	6	1/1/22	1,423	1,442	0.000%
FNMA 15YR	3	1/1/27	11,347	11,386	0.001%
FNMA 15YR	4.5	12/1/19	8,784	8,965	0.000%
FNMA 15YR	4.5	12/1/20	409	417	0.000%
FNMA 15YR	5	3/1/25	26,612	27,201	0.001%
FNMA 15YR	4.5	5/1/19	131	134	0.000%
FNMA 15YR	4.5	5/1/22	2,211	2,250	0.000%
FNMA 15YR	2.5	5/1/32	276,823	270,477	0.012%
FNMA 15YR	3.5	5/1/33	262,201	265,454	0.012%
FNMA 15YR	6	6/1/21	5,086	5,162	0.000%
FNMA 15YR	6	8/1/22	1,361	1,385	0.000%
FNMA 15YR	2.5	8/1/30	62,014	60,726	0.003%
FNMA 15YR	3	8/1/32	82,459	82,338	0.004%
FNMA 15YR	5	9/1/19	1,177	1,196	0.000%
FNMA 15YR	5.5	9/1/23	22,874	23,524	0.001%
FNMA 15YR	5	9/1/23	888	902	0.000%
FNMA 15YR	3	9/1/32	21,360	21,329	0.001%
FNMA 15 YR TBA JAN	2.5	1/1/27	425,000	415,069	0.019%
FNMA 20YR	3	10/1/37	87,987	87,137	0.004%
FNMA 20YR	3	11/1/36	282,157	279,097	0.013%
FNMA 20YR	3.5	1/1/36	194,673	198,357	0.009%
FNMA 20YR	3	12/1/36	412,233	408,252	0.019%
FNMA 20YR	3.5	2/1/35	20,624	20,899	0.001%
FNMA 30 yr	3.5	10/1/42	243,444	244,959	0.011%
FNMA 30 yr	3.5	10/1/43	58,461	58,824	0.003%
FNMA 30 yr	3.5	1/1/43	90,645	91,211	0.004%
FNMA 30 yr	3.5	1/1/44	50,058	50,370	0.002%
FNMA 30 yr	3.5	12/1/44	161,109	162,105	0.007%
FNMA 30 yr	3	2/1/43	13,769	13,538	0.001%
FNMA 30 yr	3	3/1/43	33,956	33,385	0.002%
FNMA 30 yr	3.5	3/1/43	352,867	355,063	0.016%
FNMA 30 yr	3	4/1/33	3,755	3,665	0.000%
FNMA 30 yr	3	4/1/45	19,696	19,349	0.001%
FNMA 30 yr	3.5	6/1/42	34,877	35,094	0.002%
FNMA 30 yr	3.5	6/1/42	52,801	53,130	0.002%
FNMA 30 yr	3.5	7/1/42	320,598	322,592	0.015%
FNMA 30 yr	3.5	7/1/42	47,079	47,372	0.002%
FNMA 30 yr	3.5	8/1/42	91,615	92,185	0.004%
FNMA 30 yr	3	8/1/43	81,986	80,609	0.004%
FNMA 30 yr	3.5	9/1/42	110,906	111,596	0.005%
FNMA 30 yr	3	9/1/44	18,371	18,062	0.001%
FNMA 30 YR	5.5	10/1/35	18,596	20,033	0.001%
FNMA 30 YR	5	10/1/35	34,272	36,407	0.002%
FNMA 30 YR	5	10/1/35	37,652	39,998	0.002%
FNMA 30 YR	6.5	10/1/37	8,442	9,557	0.000%
FNMA 30 YR	6	10/1/38	4,708	5,150	0.000%
FNMA 30 YR	4	10/1/41	56,639	58,259	0.003%
FNMA 30 YR	3	10/1/42	41,503	40,869	0.002%
FNMA 30 YR	3	10/1/42	31,816	31,341	0.001%
FNMA 30 YR	3	10/1/42	92,435	91,033	0.004%
FNMA 30 YR	3	10/1/46	29,711	29,203	0.001%
FNMA 30 YR	3	10/1/46	40,001	39,070	0.002%
FNMA 30 YR	3	10/1/46	316,044	309,166	0.014%
FNMA 30 YR	3	10/1/46	229,858	224,714	0.010%
FNMA 30 YR	6	11/1/34	12,604	13,754	0.001%
FNMA 30 YR	5.5	11/1/35	7,113	7,666	0.000%
FNMA 30 YR	5	11/1/35	57,086	60,644	0.003%

FNMA 30 YR	6.5	11/1/36	1,678	1,910	0.000%
FNMA 30 YR	5.5	11/1/36	27,629	29,771	0.001%
FNMA 30 YR	6	11/1/38	4,890	5,334	0.000%
FNMA 30 YR	4.5	11/1/39	11,569	12,121	0.001%
FNMA 30 YR	4	11/1/40	182,746	187,969	0.009%
FNMA 30 YR	4	11/1/40	54,084	55,630	0.003%
FNMA 30 YR	4.5	11/1/40	248,000	259,846	0.012%
FNMA 30 YR	4	11/1/41	50,569	52,015	0.002%
FNMA 30 YR	2.5	11/1/42	36,123	34,160	0.002%
FNMA 30 YR	4	11/1/43	261,821	269,301	0.012%
FNMA 30 YR	5	11/1/44	42,499	45,125	0.002%
FNMA 30 YR	3.5	11/1/45	364,683	366,007	0.017%
FNMA 30 YR	3	11/1/46	1,392,598	1,359,707	0.062%
FNMA 30 YR	3	11/1/46	147,247	143,769	0.007%
FNMA 30 YR	3	11/1/46	68,938	67,460	0.003%
FNMA 30 YR	3	11/1/46	106,862	104,570	0.005%
FNMA 30 YR	3	11/1/46	46,006	45,020	0.002%
FNMA 30 YR	3.5	11/1/46	267,805	268,832	0.012%
FNMA 30 YR	4.5	11/1/47	204,767	214,410	0.010%
FNMA 30 YR	5.5	1/1/36	15,227	16,411	0.001%
FNMA 30 YR	5.5	1/1/36	11,077	11,936	0.001%
FNMA 30 YR	6	1/1/37	2,362	2,575	0.000%
FNMA 30 YR	2.5	1/1/43	99,230	94,087	0.004%
FNMA 30 YR	5	1/1/44	174,921	184,220	0.008%
FNMA 30 YR	4.5	1/1/44	73,065	76,117	0.003%
FNMA 30 YR	3.5	1/1/44	157,507	159,058	0.007%
FNMA 30 YR	3.5	1/1/46	65,999	66,246	0.003%
FNMA 30 YR	3.5	1/1/46	94,176	94,508	0.004%
FNMA 30 YR	3.5	1/1/46	132,268	132,735	0.006%
FNMA 30 YR	6.5	12/1/32	8,807	9,938	0.000%
FNMA 30 YR	5.5	12/1/34	9,388	10,106	0.000%
FNMA 30 YR	5.5	12/1/38	7,711	8,309	0.000%
FNMA 30 YR	4.5	12/1/39	15,625	16,367	0.001%
FNMA 30 YR	4.5	12/1/39	34,761	36,428	0.002%
FNMA 30 YR	4	12/1/40	92,055	94,686	0.004%
FNMA 30 YR	4	12/1/40	133,590	137,408	0.006%
FNMA 30 YR	3.5	12/1/41	10,184	10,266	0.000%
FNMA 30 YR	3.5	12/1/45	1,501,877	1,507,173	0.069%
FNMA 30 YR	4	12/1/45	410,207	420,187	0.019%
FNMA 30 YR	4	12/1/45	54,259	55,579	0.003%
FNMA 30 YR	4	12/1/45	134,603	137,395	0.006%
FNMA 30 YR	3.5	12/1/45	260,020	262,407	0.012%
FNMA 30 YR	3	12/1/46	236,873	231,792	0.011%
FNMA 30 YR	3	12/1/46	344,270	336,886	0.015%
FNMA 30 YR	3	12/1/46	227,300	222,214	0.010%
FNMA 30 YR	3	12/1/46	345,550	338,192	0.016%
FNMA 30 YR	3	12/1/46	574,878	562,548	0.026%
FNMA 30 YR	3	12/1/46	59,991	58,704	0.003%
FNMA 30 YR	3.5	12/1/46	47,761	47,897	0.002%
FNMA 30 YR	6	2/1/33	250	272	0.000%
FNMA 30 YR	5.5	2/1/35	1,613	1,738	0.000%
FNMA 30 YR	6	2/1/36	31,247	34,098	0.002%
FNMA 30 YR	5	2/1/36	76,199	80,944	0.004%
FNMA 30 YR	6	2/1/37	35,076	38,267	0.002%
FNMA 30 YR	6	2/1/37	3,384	3,667	0.000%
FNMA 30 YR	6	2/1/37	41,353	45,104	0.002%
FNMA 30 YR	5.5	2/1/38	27,814	29,974	0.001%
FNMA 30 YR	5.5	2/1/38	8,345	8,992	0.000%
FNMA 30 YR	4.5	2/1/40	31,881	33,409	0.002%
FNMA 30 YR	4.5	2/1/40	27,083	28,381	0.001%
FNMA 30 YR	4	2/1/41	97,867	100,665	0.005%
FNMA 30 YR	4	2/1/41	26,299	27,051	0.001%
FNMA 30 YR	4	2/1/41	65,394	67,304	0.003%
FNMA 30 YR	5	2/1/42	13,593	14,434	0.001%
FNMA 30 YR	2.5	2/1/43	248,319	235,449	0.011%
FNMA 30 YR	4.5	2/1/44	77,062	80,279	0.004%
FNMA 30 YR	3	2/1/44	13,633	13,399	0.001%
FNMA 30 YR	4	2/1/45	298,917	305,472	0.014%
FNMA 30 YR	4	2/1/47	119,960	122,455	0.006%
FNMA 30 YR	6	3/1/33	6,050	6,599	0.000%
FNMA 30 YR	5	3/1/35	69,206	73,503	0.003%
FNMA 30 YR	5	3/1/36	17,429	18,514	0.001%

FNMA 30 YR	4.5	3/1/41	64,920	68,032	0.003%
FNMA 30 YR	2.5	3/1/43	58,963	55,907	0.003%
FNMA 30 YR	2.5	3/1/43	43,372	41,124	0.002%
FNMA 30 YR	3.5	3/1/44	63,123	63,604	0.003%
FNMA 30 YR	4.5	3/1/46	118,525	123,469	0.006%
FNMA 30 YR	4	3/1/46	383,767	391,966	0.018%
FNMA 30 YR	5.5	4/1/35	4,409	4,752	0.000%
FNMA 30 YR	5	4/1/35	7,685	8,163	0.000%
FNMA 30 YR	6	4/1/35	6,329	6,903	0.000%
FNMA 30 YR	5	4/1/35	4,348	4,618	0.000%
FNMA 30 YR	6	4/1/36	711	776	0.000%
FNMA 30 YR	4.5	4/1/42	46,914	49,162	0.002%
FNMA 30 YR	3.5	4/1/43	9,191	9,266	0.000%
FNMA 30 YR	3.5	4/1/43	22,608	22,761	0.001%
FNMA 30 YR	3	4/1/43	399,367	392,938	0.018%
FNMA 30 YR	3	4/1/43	172,905	170,182	0.008%
FNMA 30 YR	3.5	4/1/43	49,884	50,270	0.002%
FNMA 30 YR	4	4/1/44	108,626	111,730	0.005%
FNMA 30 YR	6	5/1/36	24,149	26,333	0.001%
FNMA 30 YR	5.5	5/1/39	10,855	11,621	0.001%
FNMA 30 YR	6.5	5/1/40	15,067	17,129	0.001%
FNMA 30 YR	6.5	5/1/40	12,224	13,813	0.001%
FNMA 30 YR	5	5/1/40	31,706	33,660	0.002%
FNMA 30 YR	6	5/1/42	15,503	16,919	0.001%
FNMA 30 YR	4	5/1/42	260,530	267,975	0.012%
FNMA 30 YR	3.5	5/1/42	146,973	148,165	0.007%
FNMA 30 YR	3	5/1/43	44,501	43,831	0.002%
FNMA 30 YR	4	5/1/47	245,109	250,037	0.011%
FNMA 30 YR	4.5	5/1/48	481,440	504,550	0.023%
FNMA 30 YR	4.5	5/1/48	445,080	461,428	0.021%
FNMA 30 YR	3	6/1/33	13,536	13,195	0.001%
FNMA 30 YR	5	6/1/35	5,158	5,478	0.000%
FNMA 30 YR	5	6/1/35	18,197	19,327	0.001%
FNMA 30 YR	5	6/1/35	2,792	2,966	0.000%
FNMA 30 YR	5	6/1/35	15,538	16,502	0.001%
FNMA 30 YR	6	6/1/36	1,272	1,388	0.000%
FNMA 30 YR	5.5	6/1/36	128,703	137,786	0.006%
FNMA 30 YR	5	6/1/41	12,411	13,176	0.001%
FNMA 30 YR	5	6/1/42	36,541	38,793	0.002%
FNMA 30 YR	3.5	6/1/43	39,268	39,586	0.002%
FNMA 30 YR	3.5	6/1/43	8,590	8,660	0.000%
FNMA 30 YR	4	6/1/45	806,254	823,741	0.038%
FNMA 30 YR	3.5	6/1/46	213,103	215,183	0.010%
FNMA 30 YR	4	6/1/47	320,804	327,237	0.015%
FNMA 30 YR	6.5	7/1/32	3,737	4,104	0.000%
FNMA 30 YR	5	7/1/34	42,746	45,400	0.002%
FNMA 30 YR	5	7/1/35	23,953	25,477	0.001%
FNMA 30 YR	6.5	7/1/36	76,817	86,891	0.004%
FNMA 30 YR	5.5	7/1/36	26,611	28,673	0.001%
FNMA 30 YR	4.5	7/1/39	7,824	8,196	0.000%
FNMA 30 YR	5	7/1/41	32,237	34,232	0.002%
FNMA 30 YR	3.5	7/1/43	57,453	57,919	0.003%
FNMA 30 YR	3.5	7/1/43	25,696	25,844	0.001%
FNMA 30 YR	5	7/1/48	21,868	23,110	0.001%
FNMA 30 YR	4	7/1/48	237,333	242,060	0.011%
FNMA 30 YR	6	8/1/34	113,148	123,428	0.006%
FNMA 30 YR	6	8/1/37	121,868	132,933	0.006%
FNMA 30 YR	5.5	8/1/37	4,134	4,455	0.000%
FNMA 30 YR	5.5	8/1/37	1,278	1,377	0.000%
FNMA 30 YR	5.5	8/1/37	2,511	2,706	0.000%
FNMA 30 YR	5.5	8/1/37	97,195	104,725	0.005%
FNMA 30 YR	5.5	8/1/37	4,609	4,967	0.000%
FNMA 30 YR	5.5	8/1/37	23,186	24,988	0.001%
FNMA 30 YR	6.5	8/1/38	28,363	31,879	0.001%
FNMA 30 YR	6	8/1/38	15,247	16,685	0.001%
FNMA 30 YR	4.5	8/1/39	8,011	8,392	0.000%
FNMA 30 YR	4	8/1/42	278,011	285,956	0.013%
FNMA 30 YR	3.5	8/1/43	26,001	26,203	0.001%
FNMA 30 YR	3	8/1/43	45,008	44,240	0.002%
FNMA 30 YR	3.5	8/1/43	26,143	26,347	0.001%
FNMA 30 YR	3	8/1/47	707,251	692,079	0.032%
FNMA 30 YR	5	8/1/48	189,770	198,922	0.009%

FNMA 30 YR	3.5	8/1/56	342,281	341,403	0.016%
FNMA 30 YR	5.5	9/1/34	26,426	28,452	0.001%
FNMA 30 YR	5	9/1/35	6,912	7,342	0.000%
FNMA 30 YR	5.5	9/1/36	34,727	37,420	0.002%
FNMA 30 YR	6	9/1/38	23,300	25,456	0.001%
FNMA 30 YR	5.5	9/1/38	26,743	28,819	0.001%
FNMA 30 YR	4.5	9/1/39	19,318	20,238	0.001%
FNMA 30 YR	6	9/1/39	71,243	77,719	0.004%
FNMA 30 YR	4.5	9/1/40	64,431	67,519	0.003%
FNMA 30 YR	4	9/1/41	196,289	201,895	0.009%
FNMA 30 YR	5.5	9/1/41	86,565	93,279	0.004%
FNMA 30 YR	4.5	9/1/42	30,509	31,914	0.001%
FNMA 30 YR	3.5	9/1/43	135,807	136,908	0.006%
FNMA 30 YR	3.5	9/1/44	144,498	145,089	0.007%
FNMA 30 YR	3.5	9/1/45	351,520	352,850	0.016%
FNMA 30 YR	4	9/1/45	29,495	30,114	0.001%
FNMA 30 YR	4	9/1/46	23,853	24,355	0.001%
FNMA 30YR	4	11/1/40	400,126	411,157	0.019%
FNMA 30YR	6.5	7/1/32	18,820	21,214	0.001%
FNMA 30YR	5	7/1/41	85,553	90,853	0.004%
FNMA 30 YR TBA JAN	4	1/1/40	1,175,000	1,198,157	0.055%
FNMA 30 YR TBA JAN	3.5	1/1/41	1,090,000	1,090,151	0.050%
FNMA 30 YR TBA JAN	3	1/1/42	1,235,000	1,205,130	0.055%
FNMA ARM	4.82	12/1/35	3,515	3,698	0.000%
FNMA ARM	4.77	12/1/35	2,969	3,155	0.000%
FNR 2018-44 PC	4	6/25/44	316,718	325,381	0.015%
FNS 319 2	6.5	2/25/32	1,680	375	0.000%
Fortive			40,590	2,746,319	0.126%
FORTIVE CORPORATION CVT 5.000000 A			753	683,619	0.031%
Franco-Nevada			7,770	544,845	0.025%
FREMF 2018-K731 B 144A	3.91	2/25/25	180,000	178,665	0.008%
Fresenius			72,491	3,503,791	0.161%
GALC 2017-1 A3 144A	2.06	6/22/20	82,776	82,404	0.004%
GALXY 2018-29A A 144A	3.41	11/15/26	295,000	293,813	0.013%
GALXY 2018-29A B 144A	4.02	11/15/26	250,000	244,417	0.011%
Gam Holding			90,419	356,531	0.016%
Gardner denver Holdings			8,400	171,780	0.008%
GCBSL 2018-39A A1 144A	3.61	10/20/28	345,000	342,064	0.016%
GCP Applied Technologies			20,100	493,455	0.023%
GE			633,616	4,796,473	0.220%
GE CAPITAL INTL FUNDING	3.37	11/15/25	205,000	181,890	0.008%
GE CAPITAL INTL FUNDING	4.42	11/15/35	455,000	382,953	0.018%
GENERAL MOTORS CO	3.39	8/7/20	190,000	189,216	0.009%
GENERAL MOTORS FINL CO	4	10/6/26	100,000	89,467	0.004%
GENERAL MOTORS FINL CO	4.2	11/6/21	240,000	238,662	0.011%
GENERAL MOTORS FINL CO	4.35	4/9/25	95,000	90,361	0.004%
Genesee & Wyoming			3,200	236,864	0.011%
Gentherm			16,196	647,516	0.030%
GFMT 2018-1 A23 144A	3.5	11/25/57	191,760	188,941	0.009%
GFORT 2016-1 B 144A	2.41	5/17/21	100,000	99,689	0.005%
GFORT 2017-1 C 144A	2.97	1/18/22	375,000	374,227	0.017%
GFORT 2017-2 C 144A	2.63	7/15/22	135,000	133,576	0.006%
GFORT 2017-3 B 144A	2.26	8/16/21	220,000	218,848	0.010%
GFORT 2017-3 C 144A	2.46	8/16/21	220,000	218,801	0.010%
GFORT 2018-1 C 144A	3.25	3/15/22	450,000	449,998	0.021%
Gibraltar Industries			23,762	845,690	0.039%
GlaxoSmithKline, ADR			116,200	4,440,002	0.204%
Global Blood Therapeutics			11,434	469,366	0.022%
Global Payments			50,242	5,181,457	0.238%
GLP CAPITAL LP / FIN II	5.25	6/1/25	75,000	74,438	0.003%
GlycoMimetics			7,312	69,245	0.003%
GMALT 2016-2 B	2.08	3/20/20	180,000	179,695	0.008%
GMALT 2016-2 C	2.58	3/20/20	65,000	64,912	0.003%
GMCAR 2017-3A C 144A	2.52	3/16/23	90,000	88,626	0.004%
GNMA 30 YR	5	10/15/39	25,339	26,863	0.001%
GNMA 30 YR	7	2/15/30	5,010	5,076	0.000%
GNMA 30 YR	2.5	2/15/43	55,898	53,512	0.002%
GNMA 30 YR	5	9/15/39	20,356	21,584	0.001%
GNMA 30 YR	3	9/15/42	212,517	210,073	0.010%
GNMA 30 YR PLAT	5.5	10/15/38	29,589	32,026	0.001%
GNMA 30 YR PLAT	5	12/15/39	86,687	91,929	0.004%
GNMA 30 YR PLAT	5	2/15/40	33,648	36,014	0.002%

GNMA 30 YR PLAT	5	2/15/40	33,648	36,014	0.002%
GNMA 30 YR PLAT	5	6/15/40	31,283	33,165	0.002%
GNMA 30 YR PLAT	3	7/15/43	9,927	9,813	0.000%
GNMA 30 YR PLAT	4.5	9/15/45	56,543	59,036	0.003%
GNMA II 30 YR	4	1/20/48	22,789	23,347	0.001%
GNMA II 30 YR	6	12/20/38	38,795	42,246	0.002%
GNMA II 30 YR	3.5	2/20/46	184,436	186,269	0.009%
GNMA II 30 YR	3.5	2/20/48	454,728	457,217	0.021%
GNMA II 30 YR	3.5	2/20/48	253,539	254,979	0.012%
GNMA II 30 YR	3.5	3/20/43	116,907	117,693	0.005%
GNMA II 30 YR	3.5	6/20/43	171,584	173,045	0.008%
GNMA II 30 YR	5.5	6/20/44	111,253	119,230	0.005%
GNMA II 30 YR	5	9/20/47	314,492	327,464	0.015%
GNMA II TBA JAN	4.5	1/1/39	(20,000)	(20,695)	(0.001%)
GNMA II TBA JAN	3.5	1/1/41	(45,000)	(45,307)	(0.002%)
GNMA II 30 YR	4.5	10/20/40	119,745	125,655	0.006%
GNMA II 30 YR	3.5	10/20/44	144,468	145,871	0.007%
GNMA II 30 YR	3.5	10/20/44	25,540	25,774	0.001%
GNMA II 30 YR	5	10/20/47	29,223	30,428	0.001%
GNMA II 30 YR	4	10/20/48	373,369	382,616	0.018%
GNMA II 30 YR	4.5	11/20/39	9,577	10,053	0.000%
GNMA II 30 YR	4.5	11/20/40	165,135	173,284	0.008%
GNMA II 30 YR	4	11/20/42	73,722	76,128	0.003%
GNMA II 30 YR	3	11/20/46	233,082	229,571	0.011%
GNMA II 30 YR	3	11/20/46	40,746	40,126	0.002%
GNMA II 30 YR	5	11/20/47	125,421	130,594	0.006%
GNMA II 30 YR	4	11/20/48	518,904	531,755	0.024%
GNMA II 30 YR	5.5	1/20/36	76,575	81,709	0.004%
GNMA II 30 YR	3.5	1/20/43	25,653	25,962	0.001%
GNMA II 30 YR	3.5	1/20/46	18,125	18,284	0.001%
GNMA II 30 YR	3.5	1/20/46	17,286	17,423	0.001%
GNMA II 30 YR	4.5	1/20/47	126,818	132,967	0.006%
GNMA II 30 YR	5	1/20/48	262,711	273,547	0.013%
GNMA II 30 YR	6.5	12/20/33	764	867	0.000%
GNMA II 30 YR	5.5	12/20/39	14,231	15,172	0.001%
GNMA II 30 YR	2.5	12/20/42	135,374	131,082	0.006%
GNMA II 30 YR	3.5	12/20/42	90,391	91,479	0.004%
GNMA II 30 YR	5	12/20/47	347,055	361,371	0.017%
GNMA II 30 YR	4	2/20/44	222,657	229,724	0.011%
GNMA II 30 YR	3.5	2/20/45	52,709	53,128	0.002%
GNMA II 30 YR	3.5	2/20/46	213,276	214,960	0.010%
GNMA II 30 YR	4.5	3/20/41	17,696	18,570	0.001%
GNMA II 30 YR	5	4/20/40	18,980	20,131	0.001%
GNMA II 30 YR	3	4/20/46	92,863	91,564	0.004%
GNMA II 30 YR	3	4/20/47	125,958	124,020	0.006%
GNMA II 30 YR	4	4/20/47	226,360	232,167	0.011%
GNMA II 30 YR	4.5	5/20/40	30,253	31,745	0.001%
GNMA II 30 YR	3.5	5/20/45	20,089	20,248	0.001%
GNMA II 30 YR	3.5	5/20/45	38,792	39,096	0.002%
GNMA II 30 YR	3.5	5/20/46	18,279	18,422	0.001%
GNMA II 30 YR	3	5/20/46	20,116	19,841	0.001%
GNMA II 30 YR	3	5/20/46	23,116	22,818	0.001%
GNMA II 30 YR	4	5/20/47	701,911	719,295	0.033%
GNMA II 30 YR	5.5	5/20/48	522,500	547,228	0.025%
GNMA II 30 YR	5	5/20/48	59,933	63,111	0.003%
GNMA II 30 YR	5	6/20/40	35,738	38,421	0.002%
GNMA II 30 YR	3	6/20/46	49,925	49,212	0.002%
GNMA II 30 YR	5	6/20/47	81,552	85,099	0.004%
GNMA II 30 YR	5	6/20/48	69,586	73,276	0.003%
GNMA II 30 YR	5	6/20/48	183,574	192,736	0.009%
GNMA II 30 YR	5	7/20/39	14,301	15,237	0.001%
GNMA II 30 YR	4	7/20/42	78,384	80,950	0.004%
GNMA II 30 YR	3	7/20/46	678,489	668,582	0.031%
GNMA II 30 YR	3	7/20/46	21,407	21,131	0.001%
GNMA II 30 YR	3	7/20/46	44,823	44,208	0.002%
GNMA II 30 YR	3	7/20/46	42,789	42,206	0.002%
GNMA II 30 YR	3	7/20/46	64,484	63,604	0.003%
GNMA II 30 YR	3	7/20/46	16,810	16,581	0.001%
GNMA II 30 YR	3	7/20/46	86,467	85,286	0.004%
GNMA II 30 YR	5	7/20/47	55,155	57,430	0.003%
GNMA II 30 YR	5	7/20/48	24,859	26,179	0.001%
GNMA II 30 YR	5	8/20/40	26,260	27,723	0.001%

GNMA II 30 YR	5	8/20/41	63,527	67,266	0.003%
GNMA II 30 YR	3	8/20/45	206,907	204,227	0.009%
GNMA II 30 YR	3	8/20/46	491,417	484,467	0.022%
GNMA II 30 YR	3	8/20/46	22,713	22,390	0.001%
GNMA II 30 YR	3	8/20/46	30,927	30,505	0.001%
GNMA II 30 YR	3	8/20/46	30,625	30,231	0.001%
GNMA II 30 YR	5	8/20/47	90,842	94,589	0.004%
GNMA II 30 YR	4.5	9/20/40	68,318	71,683	0.003%
GNMA II 30 YR	4	9/20/42	8,884	9,173	0.000%
GNMA II 30 YR	3.5	9/20/43	172,995	175,074	0.008%
GNMA II 30 YR	3	9/20/46	20,091	19,805	0.001%
GNMA II 30 YR	3	9/20/46	22,068	21,767	0.001%
GNMA II 30 YR	5	9/20/48	69,745	74,013	0.003%
GNR 2010-103 IN	4.5	2/20/39	3,239	128	0.000%
GNR 2011-41 AI	4.5	12/20/39	38,282	2,113	0.000%
GNR 2012-94 BI	4	5/20/37	134,576	15,975	0.001%
GNR 2013-24 OI	4	2/20/43	42,553	8,790	0.000%
GNR 2013-82 IG	3.5	5/20/43	58,375	12,386	0.001%
GNR 2014-160 DI	3.5	4/20/39	75,825	7,099	0.000%
GNR 2017-184 JH	3	12/20/47	225,889	225,731	0.010%
GNR 2018-8 DA	3	11/20/47	180,746	179,755	0.008%
GN Store Nord			56,878	2,131,163	0.098%
Goldman Sachs			177	29,568	0.001%
GOLDMAN SACHS GROUP INC	3.5	11/16/26	60,000	55,653	0.003%
GOLDMAN SACHS GROUP INC	2.91	6/5/23	830,000	791,549	0.036%
Goosehead Insurance			7,900	207,691	0.010%
GOVT NATL MTG ASSN I	8	4/15/22	1,026	1,028	0.000%
GOVT NATL MTG ASSN II	8	10/20/25	88	94	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	1,405	1,513	0.000%
Graco			16,110	674,204	0.031%
Great Portland Estates			136,061	1,143,733	0.052%
GrubHub			3,793	291,340	0.013%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	43,306	42,416	0.002%
GSMS 2014-GC26 A5	3.63	11/10/47	115,000	116,718	0.005%
GSMS 2018-FBLU A 144A	3.41	11/15/35	225,000	224,052	0.010%
GTP ACQUISITION PARTNERS 144A	2.35	6/15/20	365,000	359,130	0.016%
GTT Communications			17,700	418,782	0.019%
Guaranty Bancorp			16,900	350,675	0.016%
Guardant Health			2,257	84,841	0.004%
Guidewire Software			1,000	80,230	0.004%
GWT 2017-WOLF A 144A	3.46	9/15/34	400,000	393,028	0.018%
GWT 2017-WOLF B 144A	3.66	9/15/34	210,000	207,031	0.009%
HALFMOON PARENT INC 144A	4.38	10/15/28	220,000	221,006	0.010%
HALFMOON PARENT INC 144A	4.13	11/15/25	460,000	460,190	0.021%
HALFMOON PARENT INC 144A	4.9	12/15/48	260,000	255,876	0.012%
HALST 2016-B A4 144A	1.68	4/15/20	40,061	40,035	0.002%
HALST 2016-C A3 144A	1.49	2/18/20	34,206	34,176	0.002%
HALST 2018-A A3 144A	2.81	4/15/21	225,000	224,207	0.010%
Hamamatsu Photonics KK			35,300	1,182,995	0.054%
Hanger			19,600	371,420	0.017%
Hanover Insurance Group			9,800	1,144,346	0.052%
Harris			13,848	1,864,633	0.086%
HART 2016-B D	2.68	9/15/23	175,000	173,385	0.008%
Hawaiian Airlines			19,300	509,713	0.023%
Haynes International			14,025	370,260	0.017%
HCA Healthcare			9,353	1,163,981	0.053%
HEALTHCARE REALTY TRUST	3.63	1/15/28	260,000	244,258	0.011%
Healthcare Services			11,000	441,980	0.020%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	175,000	180,450	0.008%
Heritage Commerce			37,430	424,456	0.019%
Heritage-Crystal Clean			15,000	345,150	0.016%
Heritage Financial Corp.			17,900	531,988	0.024%
HESS CORP	4.3	4/1/27	370,000	338,648	0.016%
HESS CORP	5.8	4/1/47	265,000	238,432	0.011%
HGVT 2014-AA A 144A	1.77	11/25/26	47,210	46,455	0.002%
HGVT 2017-AA A 144A	2.66	12/26/28	58,857	58,247	0.003%
HIGHWOODS REALTY LP	4.13	3/15/28	155,000	151,841	0.007%
HILT 2018-ORL A 144A	3.23	12/15/34	375,000	372,116	0.017%
Hilton Worldwide Holdings			24,718	1,774,752	0.081%
HLA 2014-3A AR 144A	3.57	10/22/25	250,000	249,494	0.011%
HMS Holdings			27,300	767,949	0.035%
HNGRY 2018-1A AI 144A	4.25	6/20/48	194,513	196,687	0.009%

HNGRY 2018-1A All 144A	4.96	6/20/48	249,375	253,976	0.012%
Hologic			33,314	1,369,205	0.063%
Home Bancshares			58,300	952,622	0.044%
Honda Motor			50,500	1,330,426	0.061%
Honeywell International			51,505	6,804,841	0.312%
HONK 2018-1A A2 144A	4.74	4/20/48	34,825	35,451	0.002%
Hope Bancorp			25,800	305,988	0.014%
HPLY 2017-HIT A 144A	3.24	5/8/30	100,000	98,527	0.005%
HSBC HOLDINGS PLC	2.65	1/5/22	200,000	194,090	0.009%
HSBC HOLDINGS PLC	3.26	3/13/23	275,000	269,434	0.012%
Humana			10,502	3,008,613	0.138%
HUMANA INC	3.85	10/1/24	65,000	64,019	0.003%
Huron Consulting Group			6,100	312,991	0.014%
HUTCH WHAMPOA INT 14 LTD	3.63	10/31/24	250,000	247,093	0.011%
IAC/InterActiveCorp			5,912	1,082,132	0.050%
ICU Medical			2,829	649,623	0.030%
IHPT 2018-STAY A 144A	3.16	1/15/33	125,000	123,973	0.006%
IHS Markit			3,232	155,039	0.007%
Illinois Tool Works			14,117	1,788,483	0.082%
Illumina			1,788	536,275	0.025%
ImmunoGen			4,722	22,666	0.001%
Immunomedics			18,000	256,860	0.012%
Independence			590,353	1,588,370	0.073%
Independent Bank Group			7,945	363,643	0.017%
INDONESIA	2.95	1/11/23	295,000	282,341	0.013%
INDONESIA 144A	3.7	1/8/22	795,000	787,890	0.036%
Infosys, ADR			223,300	2,125,816	0.098%
ING Groep			359,924	3,871,563	0.178%
Inphi			19,797	636,474	0.029%
Insmid			31,638	415,091	0.019%
Intercontinental Exchange			115,043	8,666,189	0.397%
International Paper			59,146	2,387,133	0.109%
Intesa Sanpaolo			884,692	1,969,876	0.090%
Intuit			39,031	7,683,252	0.352%
Intuitive Surgical			17,092	8,185,701	0.375%
Investors Bancorp			48,300	502,320	0.023%
J2 Acquisition			44,776	411,528	0.019%
J2 ACQUISITION LTD WTS 10/20			39,216	16,667	0.001%
Jagged Peak Energy			34,700	316,464	0.015%
JBG SMITH Properties, REIT			7,500	261,075	0.012%
JIMMY 2017-1A A2I 144A	3.61	7/30/47	54,313	54,159	0.002%
JOBSOHIO BEV SYS LIQ PROFIT SR B	4.53	1/1/35	225,000	240,127	0.011%
John Bean Technologies			16,147	1,159,516	0.053%
Johnson Matthey			71,621	2,557,275	0.117%
JPMBB 2014-C19 AS	4.24	4/15/47	125,000	127,303	0.006%
JPMBB 2014-C22 A4	3.8	9/15/47	180,000	182,983	0.008%
JPMBB 2014-C24 A5	3.64	11/15/47	65,000	65,559	0.003%
JPMCC 2012-C8 A3	2.83	10/15/45	129,545	127,231	0.006%
JPMCC 2013-LC11 A5	2.96	4/15/46	90,000	88,585	0.004%
JPMCC 2016-JP2 AS	3.06	8/15/49	165,000	154,850	0.007%
JPMCC 2017-JP5 AS	3.88	3/15/50	430,000	425,635	0.020%
JPMCC 2018-WPT AFX 144A	4.25	7/5/33	80,000	83,039	0.004%
JPMDB 2018-C8 C	4.75	6/15/51	165,000	162,056	0.007%
JPMorgan Chase			129,820	12,673,028	0.581%
JPMORGAN CHASE & CO	2.95	10/1/26	775,000	715,976	0.033%
JPMORGAN CHASE & CO	3.72	10/24/23	925,000	924,153	0.042%
JPMORGAN CHASE & CO	3.3	4/1/26	495,000	471,946	0.022%
JPMORGAN CHASE & CO	3.54	5/1/28	120,000	114,416	0.005%
JPMORGAN CHASE & CO	3.2	6/15/26	125,000	117,627	0.005%
JPMORGAN CHASE & CO	3.9	7/15/25	65,000	64,417	0.003%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	270,000	268,207	0.012%
Kansas City Southern			24,266	2,316,190	0.106%
KAZMUNAYGAS NATIONAL CO	4.75	4/19/27	350,000	341,555	0.016%
Kering			5,664	2,653,409	0.122%
Keysight Technologies			69,665	4,324,803	0.198%
KEYSIGHT TECHNOLOGIES	4.6	4/6/27	400,000	397,911	0.018%
Kimberly-Clark			42,875	4,885,178	0.224%
KIMCO REALTY CORP	3.3	2/1/25	120,000	114,220	0.005%
KIMCO REALTY CORP	3.8	4/1/27	280,000	269,676	0.012%
Kingfisher			955,078	2,511,180	0.115%
Kirin Holdings			69,800	1,455,439	0.067%
Knight-Swift Transportation Holdings			4,124	103,389	0.005%

Knorr-Bremse			19,010	1,712,401	0.079%
Koninklijke Philips			177,319	6,216,721	0.285%
Kosmos Energy			13,868	56,443	0.003%
Kraft Heinz			23,714	1,020,651	0.047%
Kroger			66,114	1,818,135	0.083%
KT			55,697	1,601,009	0.073%
L3 Technologies			386	67,033	0.003%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	100,000	140,878	0.006%
Lam Research			575	78,298	0.004%
Landstar System			4,700	449,649	0.021%
Largan Precision			13,000	1,356,485	0.062%
Las Vegas Sands			53,612	2,790,505	0.128%
Lattice Semiconductor			137,224	949,590	0.044%
LBTY 2016-225L A 144A	3.6	2/10/36	100,000	99,793	0.005%
Legrand			29,224	1,652,106	0.076%
Lennox International			400	87,544	0.004%
Littelfuse			1,500	257,220	0.012%
Live Oak Bancshares			20,856	308,877	0.014%
Lloyds Banking Group			4,702,654	3,099,900	0.142%
LM Ericsson			184,511	1,633,285	0.075%
Lojas Renner			143,549	1,566,077	0.072%
L'Oreal			17,985	4,115,409	0.189%
LOS ANGELES CA CMNTY CLG BUILD AMERICA	6.75	8/1/49	215,000	310,862	0.014%
Loxo Oncology			2,600	364,182	0.017%
Luxfer Holdings			26,600	468,958	0.022%
MACOM Technology Solutions Holdings			20,300	294,553	0.014%
Macquarie Group			40,295	3,086,435	0.142%
MacroGenics			3,840	48,768	0.002%
Madrigal Pharmaceuticals			791	89,162	0.004%
Magna International			128,468	5,838,871	0.268%
MAGNE 2016-18A AR 144A	3.7	11/15/28	250,000	247,665	0.011%
Magnolia Oil & Gas			16,500	184,965	0.008%
Marriott			26,602	2,887,913	0.132%
Marriott Vacations Worldwide			1,894	133,546	0.006%
Marsh & McLennan			64,251	5,124,017	0.235%
MARTIN MARIETTA MATERIAL	4.25	7/2/24	295,000	293,673	0.013%
Martin Marietta Materials			520	89,372	0.004%
MasterCard			73,450	13,856,343	0.636%
Matador Resources			19,950	309,824	0.014%
Matson			24,500	784,490	0.036%
Maxim Integrated Products			65,994	3,355,795	0.154%
MBALT 2017-A A3	1.79	4/15/20	590,000	588,231	0.027%
McDonald's			40,590	7,207,566	0.331%
MCMLT 2016-1 A1 144A	2.5	4/25/57	60,531	59,226	0.003%
MCMLT 2017-2 A1 144A	2.75	7/25/59	168,553	165,333	0.008%
MCMLT 2018-1 A1 144A	3.25	5/25/62	228,428	225,568	0.010%
MD ST TRANS BUILD AMERICA	5.89	7/1/43	80,000	100,122	0.005%
Medtronic			104,168	9,475,121	0.435%
Meggitt			489,847	2,942,527	0.135%
Melrose Industries			660,047	1,378,907	0.063%
Merck			173,790	13,279,294	0.609%
Meridian Bancorp			40,748	583,511	0.027%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	25,000	35,488	0.002%
MGM Resorts International			24,333	590,319	0.027%
Michaels			43,700	591,698	0.027%
Microchip Technology			3,025	217,558	0.010%
Micron Technology			2,966	94,111	0.004%
Microsoft			454,195	46,132,586	2.116%
Middlesex Water			6,930	369,716	0.017%
Minerals Technologies			5,600	287,504	0.013%
Miraca Holdings			34,100	769,695	0.035%
Mitsubishi Corporation			114,100	3,128,228	0.143%
Mitsubishi Electric			407,200	4,490,440	0.206%
Mitsubishi UFJ Financial			791,200	3,882,938	0.178%
Mitsubishi UFJ Lease & Finance			286,700	1,374,160	0.063%
Mitsui Fudosan			103,600	2,301,153	0.106%
MKS Instruments			4,700	303,667	0.014%
MMAF 2014-AA A4 144A	1.59	2/8/22	100,246	99,475	0.005%
MMAF 2016-AA A4 144A	1.76	1/17/23	185,000	181,473	0.008%
MMAF 2017-B A5 144A	2.72	6/15/40	490,000	478,217	0.022%
Molina Healthcare			16,823	1,955,169	0.090%
Momenta Pharmaceuticals			16,726	184,655	0.008%

Moncler			71,781	2,388,707	0.110%
Monolithic Power Systems			2,345	272,606	0.013%
Monro			25,700	1,766,875	0.081%
Moog			6,600	511,368	0.023%
Morgan Stanley			215,331	8,537,874	0.392%
MORGAN STANLEY	3.75	2/25/23	735,000	732,943	0.034%
Motorola Solutions			1,976	227,319	0.010%
MPT OPER PARTNERSP/FINL	5	10/15/27	240,000	219,000	0.010%
MSBAM 2014-C18 300A	3.75	8/15/31	125,000	125,523	0.006%
MSBAM 2015-C24 AS	4.04	5/15/48	55,000	55,828	0.003%
MSBAM 2015-C27 AS	4.07	12/15/47	175,000	179,364	0.008%
MSC 2015-MS1 AS	4.03	5/15/48	25,000	25,670	0.001%
MSC 2017-ASHF B 144A	3.71	11/15/34	240,000	238,854	0.011%
MSC 2017-JWDR A 144A	3.31	11/15/34	370,000	365,826	0.017%
MSC 2017-JWDR B 144A	3.66	11/15/34	245,000	242,516	0.011%
MSCCG 2018-SELF A 144A	3.36	10/15/37	235,000	232,061	0.011%
Mueller Water Products			76,000	691,600	0.032%
Munich Re			21,829	4,760,885	0.218%
Murata Manufacturing			12,500	1,684,373	0.077%
MVWOT 2013-1A A 144A	2.15	4/22/30	15,985	15,792	0.001%
MVWOT 2014-1A A 144A	2.25	9/22/31	27,178	26,742	0.001%
MVWOT 2017-1A A 144A	2.42	12/20/34	71,354	69,921	0.003%
MyoKardia			5,683	277,671	0.013%
NALT 2017-B A3	2.05	9/15/20	250,000	248,166	0.011%
National Bank of Canada			77,400	3,177,754	0.146%
National Commerce			7,200	259,200	0.012%
National Grid			266,795	2,610,141	0.120%
National Instruments			18,154	823,829	0.038%
National Vision Holdings			13,451	378,915	0.017%
NAVER			7,836	858,793	0.039%
NAVSL 2016-1A A 144A	3.21	2/25/70	377,356	376,387	0.017%
NAVSL 2017-A A2A 144A	2.88	12/16/58	100,000	97,806	0.004%
NAVSL 2018-2A A2 144A	2.89	3/25/67	425,000	425,131	0.019%
Nestle			159,189	12,920,229	0.593%
Netflix			22,201	5,942,320	0.273%
NETFLIX INC 144A	4.63	5/15/29	290,000	325,622	0.015%
NEUB 2015-19A A2R2 144A	3.59	7/15/27	625,000	599,114	0.027%
NEUB 2017-16SA A 144A	3.29	1/15/28	325,000	319,016	0.015%
Nevro			4,560	177,338	0.008%
NextEra Energy			60,172	10,459,097	0.480%
NEXTERA ENERGY INC CVT 6.123000			33,423	1,921,034	0.088%
Nextera Energy Partners			11,100	477,855	0.022%
Nielsen Holdings			139,461	3,253,625	0.149%
Nippon Telegraph & Telephone			183,200	7,474,433	0.343%
NiSource			117,613	2,981,490	0.137%
Nomad Foods			1,900	31,768	0.001%
Nordea Bank Abp			484,110	4,075,333	0.187%
Norfolk Southern			2,279	340,802	0.016%
Northern Star Resources			52,795	344,623	0.016%
Northern Trust			1,527	127,642	0.006%
Northrop Grumman			40,308	9,871,429	0.453%
Norwegian Cruise Line Holdings			10,867	460,652	0.021%
Novanta			18,968	1,194,984	0.055%
Novartis			116,793	10,002,652	0.459%
Novo Nordisk			36,691	1,685,110	0.077%
NSLT 2006-1 A6 144A	3.1	8/23/36	375,000	365,717	0.017%
NuVasive			10,800	535,248	0.025%
NVIDIA			11,145	1,487,858	0.068%
NXP BV/NXP FUNDING LLC 144A	4.88	3/1/24	160,000	160,400	0.007%
NXP Semiconductors			60,960	4,467,149	0.205%
NYC FIN AUTH BUILD AMERICA	5.51	8/1/37	325,000	381,622	0.018%
NYC MUN WTR SWR BUILD AMERICA	5.95	6/15/42	55,000	71,360	0.003%
NYC SR H-1 BABS	5.85	6/1/40	90,000	111,175	0.005%
Occidental Petroleum			54,630	3,353,189	0.154%
OCT23 2015-1A A1R 144A	3.29	7/15/27	250,000	246,596	0.011%
OCT36 2018-1A A1 144A	3.41	4/15/31	515,000	504,956	0.023%
Okta			2,300	146,740	0.007%
Ollies Bargain Outlet Holdings			16,258	1,081,320	0.050%
OMNICOM GROUP INC	3.65	11/1/24	410,000	396,007	0.018%
OMPT 2017-1MKT A 144A	3.61	2/10/32	100,000	100,417	0.005%
Omron			43,700	1,584,207	0.073%
ONE Gas			24,700	1,966,120	0.090%

Orchard therapeutics, ADR			3,367	52,963	0.002%
Origin Bancorp			10,141	345,605	0.016%
Osisko Gold Royalties			30,000	263,038	0.012%
OZLM 2014-7RA A1R 144A	3.46	7/17/29	500,000	493,860	0.023%
OZLM 2014-8A A1RR 144A	3.63	10/17/29	370,000	368,072	0.017%
PACCAR			21,877	1,250,052	0.057%
Pacific Premier Bancorp			15,800	403,216	0.018%
Pacira Pharmaceuticals			7,590	326,522	0.015%
Panasonic			281,500	2,528,835	0.116%
Papa John's International			9,200	366,252	0.017%
Paramount, REIT			61,161	768,182	0.035%
Paycom Software			2,800	342,860	0.016%
PayPal Holdings			96,836	8,142,939	0.373%
PCT 2016-PLSD A 144A	2.71	4/13/33	355,000	348,924	0.016%
PDF Solutions			24,769	208,803	0.010%
PennyMac Financial Services			15,400	327,404	0.015%
Performance Food			25,614	826,564	0.038%
Perrigo			6,590	255,363	0.012%
Persimmon			96,462	2,375,454	0.109%
PERTAMINA PERSERO PT 144A	6.45	5/30/44	450,000	471,446	0.022%
PERU LNG SRL	5.38	3/22/30	500,000	486,275	0.022%
PERUSAHAAN LISTRIK NEGAR 144A	5.45	5/21/28	500,000	507,607	0.023%
PETROLEOS MEXICANOS	5.5	1/21/21	465,000	463,958	0.021%
PETROLEOS MEXICANOS	6.5	1/23/29	135,000	126,124	0.006%
PETROLEOS MEXICANOS	4.88	1/24/22	620,000	605,120	0.028%
PETROLEOS MEXICANOS	4.75	2/26/29	300,000	315,145	0.014%
PETROLEOS MEXICANOS	6.38	2/4/21	380,000	385,130	0.018%
PETROLEOS MEXICANOS	5.38	3/13/22	210,000	206,745	0.009%
PETROLEOS MEXICANOS	5.13	3/15/23	270,000	320,694	0.015%
Pfizer			530,010	23,134,937	1.061%
PG&E			68,282	1,621,698	0.074%
PGT Innovations			29,695	470,666	0.022%
Philip Morris International			78,316	5,228,376	0.240%
Ping An Insurance			318,500	2,809,811	0.129%
Pinnacle Financial Partners			19,086	879,865	0.040%
PLAINS ALL AMER PIPELINE	4.65	10/15/25	450,000	437,574	0.020%
PLAINS ALL AMER PIPELINE	2.85	1/31/23	55,000	51,770	0.002%
PNC Financial Services Group			72,665	8,495,265	0.390%
PNM Resources			30,200	1,240,918	0.057%
Pola Orbis Holdings			37,700	1,015,946	0.047%
PolyOne			13,400	383,240	0.018%
Post Holdings			14,800	1,319,124	0.061%
PRA Group			31,900	777,403	0.036%
Prestige Consumer Healthcare			14,500	447,760	0.021%
PRICELINE GROUP INC/THE	3.65	3/15/25	310,000	299,679	0.014%
PRICELINE GROUP INC/THE	3.6	6/1/26	280,000	268,422	0.012%
PRINCIPAL FINANCIAL GROUP	4.7	5/15/55	295,000	284,306	0.013%
Principia Biopharma			5,797	158,780	0.007%
PRK 2017-280P A 144A	3.34	9/15/34	340,000	336,602	0.015%
Procter & Gamble			31,902	2,932,432	0.134%
Progressive			10,349	624,355	0.029%
Prologis, REIT			38,923	2,285,559	0.105%
Proofpoint			9,400	787,814	0.036%
Prosperity Bancshares			12,700	791,210	0.036%
Prudential			230,488	4,115,702	0.189%
Prudential Financial			23,981	1,955,651	0.090%
Prysmian			80,957	1,575,184	0.072%
PS Business Parks, REIT			11,864	1,554,184	0.071%
PTC Therapeutics			2,800	96,096	0.004%
Public Storage, REIT			4,721	955,578	0.044%
Pure Storage			13,375	215,070	0.010%
Q2 Holdings			3,166	156,875	0.007%
Quaker Chemical			1,500	266,565	0.012%
Qualcomm			77,771	4,425,948	0.203%
Quanex Building Products			18,563	252,271	0.012%
Quidel			18,825	919,037	0.042%
Quotient Technology			22,080	235,814	0.011%
QVC INC	5.13	7/2/22	605,000	602,844	0.028%
Radian			30,100	492,436	0.023%
Radius Health			24,500	404,005	0.019%
Raymond James Financial			18,936	1,409,028	0.065%
Reata Pharmaceuticals			1,200	67,320	0.003%

Recruit Holdings			89,400	2,159,790	0.099%
Redfin			19,713	283,867	0.013%
Red Hat			4,747	833,763	0.038%
Red Robin Gourmet Burgers			14,293	381,909	0.018%
REGENCY CENTERS LP	3.6	2/1/27	160,000	152,885	0.007%
REGENCY CENTERS LP	4.13	3/15/28	85,000	83,774	0.004%
Regency Centers, REIT			7,440	436,579	0.020%
REI - SECURITY LENDING COLLATERAL			719,415	7,194,149	0.330%
Renesas Electronics			183,200	832,081	0.038%
Rentokil Initial			188,195	809,615	0.037%
Republic Services			24,357	1,755,896	0.081%
Restaurant Brands International			22,904	1,197,879	0.055%
RETL 2018-RVP A 144A	3.56	3/15/33	130,315	130,053	0.006%
Rev			18,043	135,503	0.006%
REYNOLDS AMERICAN INC	5.85	8/15/45	130,000	121,206	0.006%
RH			3,518	421,527	0.019%
Rio Tinto			20,892	1,156,288	0.053%
Roche Holding			34,104	8,466,619	0.388%
Roper Technologies			19,302	5,144,369	0.236%
Ross Stores			75,739	6,301,485	0.289%
ROYAL BK SCOTLND GRP PLC	3.5	5/15/23	245,000	234,968	0.011%
Royal Caribbean Cruises			23,190	2,267,750	0.104%
Royal Dutch Shell, ADR			82,900	4,969,026	0.228%
Rsa Insurance			184,648	1,211,800	0.056%
SABINE PASS LIQUEFACTION	5	3/15/27	545,000	546,363	0.025%
SABINE PASS LIQUEFACTION	5.75	5/15/24	100,000	104,833	0.005%
SABINE PASS LIQUEFACTION	5.88	6/30/26	165,000	174,075	0.008%
SACI FALABELLA	4.38	1/27/25	500,000	488,899	0.022%
Safety Insurance Group			5,858	479,243	0.022%
SAGE Therapeutics			13,288	1,272,858	0.058%
Salesforce.com			72,981	9,996,208	0.458%
Samsonite International			423,600	1,203,376	0.055%
Samsung Electronics			149,911	5,218,660	0.239%
Sanderson Farms			7,700	764,533	0.035%
Sanofi			56,106	4,867,197	0.223%
Sarepta Therapeutics			1,400	152,782	0.007%
SBA TOWER TRUST 144A	2.9	10/15/19	165,000	163,916	0.008%
SBA TOWER TRUST 144A	3.16	10/8/20	455,000	451,570	0.021%
SBA TOWER TRUST 144A	3.87	10/8/24	290,000	292,699	0.013%
SBA TOWER TRUST 144A	3.45	3/15/23	125,000	123,966	0.006%
SBA TOWER TRUST 144A	3.17	4/15/22	280,000	274,824	0.013%
Scentre			692,737	1,904,451	0.087%
Schneider National			18,649	348,177	0.016%
Scholar Rock Holding			2,492	57,241	0.003%
SCRT 2016-1 M1 144A	3	9/25/55	60,000	57,781	0.003%
SC ST PSA REV TXBL OBLIG SR E	4.32	12/1/27	115,000	114,016	0.005%
SDART 2015-3 E 144A	4.5	6/17/23	625,000	630,391	0.029%
SDART 2015-4 C	2.97	3/15/21	244,679	244,573	0.011%
SDART 2017-1 B	2.1	6/15/21	31,396	31,320	0.001%
SDART 2017-1 C	2.58	5/16/22	40,000	39,777	0.002%
SDART 2018-1 C	2.96	3/15/24	100,000	99,547	0.005%
SDART 2018-2 B	3.03	9/15/22	185,000	184,793	0.008%
SDART 2018-2 C	3.35	7/17/23	120,000	120,118	0.006%
SDART 2018-5 B	3.52	12/15/22	175,000	175,121	0.008%
Seacoast Banking			37,009	962,974	0.044%
Seattle Genetics			4,630	262,336	0.012%
Selective Insurance			25,060	1,527,156	0.070%
Sembcorp Industries			307,120	572,198	0.026%
Sempra Energy			82,369	8,911,502	0.409%
SEMPRA ENERGY	3.4	2/1/28	165,000	150,828	0.007%
SEMPRA ENERGY	3.8	2/1/38	160,000	137,789	0.006%
SEMPRA ENERGY	4	2/1/48	95,000	79,739	0.004%
SEMPRA ENERGY	3.25	6/15/27	90,000	83,024	0.004%
SEMPRA ENERGY CVT 6.00% A 1/21			9,440	907,696	0.042%
SEMPRA ENERGY CVT 6.75% B 7/21			4,954	468,707	0.021%
SEMT 2013-4 B1	3.49	4/25/43	333,717	329,122	0.015%
SEMT 2017-5 B1 144A	3.88	8/25/47	125,823	126,169	0.006%
SEMT 2017-CH2 A19 144A	4	12/25/47	274,594	273,715	0.013%
SEMT 2018-CH1 A2 144A	3.5	2/25/48	87,780	87,538	0.004%
SEMT 2018-CH2 A21 144A	4	6/25/48	251,866	252,357	0.012%
SEMT 2018-CH4 A2 144A	4	10/25/48	300,477	304,571	0.014%
ServiceNow			44,911	7,996,404	0.367%

Seven Generations Energy			49,000	399,839	0.018%
Seven & i Holdings			84,200	3,658,920	0.168%
Sherwin-Williams			2,774	1,091,458	0.050%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	305,000	289,267	0.013%
Shire, ADR			14,100	2,453,964	0.113%
Siemens			66,564	7,428,654	0.341%
Siemens Healthineers			37,752	1,577,532	0.072%
SIGMA ALIMENTOS SA	4.13	5/2/26	450,000	421,317	0.019%
Simmons First National			14,000	337,820	0.015%
Simply Good Foods			40,612	767,567	0.035%
Simpson Manufacturing			9,700	525,061	0.024%
SiteOne Landscape Supply			20,615	1,139,391	0.052%
SJW			13,158	731,848	0.034%
Skyline Champion			21,857	321,079	0.015%
SLIDE 2018-FUN E 144A	4.76	6/15/31	228,456	225,946	0.010%
SLMA 2008-4 A4	4.14	7/25/22	66,323	67,154	0.003%
SLMA 2008-5 A4	4.19	7/25/23	218,742	222,248	0.010%
SLMA 2008-9 A	3.99	4/25/23	208,191	209,278	0.010%
SLM Corporation			55,202	458,729	0.021%
SMAT 2016-2US A3A	1.71	3/15/21	242,125	239,839	0.011%
SMB 2015-B A2A 144A	2.98	7/15/27	133,026	132,764	0.006%
SMB 2015-C A3 144A	4.41	8/16/32	240,000	247,146	0.011%
SMB 2016-A A2A 144A	2.7	5/15/31	77,595	77,574	0.004%
SMB 2016-B A2A 144A	2.43	2/17/32	665,565	651,697	0.030%
SMB 2016-C A2A 144A	2.34	9/15/34	365,943	353,572	0.016%
SMB 2017-B A2A 144A	2.82	10/15/35	588,000	574,891	0.026%
SMB 2018-B A2A 144A	3.6	1/15/37	225,000	227,839	0.010%
SMB 2018-B A2B 144A	3.18	1/15/37	100,000	99,315	0.005%
SMB 2018-C A2A 144A	3.63	11/15/35	260,000	261,765	0.012%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	245,000	245,371	0.011%
SMC			5,600	1,686,007	0.077%
Softbank			23,300	1,526,131	0.070%
SOLVAY FINANCE (AMERICA) 144A	4.45	12/3/25	250,000	248,435	0.011%
Sony			36,500	1,759,651	0.081%
South32			633,476	1,506,922	0.069%
SOUTHERN CO	3.25	7/1/26	260,000	242,730	0.011%
Southern Company			149,727	6,576,010	0.302%
South Jersey Industries			4,148	115,314	0.005%
SOUTH JERSEY INDUSTRIES CVT 7.25% 04/21			4,357	202,157	0.009%
South State			10,166	609,452	0.028%
Southwest Gas Holdings			19,643	1,502,690	0.069%
Spark Therapeutics			3,900	152,646	0.007%
S&P Global			7,579	1,287,975	0.059%
Splunk			20,184	2,116,292	0.097%
SRFC 2014-2A A 144A	2.05	6/20/31	20,295	20,270	0.001%
SRFC 2015-2A A 144A	2.43	6/20/32	47,494	46,820	0.002%
SRFC 2015-3A A 144A	2.58	9/20/32	19,675	19,476	0.001%
SS&C Technologies Holdings			34,398	1,551,694	0.071%
SSE			48,461	669,226	0.031%
STACR 2014-HQ2 M2	4.71	9/25/24	170,155	173,717	0.008%
STACR 2015-DNA1 M2	4.36	10/25/27	245,362	248,387	0.011%
STACR 2015-DNA3 M2	5.36	4/25/28	127,408	130,884	0.006%
STACR 2015-HQ1 M2	4.71	3/25/25	8,092	8,107	0.000%
STACR 2015-HQ2 M2	4.46	5/25/25	174,191	176,865	0.008%
STACR 2016-DNA1 M2	5.41	7/25/28	181,926	185,090	0.008%
STACR 2016-DNA3 M2	4.51	12/25/28	177,367	178,965	0.008%
STACR 2016-HQA3 M2	3.86	3/25/29	250,000	251,248	0.012%
STACR 2017-DNA2 M1	3.71	10/25/29	221,102	222,302	0.010%
STACR 2017-HQA1 M1	3.71	8/25/29	182,097	182,651	0.008%
STACR 2017-HQA2 M1	3.31	12/25/29	180,388	180,266	0.008%
STACR 2017-HQA3 M1	3.06	4/25/30	168,610	168,281	0.008%
STACR 2018-DNA1 M1	2.96	7/25/30	97,577	97,092	0.004%
STACR 2018-DNA2 M1 144A	3.31	12/25/30	550,000	549,364	0.025%
STACR 2018-DNA2 M2 144A	4.66	12/25/30	215,000	208,723	0.010%
STACR 2018-DNA3 M 144A	3.26	9/25/48	90,000	89,827	0.004%
STACR 2018-HRP2 M1 144A	3.36	2/25/47	135,000	134,810	0.006%
STACR 2018-HRP2 M2 144A	3.76	2/25/47	260,000	260,080	0.012%
STACR 2018-SPI1 M2 144A	3.74	2/25/48	90,000	81,090	0.004%
STACR 2018-SPI2 M2 144A	3.82	5/25/48	50,000	44,953	0.002%
STACR 2018-SPI3 M2 144A	4.17	8/25/48	275,000	256,695	0.012%
STACR 2018-SPI4 M2 144A	4.46	11/25/48	465,000	428,760	0.020%
Standard Chartered			283,192	2,200,874	0.101%

Stanley Electric			57,200	1,600,145	0.073%
STAR 2018-IMC2 A1 144A	4.12	10/25/48	225,343	227,148	0.010%
STAT 2015-1A A4 144A	1.78	1/15/21	161,171	160,525	0.007%
State Auto Financial			11,000	374,440	0.017%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	250,000	252,562	0.012%
STATE GRID OVERSEAS INV 144A	2.75	5/4/22	535,000	522,154	0.024%
State Street			17,657	1,113,627	0.051%
STERIS			10,100	1,079,185	0.049%
Sterling Bancorp Inc/MI			23,412	162,713	0.007%
StoneCo			12,013	221,520	0.010%
StoneCo			21,168	370,821	0.017%
Stora Enso			186,265	2,159,503	0.099%
Storebrand			376,095	2,682,995	0.123%
Stroeer SE & Co KGaA			26,498	1,284,311	0.059%
Stryker			84,397	13,229,230	0.607%
Sumitomo Corporation			337,100	4,783,035	0.219%
Sumitomo Metal Mining			55,700	1,491,617	0.068%
Sumitomo Mitsui Trust Holdings			66,858	2,434,765	0.112%
Sumitomo Rubber Industries			56,600	666,345	0.031%
Sun Hydraulics			8,674	287,890	0.013%
Sun Life Financial			116,393	3,861,294	0.177%
Suzuki Motor			55,800	2,812,959	0.129%
Svenska Handelsbanken			341,139	3,795,402	0.174%
SVMK			9,164	112,442	0.005%
SVMK			2,478	28,885	0.001%
SYMP 2016-17A AR 144A	3.32	4/15/28	485,000	482,254	0.022%
SYNGENTA FINANCE NV 144A	3.93	4/23/21	395,000	389,540	0.018%
Synopsys			40,658	3,425,030	0.157%
Tableau Software			14,721	1,766,520	0.081%
Taiwan Semiconductor Manufacturing			821,759	5,966,986	0.274%
TD Ameritrade Holding			147,130	7,203,485	0.330%
Team			26,400	386,760	0.018%
TE Connectivity			30,183	2,282,740	0.105%
Telecom Italia			2,218,458	1,064,021	0.049%
Teledyne Technologies			10,310	2,134,892	0.098%
Telefonica			245,373	2,065,406	0.095%
Telefonica Deutschland Holding			766,444	3,016,667	0.138%
Telstra			222,233	445,990	0.020%
Tempur Sealy International			15,200	629,280	0.029%
Tencent Holdings			322,600	12,929,925	0.593%
TENCENT HOLDINGS LTD	3.8	2/11/25	410,000	402,467	0.018%
Tesla			17,251	5,741,133	0.263%
Texas Capital Bancshares			6,460	330,041	0.015%
Texas Instruments			85,665	8,095,343	0.371%
Therapeutics MD			138,483	527,620	0.024%
Thermo Fisher Scientific			51,843	11,601,945	0.532%
Thermon Group Holdings			23,500	476,580	0.022%
THK			117,800	2,200,728	0.101%
THOMSON REUTERS CORP	3.35	5/15/26	360,000	335,002	0.015%
TIME WARNER CABLE INC	6.55	5/1/37	130,000	134,050	0.006%
TIME WARNER CABLE INC	6.75	6/15/39	260,000	263,505	0.012%
TIPS	0.13	4/15/22	1,162,437	1,124,840	0.052%
Tokio Marine Holdings			90,500	4,299,538	0.197%
Tokyo Electron			18,800	2,116,398	0.097%
Toro			16,320	911,962	0.042%
Tosoh			31,800	412,481	0.019%
Total			140,444	7,407,743	0.340%
Total, ADR			179,804	9,382,173	0.430%
Towne Bank/Portsmouth VA			20,900	500,555	0.023%
Toyota Motor			102,100	5,910,223	0.271%
TPMT 2015-3 A1B 144A	3	3/25/54	68,381	67,651	0.003%
TPMT 2015-4 A1B 144A	2.75	4/25/55	96,700	95,351	0.004%
TPMT 2015-4 M1 144A	3.75	4/25/55	150,000	150,688	0.007%
TPMT 2015-5 A1B 144A	2.75	5/25/55	65,225	64,238	0.003%
TPMT 2016-1 A1B 144A	2.75	2/25/55	80,617	79,504	0.004%
TPMT 2016-1 A3B 144A	3	2/25/55	107,405	106,110	0.005%
TPMT 2016-2 A1A 144A	2.75	8/25/55	77,031	75,473	0.003%
TPMT 2016-4 A1 144A	2.25	7/25/56	100,468	97,560	0.004%
TPMT 2017-1 A1 144A	2.75	10/25/56	64,865	63,443	0.003%
TPMT 2017-2 A1 144A	2.75	4/25/57	67,201	65,716	0.003%
TPMT 2017-5 A1 144A	3.11	2/25/57	116,747	116,109	0.005%
TPMT 2018-2 A1 144A	3.25	3/25/58	650,527	640,774	0.029%

TPMT 2018-3 A1 144A	3.75	5/25/58	270,967	270,690	0.012%
TPMT 2018-5 A1A 144A	3.25	7/25/58	312,359	308,473	0.014%
TransCanada			205,011	7,318,893	0.336%
TRANSCONT GAS PIPE LINE	4	3/15/28	90,000	88,391	0.004%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	130,000	120,345	0.006%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	55,000	53,717	0.002%
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	255,000	233,053	0.011%
TreeHouse Foods			23,080	1,170,387	0.054%
TRINITY ACQUISITION PLC	4.4	3/15/26	195,000	193,967	0.009%
TRINITY ACQUISITION PLC	3.5	9/15/21	70,000	68,815	0.003%
Tri Pointe			63,354	692,459	0.032%
TRP Inflation Protected Bond - I			151,754	1,726,959	0.079%
TRP Inst Emerging Markets Bd - Inst			4,377,561	35,195,588	1.614%
TRP Inst Emerging Markets Eq - Inst			3,513,535	119,811,531	5.495%
TRP Inst Floating Rate - Inst			1,883,540	18,025,473	0.827%
TRP Institutional High Yield - Inst			1,926,017	15,793,340	0.724%
TRP International Bond (USD Hgd) - I			6,233,822	58,909,616	2.702%
TRP Real Assets - I			3,640,386	36,695,089	1.683%
TRP Treasury Reserve	2.47		9,109,497	9,109,497	0.418%
TRP US Treasury Long-Term - I			4,921,791	60,291,945	2.765%
Tucows			4,477	268,889	0.012%
Tuesday Morning			74,700	126,990	0.006%
Twenty-First Century Fox			93,528	4,468,768	0.205%
Tyson Foods			249,803	13,339,480	0.612%
UBS GROUP FUNDING SWITZE 144A	2.86	8/15/23	345,000	331,106	0.015%
UDSA 2013-T T1	2.04	6/15/21	100,000	99,675	0.005%
Ulta Beauty			1,000	244,840	0.011%
Ultragenyx Pharmaceutical			2,700	117,396	0.005%
Umicore			55,365	2,209,343	0.101%
Unibail-Rodamco-Westfield			11,136	1,723,237	0.079%
Unilever			177,602	9,324,607	0.428%
Union Pacific			5,324	735,937	0.034%
United Continental			27,574	2,308,771	0.106%
UnitedHealth Group			73,251	18,248,289	0.837%
UNITEDHEALTH GROUP INC	3.7	12/15/25	120,000	121,352	0.006%
UNITEDHEALTH GROUP INC	3.88	12/15/28	70,000	70,918	0.003%
UNITEDHEALTH GROUP INC	3.5	2/15/24	80,000	80,503	0.004%
UNITED MEXICAN STATES	3.75	1/11/28	630,000	590,789	0.027%
UNITED MEXICAN STATES	4.13	1/21/26	600,000	588,375	0.027%
United Overseas Bank			118,300	2,140,046	0.098%
Univest Financial			15,391	331,984	0.015%
US AIRWAYS 2012-2A PTT	4.63	6/3/25	212,342	215,515	0.010%
US AIRWAYS 2013-1A PTT	3.95	11/15/25	89,794	89,318	0.004%
USAOT 2016-1 B	1.82	10/15/23	255,000	253,241	0.012%
U.S. Bancorp			18,398	840,789	0.039%
U.S. Physical Therapy			6,783	694,240	0.032%
US TREASURY N/B	2.88	10/15/21	3,280,000	3,314,850	0.152%
US TREASURY N/B	2.88	10/31/23	11,390,000	11,582,206	0.531%
US TREASURY N/B	3	11/15/44	2,145,000	2,144,330	0.098%
US TREASURY N/B	2.88	11/15/46	1,885,000	1,837,875	0.084%
US TREASURY N/B	2.88	11/30/23	6,885,000	7,006,563	0.321%
US TREASURY N/B	2.75	2/15/28	565,000	568,090	0.026%
US TREASURY N/B	5.38	2/15/31	295,000	374,973	0.017%
US TREASURY N/B	3.13	2/15/43	1,950,000	1,993,266	0.091%
US TREASURY N/B	2.5	2/15/46	885,000	801,063	0.037%
US TREASURY N/B	3	2/15/48	600,000	598,688	0.027%
US TREASURY N/B	3.38	5/15/44	860,000	916,975	0.042%
US TREASURY N/B	3	5/15/45	210,000	210,066	0.010%
US TREASURY N/B	2.5	5/15/46	195,000	176,414	0.008%
US TREASURY N/B	1.75	6/30/22	1,950,000	1,902,773	0.087%
US TREASURY N/B	3	8/15/48	880,000	879,038	0.040%
US TREASURY N/B	1.63	8/31/19	1,310,000	1,301,198	0.060%
US TREASURY N/B	2	8/31/21	805,000	795,063	0.036%
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	175,000	220,574	0.010%
Valmont Industries			6,431	713,519	0.033%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	145,000	175,936	0.008%
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	20,000	22,754	0.001%
VENTAS REALTY LP	4.4	1/15/29	95,000	94,649	0.004%
Ventas, REIT			23,317	1,366,143	0.063%
Veoneer			30,105	769,742	0.035%
VEREIT OPERATING PARTNER	4.6	2/6/24	385,000	385,369	0.018%
VEREIT OPERATING PARTNER	4.88	6/1/26	50,000	49,933	0.002%

VEREIT OPERATING PARTNER	3.95	8/15/27	220,000	204,037	0.009%
Verizon Communications			177,421	9,974,609	0.457%
VERIZON COMMUNICATIONS	3.38	2/15/25	760,000	737,847	0.034%
Vertex Pharmaceuticals			49,052	8,128,407	0.373%
VERUS 2018-2 A1 144A	3.68	6/1/58	225,609	225,212	0.010%
VERUS 2018-3 A1 144A	4.11	10/25/58	345,138	342,922	0.016%
VERUS 2018-INV1 A2 144A	3.85	3/25/58	83,967	83,962	0.004%
VERUS 2018-INV2 A1FX 144A	4.14	10/25/58	310,000	310,000	0.014%
VFET 2016-1A A3 144A	1.67	2/18/20	31,348	31,285	0.001%
Visa			127,015	16,758,359	0.769%
Visteon			6,569	395,979	0.018%
VMOT 2017-A A 144A	2.96	11/15/22	80,000	80,169	0.004%
VMware			15,721	2,155,821	0.099%
Vodafone, ADR			220,718	4,255,443	0.195%
VODAFONE GROUP PLC	4.38	5/30/28	225,000	218,384	0.010%
VODAFONE GROUP PLC	5	5/30/38	330,000	309,296	0.014%
VOLKSWAGEN GROUP AMERICA 144A	4.63	11/13/25	350,000	346,523	0.016%
VOYA 2016-1A A2R 144A	3.77	1/20/31	275,000	266,831	0.012%
VZOT 2017-1A C 144A	2.65	9/20/21	100,000	99,355	0.005%
VZOT 2017-3A B 144A	2.38	4/20/22	400,000	395,684	0.018%
VZOT 2018-1A C 144A	3.2	9/20/22	195,000	195,146	0.009%
Wal-Mart			28,019	2,609,970	0.120%
Waste Connections			17,535	1,301,974	0.060%
Watsco			1,000	139,140	0.006%
WaVe Life Sciences			8,440	354,818	0.016%
Webster Financial			11,727	578,024	0.027%
WellCare Health Plans			10,256	2,421,339	0.111%
Wells Fargo			358,864	16,536,453	0.758%
Western Alliance Bancorp			23,870	942,626	0.043%
WESTERN GAS PARTNERS	4	7/1/22	310,000	306,440	0.014%
Weyerhaeuser, REIT			47,865	1,046,329	0.048%
WFCM 2015-LC20 C	4.06	4/15/50	105,000	101,940	0.005%
WFCM 2015-NXS2 C	4.25	7/15/58	40,000	38,972	0.002%
WFCM 2015-SG1 A4	3.79	9/15/48	230,000	232,829	0.011%
WFCM 2016-C35 AS	3.18	7/15/48	370,000	356,959	0.016%
WFCM 2017-C38 A5	3.45	7/15/50	215,000	210,911	0.010%
WFCM 2017-C39 B	4.03	9/15/50	615,000	610,091	0.028%
WFRBS 2014-C19 A5	4.1	3/15/47	190,000	196,439	0.009%
WFRBS 2014-C19 AS	4.27	3/15/47	165,000	170,876	0.008%
WFRBS 2014-C19 B	4.72	3/15/47	48,000	49,587	0.002%
WFRBS 2014-C20 AS	4.18	5/15/47	205,000	211,467	0.010%
WFRBS 2014-C22 AS	4.07	9/15/57	230,000	235,628	0.011%
WILLIAMS COS INC	4.55	6/24/24	335,000	337,453	0.015%
WILLIAMS PARTNERS LP	3.9	1/15/25	90,000	87,099	0.004%
WILLIAMS PARTNERS LP	4.85	3/1/48	280,000	255,168	0.012%
WILLIS NORTH AMERICA INC	3.6	5/15/24	270,000	262,076	0.012%
Willis Towers Watson			48,537	7,370,829	0.338%
Wilmar International			845,200	1,935,550	0.089%
Wingstop			16,000	1,027,040	0.047%
Wix.com			6,115	552,429	0.025%
WOART 2018-B B	3.17	1/15/25	235,000	233,625	0.011%
WOLS 2018-A B	3.06	5/15/23	115,000	114,893	0.005%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	840,000	766,838	0.035%
WOODSIDE FINANCE LTD 144A	3.65	3/5/25	240,000	228,404	0.010%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	195,000	181,603	0.008%
Workday			34,809	5,558,301	0.255%
Worldpay			31,380	2,398,373	0.110%
WorleyParsons			194,405	1,561,434	0.072%
WPP			247,165	2,689,894	0.123%
WPP FINANCE 2010	3.75	9/19/24	530,000	493,259	0.023%
WPT 2017-WWP A 144A	3.53	11/10/36	230,000	226,781	0.010%
Wright Medical			25,423	692,014	0.032%
Wynn Resorts			1,343	132,836	0.006%
Xencor			15,762	569,954	0.026%
Xilinx			11,010	937,722	0.043%
Xylem			3,248	216,707	0.010%
Yahoo! Japan			367,500	914,238	0.042%
Yum! Brands			24,636	2,264,541	0.104%
YY, ADR			28,995	1,735,641	0.080%
Zalando			35,738	923,416	0.042%
Zendesk			16,200	945,594	0.043%
Zimmer Biomet Holdings			23,613	2,449,140	0.112%

Zoetis	4,700	402,038	0.018%
Zurich Insurance Group	12,091	3,604,193	0.165%
Zynga	204,300	802,899	0.037%
Miscellaneous Securities ‡		4,533,121	
Total Investments in Securities		2,182,839,003	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
GOLDMAN SACHS & CO	USD	263,129	CAD	(345,000)	01/25/2019	10,250	0.000%
CITIBANK N A	USD	262,972	AUD	(365,000)	01/25/2019	5,748	0.000%
BNP PARIBAS SECURITIES CORP	USD	242,564	EUR	(211,000)	02/22/2019	(281)	0.000%
BANK OF AMERICA	CAD	345,000	USD	(260,487)	01/25/2019	(7,608)	0.000%
BANK OF AMERICA	NOK	2,152,000	USD	(253,594)	02/22/2019	(4,096)	0.000%
BANK OF AMERICA	SEK	2,370,000	USD	(264,769)	02/22/2019	3,797	0.000%
BANK OF AMERICA	USD	254,573	CHF	(254,000)	02/22/2019	(5,122)	0.000%
BANK OF AMERICA	USD	241,231	EUR	(211,000)	02/22/2019	(1,614)	0.000%
BANK OF AMERICA	USD	256,458	NZD	(378,000)	02/22/2019	2,500	0.000%
JP MORGAN CHASE BANK	CHF	254,000	USD	(257,918)	02/22/2019	1,776	0.000%
JP MORGAN CHASE BANK	NZD	378,000	USD	(258,735)	02/22/2019	(4,776)	0.000%
CITIBANK N A	AUD	365,000	USD	(265,432)	01/25/2019	(8,208)	0.000%
CITIBANK N A	JPY	28,789,000	USD	(256,246)	01/25/2019	6,938	0.000%
CITIBANK N A	USD	259,467	JPY	(28,789,000)	01/25/2019	(3,716)	0.000%
CITIBANK N A	GBP	213,000	USD	(273,603)	02/22/2019	(1,394)	0.000%
CITIBANK N A	USD	333,402	EUR	(290,500)	02/22/2019	(941)	0.000%
CITIBANK N A	USD	241,356	EUR	(211,000)	02/22/2019	(1,489)	0.000%
CITIBANK N A	USD	132,855	SEK	(1,185,000)	02/22/2019	(1,428)	0.000%
GOLDMAN SACHS & CO	EUR	296,000	USD	(339,979)	02/22/2019	694	0.000%
GOLDMAN SACHS & CO	USD	275,172	GBP	(213,000)	02/22/2019	2,963	0.000%
GOLDMAN SACHS & CO	USD	254,576	NOK	(2,152,000)	02/22/2019	5,077	0.000%
HSBC SECURITIES INC	EUR	284,000	USD	(324,591)	02/22/2019	2,272	0.000%
MORGAN STANLEY & COMPANY LLC	USD	54,076	COP	(172,912,371)	02/08/2019	937	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	54,035	COP	(172,912,371)	02/08/2019	896	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	54,069	COP	(172,912,371)	02/08/2019	930	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	54,069	COP	(172,912,371)	02/08/2019	930	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	53,968	COP	(172,912,371)	02/08/2019	829	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	53,884	COP	(172,912,371)	02/08/2019	744	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	53,884	COP	(172,912,371)	02/08/2019	744	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	53,858	COP	(172,912,371)	02/08/2019	719	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	54,035	COP	(172,912,371)	02/08/2019	896	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	54,035	COP	(172,912,371)	02/08/2019	896	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	132,961	SEK	(1,185,000)	02/22/2019	(1,322)	0.000%
UBS SECURITIES LLC	USD	243,147	EUR	(210,998)	02/22/2019	305	0.000%

Total Forward Currency Exchange Contracts **8,845**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 1/19 C2750	2,750.00	1/18/2019	(62,900)	(42,458)	(0.002%)

Total Options **(42,458)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
COLOMBIA CDS 12/20/2023	715,000	(18,413)	(0.001%)
COLOMBIA CDS 12/20/2023	470,000	(12,103)	(0.001%)
COLOMBIA CDS 12/20/2023	715,000	(18,413)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2023	600,000	(10,004)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	475,000	(7,920)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	360,000	(6,003)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	85,000	(1,417)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	280,000	(4,669)	0.000%
PENERBANGAN MALAYSIA BHD - SNR DEBT CDS	580,000	(2,474)	0.000%
SOUTH AFRICA CDS 12/20/2023	738,000	(40,221)	(0.002%)
SOUTH AFRICA CDS 12/20/2023	365,000	(19,893)	(0.001%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(2,160,000)	(43,610)	(0.002%)

Total Swap Contracts **(185,140)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH9 5YR US NOTE FUT MAR 19	3	3/29/2019	344,063	5,855	0.016%
MSCI EAFE FUT 3/19	(118)	3/15/2019	(10,124,400)	211,342	(0.464%)
S&P500 EMINI FUT 3/19	(164)	3/15/2019	(20,542,640)	34,120	(0.942%)
TUH9 2YR US NOTE FUT MAR 19	72	3/29/2019	15,286,500	100,022	0.701%
TYH9 UST 10YR FUT MAR 19	35	3/20/2019	4,270,547	48,513	0.196%
USH9 UST 30YR FUT MAR 19	(2)	3/20/2019	(292,000)	(13,675)	(0.013%)
UXYH9 UST 10YR ULTRA FUT MAR 19	9	3/20/2019	1,170,703	36,479	0.054%
WNH9 ULTRA US BOND FUT MAR 19	90	3/20/2019	14,459,063	738,153	0.663%

NET ASSETS

2,180,286,110

NET ASSET VALUE PER SHARE

Personal Strategy Growth Fund Shares

29.83

(\$1,950,894,164 / 65,405,774 Shares Outstanding)

Personal Strategy Growth Fund - I Class Shares

29.87

(\$229,391,946 / 7,679,881 Shares Outstanding)

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

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	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	Guyan 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.