

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
225 Liberty Street Trust 2016-225L	3.6	2/10/36	220,000	226,083	0.010%
280 Park Avenue 2017-280P Mortgage Trust	3.36	9/15/34	750,000	749,524	0.034%
2U			4,038	286,092	0.013%
Aaron's			10,100	531,260	0.024%
ABB			74,383	1,397,984	0.064%
Abbott Laboratories			9,172	733,210	0.034%
AbbVie	3.6	5/14/25	1,040,000	1,041,598	0.048%
Abeona Therapeutics			2,800	20,608	0.001%
Abn Amro			64,874	1,462,563	0.067%
Acadia Healthcare			9,877	289,495	0.013%
Acadia Realty Trust, REIT			8,200	223,614	0.010%
Accelaron Pharma			4,900	228,193	0.010%
Activision Blizzard			1,299	59,143	0.003%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	355,000	367,869	0.017%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	300,000	303,750	0.014%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	220,000	219,725	0.010%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	309,750	0.014%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.65	7/21/27	300,000	280,125	0.013%
Aerojet Rocketdyne Holdings			12,618	448,318	0.021%
Agilent Technologies			16,220	1,303,764	0.060%
Agios Pharmaceuticals			2,234	150,661	0.007%
Aia	3.9	4/6/28	765,000	789,578	0.036%
AIA Group			150,200	1,501,965	0.069%
Aimmune Therapeutics			5,873	131,262	0.006%
Air Lease	2.75	1/15/23	130,000	126,634	0.006%
Air Liquide			10,505	1,336,888	0.061%
Air Products & Chemicals			11,531	2,201,960	0.101%
Aisin Seiki			14,900	533,406	0.024%
Alder Biopharmaceuticals			14,630	199,700	0.009%
Alexander & Baldwin, REIT			11,841	301,235	0.014%
Alexandria Real Estate Equities	4	1/15/24	150,000	155,204	0.007%
Alexandria Real Estate Equities	3.95	1/15/27	455,000	459,802	0.021%
Alexandria Real Estate Equities	3.95	1/15/28	655,000	659,254	0.030%
Alexandria Real Estate Equities	3.45	4/30/25	390,000	388,906	0.018%
Alexion Pharmaceuticals			12,969	1,753,149	0.081%
Alibaba Group Holding	3.6	11/28/24	1,965,000	2,016,402	0.093%
Alibaba Group Holding, ADR			57,430	10,478,104	0.481%
Alkermes			2,339	85,350	0.004%
Allegro CLO III	3.61	7/25/27	580,000	576,863	0.026%
Allogene therapeutics			1,331	38,479	0.002%
Ally Auto Receivables Trust 2015-2	3.01	3/15/22	65,000	65,001	0.003%
Alphabet Class A			3,433	4,040,263	0.186%
Alphabet Class C			9,663	11,337,695	0.521%
Altria	4.4	2/14/26	160,000	164,861	0.008%
Altria	4.8	2/14/29	505,000	520,237	0.024%
Altria	5.8	2/14/39	380,000	402,347	0.018%
Altria	5.95	2/14/49	400,000	427,892	0.020%
Amazon.com			14,349	25,551,982	1.174%
Amcor			91,799	1,004,409	0.046%
Amedisys			1,511	186,246	0.009%
American Airlines			2,102	66,760	0.003%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	46,070	46,138	0.002%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	105,509	103,990	0.005%
American Airlines 2016-1 Class AA Pass Through Trust	3.58	1/15/28	250,978	249,567	0.011%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	350,972	343,175	0.016%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	241,353	247,122	0.011%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	228,641	222,561	0.010%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	522,196	507,397	0.023%
American Campus Communities Operating Partnership	3.63	11/15/27	265,000	258,723	0.012%
American Campus Communities, REIT			11,500	547,170	0.025%
American International	3.9	4/1/26	90,000	90,357	0.004%
American International Group			86,534	3,726,154	0.171%
American Public Education			5,229	157,497	0.007%
American Tower, REIT			596	117,448	0.005%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	1,005,000	1,000,388	0.046%

AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	70,000	69,823	0.003%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	185,000	186,472	0.009%
Ameriprise Financial			7,839	1,004,176	0.046%
Anneal Pharmaceuticals			8,500	120,445	0.006%
Analog Devices			5,040	530,561	0.024%
AnaptysBio			873	63,773	0.003%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	1,318,973	1,331,651	0.061%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	298,454	301,029	0.014%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	780,000	780,000	0.036%
Anglo American Capital	3.63	9/11/24	375,000	370,313	0.017%
Anglo American Capital	4.13	9/27/22	465,000	471,394	0.022%
Anheuser-Busch InBev Worldwide	4.15	1/23/25	145,000	151,061	0.007%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	450,000	494,827	0.023%
Anthem			19,812	5,685,648	0.261%
Antofagasta			82,785	1,041,578	0.048%
Apple			2,730	518,564	0.024%
Aptiv			21,797	1,732,644	0.080%
APT Pipelines	3.88	10/11/22	300,000	304,948	0.014%
APT Pipelines	4.25	7/15/27	288,000	291,489	0.013%
ArcelorMittal	4.55	3/11/26	290,000	295,800	0.014%
Arconic	6.15	8/15/20	750,000	776,251	0.036%
Argenx, ADR			2,633	328,704	0.015%
Array BioPharma			9,300	226,734	0.010%
Arrow Electronics	4	4/1/25	510,000	509,467	0.023%
Asahi Kasei			121,800	1,261,391	0.058%
Ascendis Pharma, ADR			4,775	562,018	0.026%
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	92,664	92,282	0.004%
Ashford Hospitality Trust 2018-ASHF	3.73	4/15/35	395,000	394,257	0.018%
Ashford Hospitality Trust 2018-ASHF	3.88	4/15/35	185,000	184,304	0.008%
ASML Holding			5,231	983,690	0.045%
ASML Holding			7,245	1,361,702	0.063%
Assurant			5,414	513,843	0.024%
Astellas Pharma			156,900	2,357,546	0.108%
Atlantic Capital Bancshares			9,133	162,841	0.007%
Atricure			4,500	120,555	0.006%
Atrium Hotel Portfolio Trust 2017-ATRM	3.41	12/15/36	935,000	930,889	0.043%
AT&T			1,517	47,573	0.002%
Ausgrid Finance Pty	3.85	5/1/23	285,000	290,046	0.013%
Ausgrid Finance Pty	4.35	8/1/28	440,000	455,987	0.021%
Australia Government Bond	3.25	4/21/29	8,925,000	7,190,001	0.330%
Australia & New Zealand Banking			85,192	1,575,570	0.072%
AutoIiv			10,960	804,384	0.037%
Automatic Data Processing			1,784	284,976	0.013%
Autoridad del Canal de Panama	4.95	7/29/35	200,000	213,750	0.010%
Avanos Medical			10,300	439,604	0.020%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	460,000	457,008	0.021%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	1,345,000	1,340,628	0.062%
Avis Budget Rental Car Funding AESOP	4	3/20/25	875,000	895,971	0.041%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	480,000	480,524	0.022%
Aviva			206,730	1,111,682	0.051%
Avnet	3.75	12/1/21	405,000	409,845	0.019%
AXA			92,392	2,323,752	0.107%
AXA Equitable Holdings	3.9	4/20/23	235,000	240,473	0.011%
AXA Equitable Holdings	4.35	4/20/28	640,000	648,912	0.030%
Axis Capital Holdings			6,300	345,114	0.016%
AZZ			8,300	339,719	0.016%
Baidu	4.38	3/29/28	940,000	970,021	0.045%
Baidu	2.88	7/6/22	960,000	949,006	0.044%
Baidu	3.88	9/29/23	545,000	557,011	0.026%
Baidu, ADR			4,600	758,310	0.035%
Ball			37,288	2,157,484	0.099%
Banco De Bogota	4.38	8/3/27	1,100,000	1,087,636	0.050%
Banco De Bogota	4.38	8/3/27	750,000	741,570	0.034%
Banco Santander	3.5	4/11/22	600,000	605,932	0.028%
Banco Santander Chile	3.88	9/20/22	305,000	311,929	0.014%
BANK 2017-BNK5	4.26	6/15/60	190,000	189,809	0.009%
Bank of America	3.3	1/11/23	910,000	923,837	0.042%
Bank of America			187,188	5,164,517	0.237%
BankUnited			13,500	450,900	0.021%
Barclays	4.61	2/15/23	640,000	653,292	0.030%
Barclays, ADR			29,176	233,408	0.011%
Barclays Bank	5.14	10/14/20	900,000	920,943	0.042%

Barings BDC				10,697	104,938	0.005%
Barings CLO Ltd 2013-I	3.56	1/20/28	655,000	647,023	0.030%	
Barings CLO Ltd 2016-II	3.84	7/20/28	540,000	539,387	0.025%	
Barnes Group			4,100	210,781	0.010%	
BASF			20,071	1,480,179	0.068%	
BAT Capital	3.22	8/15/24	135,000	132,086	0.006%	
BAT Capital	3.56	8/15/27	1,110,000	1,049,947	0.048%	
Bayer			36,601	2,356,819	0.108%	
Bayer US Finance II	3.88	12/15/23	1,135,000	1,142,897	0.052%	
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	336,870	337,901	0.016%	
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	62,751	62,398	0.003%	
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	83,366	83,618	0.004%	
BBVA Bancomer SA/Texas	4.38	4/10/24	740,000	755,732	0.035%	
Becton Dickinson And	3.73	12/15/24	325,000	329,539	0.015%	
Becton Dickinson And			8,128	505,773	0.023%	
Becton Dickinson And	3.36	6/6/24	635,000	634,432	0.029%	
Becton Dickinson And	3.7	6/6/27	2,175,000	2,165,571	0.099%	
Becton, Dickinson & Company			33,738	8,425,391	0.387%	
BeiGene, ADR			226	29,832	0.001%	
Beijing Enterprises Holdings			116,000	658,696	0.030%	
Bhp			58,021	1,399,878	0.064%	
Bhp			15,057	411,559	0.019%	
Blackstone Hedge Fund Solutions			93,046	106,557,699	4.894%	
Bloom Energy			4,153	53,657	0.002%	
Blue Hills Bancorp			9,947	237,733	0.011%	
BlueMountain CLO 2015-2	3.71	7/18/27	460,000	456,171	0.021%	
BlueMountain CLO 2015-2	4.28	7/18/27	395,000	391,890	0.018%	
Blueprint Medicines			3,526	282,256	0.013%	
BMW			11,130	859,396	0.039%	
BNP Paribas			41,033	1,952,697	0.090%	
Boardwalk Pipelines	4.95	12/15/24	415,000	430,160	0.020%	
Boardwalk Pipelines	3.38	2/1/23	150,000	147,263	0.007%	
Boardwalk Pipelines	5.95	6/1/26	430,000	455,863	0.021%	
Boardwalk Pipelines	4.45	7/15/27	175,000	171,527	0.008%	
Boeing			36,931	14,086,222	0.647%	
Booking Holdings	3.65	3/15/25	565,000	576,785	0.026%	
Booking Holdings	3.6	6/1/26	600,000	610,651	0.028%	
Booking Holdings			3,006	5,245,199	0.241%	
Booz Allen Hamilton			10,400	604,656	0.028%	
Boral Finance Pty	3	11/1/22	70,000	68,665	0.003%	
Boral Finance Pty	3.75	5/1/28	915,000	891,614	0.041%	
Boston Beer			2,202	648,995	0.030%	
Boston Properties	2.75	10/1/26	350,000	332,121	0.015%	
Boston Properties	3.2	1/15/25	565,000	560,520	0.026%	
Boston Properties	3.65	2/1/26	340,000	341,388	0.016%	
Boston Scientific			45,148	1,732,780	0.080%	
Boyd Gaming			1,500	41,040	0.002%	
BP, ADR			60,586	2,648,820	0.122%	
Brambles USA	4.13	10/23/25	215,000	218,877	0.010%	
Braskem Finance	7.38	1/4/68	564,000	573,165	0.026%	
Bridge Bancorp			8,300	243,190	0.011%	
Bright Horizons Family Solutions			2,945	374,339	0.017%	
Brinks Company			12,065	909,822	0.042%	
Brixmor Operating Partnership	3.85	2/1/25	625,000	621,384	0.029%	
Brixmor Operating Partnership	3.65	6/15/24	272,000	269,809	0.012%	
Broadcom	4.25	4/15/26	490,000	486,374	0.022%	
Broadcom			18,394	5,531,260	0.254%	
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	705,000	703,551	0.032%	
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	410,000	392,819	0.018%	
Bruker			9,635	370,369	0.017%	
Bunge Ltd Finance	4.35	3/15/24	110,000	111,334	0.005%	
Bunge Ltd Finance	3.25	8/15/26	45,000	40,362	0.002%	
Bunge Ltd Finance	3.75	9/25/27	195,000	178,651	0.008%	
Burberry			54,192	1,381,182	0.063%	
Burlington Stores			4,550	712,894	0.033%	
BWX Technologies			11,808	585,441	0.027%	
BXP Trust 2017-GM	3.38	6/13/39	705,000	716,383	0.033%	
BX Trust 2017-IMC	3.53	10/15/32	705,000	702,778	0.032%	
BX Trust 2017-IMC	4.73	10/15/32	540,000	537,622	0.025%	
Cable One			927	909,739	0.042%	
California Water Service Group			8,000	434,240	0.020%	
Cal-Maine Foods			11,542	515,119	0.024%	

Canadian Government Bond	2	6/1/28	12,375,000	9,559,591	0.439%
Canadian Pacific Railway			4,377	901,793	0.041%
Capital Auto Receivables Asset Trust 2015-4	2.01	7/20/20	1,669	1,669	0.000%
Capital One Bank USA NA	3.38	2/15/23	920,000	918,775	0.042%
Capital One Financial	3.3	10/30/24	1,005,000	995,314	0.046%
Capital One Multi-Asset Execution Trust	3.34	5/15/28	615,000	600,635	0.028%
Capitol Federal Financial			23,217	309,947	0.014%
Cara Therapeutics			2,210	43,360	0.002%
Cargurus			2,712	108,643	0.005%
Carlyle Global Market Strategies CLO 2015-1	3.76	4/20/27	940,000	942,076	0.043%
Carlyle Global Market Strategies CLO 2015-3	3.76	7/28/28	1,345,000	1,335,622	0.061%
Catalent			13,233	537,127	0.025%
Cavco Industries			1,100	129,283	0.006%
Cboe Global Markets			7,912	755,121	0.035%
CCCI Treasury	3.5	10/21/67	200,000	199,872	0.009%
CCG Receivables Trust 2016-1	1.69	9/14/22	53,220	53,116	0.002%
CCG Receivables Trust 2017-1	1.84	11/14/23	161,121	160,278	0.007%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	730,000	748,000	0.034%
Celgene	4.63	5/15/44	45,000	45,300	0.002%
Celgene	3.88	8/15/25	1,045,000	1,068,890	0.049%
Celgene	5.25	8/15/43	240,000	257,574	0.012%
Celgene			280	26,415	0.001%
Centene			21,982	1,167,244	0.054%
Centennial Resource Development			18,929	166,386	0.008%
CenterState Bank			5,000	119,050	0.005%
Central Japan Railway			6,100	1,417,925	0.065%
Ceridian HCM Holding			3,929	201,558	0.009%
CGGS Commercial Mortgage Trust 2018-WSS	3.58	2/15/37	455,000	451,574	0.021%
Challenger Ltd/Australia			182,536	1,075,816	0.049%
Charles Schwab			102,611	4,387,646	0.202%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	725,000	765,427	0.035%
Chart Industries			8,000	724,160	0.033%
Chegg			6,056	230,855	0.011%
Chesapeake Utilities			4,450	405,885	0.019%
Chevron			15,113	1,861,619	0.086%
Chubb			27,043	3,788,183	0.174%
Chuy's Holdings			7,313	166,517	0.008%
CIFC Funding 2015-IV	3.91	10/20/27	520,000	520,390	0.024%
Cigna	4.38	10/15/28	330,000	342,540	0.016%
Cigna	4.13	11/15/25	985,000	1,018,799	0.047%
Cigna	4.9	12/15/48	550,000	569,022	0.026%
Cigna			39,924	6,420,578	0.295%
Cigna Holding	3.05	10/15/27	205,000	194,263	0.009%
Cintas			1,208	244,149	0.011%
Cisco Systems			132,443	7,150,598	0.328%
Citigroup			3,308	205,824	0.009%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	375,000	384,835	0.018%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	270,000	271,428	0.012%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	135,000	137,007	0.006%
CK Hutchison Holdings			159,229	1,674,351	0.077%
CLNS Trust 2017-IKPR	3.29	6/11/32	150,000	149,622	0.007%
Close Brothers			13,490	255,780	0.012%
CNAC HK Finbridge	4.63	3/14/23	1,140,000	1,184,443	0.054%
Cnh Equipment Trust 2017	2.54	5/15/25	60,000	59,511	0.003%
CNOOC Finance 2015 USA	3.5	5/5/25	700,000	708,821	0.033%
CNOOC Nexen Finance 2014 ULC	4.25	4/30/24	200,000	209,328	0.010%
Cole Park CLO Ltd 2015-1	3.81	10/20/28	945,000	939,927	0.043%
Collier Creek Holdings			11,140	115,299	0.005%
Colliers International			2,124	141,798	0.007%
Colombia Government International Bond	4	2/26/24	4,435,000	4,578,073	0.210%
Colombia Government International Bond	2.63	3/15/23	200,000	195,752	0.009%
COLT 2017-1 Mortgage Loan Trust	2.61	5/27/47	46,037	45,790	0.002%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	81,230	80,974	0.004%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	34,566	34,511	0.002%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	186,043	185,294	0.009%
COLT 2018-1 Mortgage Loan Trust	2.98	2/25/48	54,452	54,222	0.002%
COLT 2018-3 Mortgage Loan Trust	3.69	10/26/48	551,152	552,299	0.025%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	440,922	441,517	0.020%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	828,444	833,980	0.038%
COLT 2018-4 Mortgage Loan Trust	4.11	12/28/48	490,587	493,961	0.023%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	560,000	560,000	0.026%
Columbia Banking System			5,400	176,526	0.008%

Comcast	3.95	10/15/25	205,000	214,361	0.010%
Comcast	4.15	10/15/28	290,000	305,613	0.014%
Comcast	3.3	2/1/27	1,110,000	1,106,815	0.051%
Comcast	3.15	3/1/26	955,000	951,954	0.044%
Comcast	3.2	7/15/36	80,000	72,629	0.003%
Comcast			20,867	834,263	0.038%
Comision Federal de Electricidad	4.88	1/15/24	200,000	205,502	0.009%
COMM 2013-CCRE12 Mortgage Trust	4.05	10/10/46	595,000	621,877	0.029%
COMM 2014-TWC Mortgage Trust	3.35	2/13/32	250,000	250,000	0.011%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	1,005,000	1,039,906	0.048%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	265,000	272,834	0.013%
COMM 2015-CCRE25 Mortgage Trust	4.54	8/10/48	220,000	223,524	0.010%
COMM 2015-LC21 Mortgage Trust	4.3	7/10/48	435,000	453,918	0.021%
COMM 2015-PC1 Mortgage Trust	4.44	7/10/50	220,000	226,470	0.010%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	410,000	424,601	0.020%
Commercial Mortgage PTCs	3.76	2/10/49	525,000	545,052	0.025%
Commercial Mortgage PTCs	3.65	2/10/49	303,284	309,032	0.014%
Commerzbank			42,170	326,929	0.015%
CommonSpirit Health	2.95	11/1/22	280,000	277,977	0.013%
Community Healthcare Trust, REIT			1,700	61,013	0.003%
Compass Group			54,353	1,278,847	0.059%
Computer Modelling			13,700	63,049	0.003%
Conagra Brands			101,773	2,823,183	0.130%
Concho Resources	3.75	10/1/27	730,000	723,613	0.033%
Concho Resources			13,343	1,480,539	0.068%
Connecticut Avenue Securities Trust 2019-R02	3.34	8/25/31	342,599	342,838	0.016%
ConocoPhillips			27,368	1,826,540	0.084%
Constellation Brands			132	23,144	0.001%
Constellium			13,100	104,538	0.005%
Cooper Companies			441	130,611	0.006%
Corning			43,104	1,426,742	0.066%
Corp Nacional del Cobre de Chile	3.63	8/1/27	200,000	200,804	0.009%
Corvus Pharmaceuticals			2,875	11,558	0.001%
CoStar Group			444	207,090	0.010%
Coupa Software			5,429	493,930	0.023%
Covestro			14,339	791,104	0.036%
Cray			9,848	256,540	0.012%
CRCC Yupeng	3.95	2/1/68	620,000	621,547	0.029%
Crinetics Pharmaceuticals			1,940	44,154	0.002%
Cross Country Healthcare			11,215	78,841	0.004%
Crown Castle International	4.45	2/15/26	780,000	814,135	0.037%
Crown Castle International, REIT			8,402	1,075,456	0.049%
Crown Castle Towers	3.66	5/15/25	695,000	694,445	0.032%
Crown Castle Towers	3.22	5/15/42	65,000	65,070	0.003%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	345,000	343,228	0.016%
CSL			4,536	629,382	0.029%
CSMC Trust 2015-GLPB	3.81	11/15/34	450,000	461,589	0.021%
CSW Industrials			3,951	226,353	0.010%
CSX			13,604	1,017,851	0.047%
Ctrip.com International	1.25	9/15/22	535,000	542,501	0.025%
Ctrip.com International, ADR			7,279	318,020	0.015%
CTS			7,800	229,086	0.011%
CubeSmart, REIT			4,500	144,180	0.007%
Cubic			8,357	469,998	0.022%
CVS Health	3.7	3/9/23	2,400,000	2,436,785	0.112%
CVS Health			44,443	2,396,811	0.110%
CyberAgent			18,600	761,120	0.035%
Cyber-Ark Software			2,130	253,577	0.012%
Cypress Semiconductor			5,900	88,028	0.004%
CytomX Therapeutics			3,205	34,454	0.002%
Danaher			59,447	7,848,193	0.360%
Danske Bank	5.38	1/12/24	320,000	333,554	0.015%
Danske Bank	2.7	3/2/22	305,000	298,745	0.014%
Danske Bank	3.88	9/12/23	545,000	535,465	0.025%
Danske Bank	2	9/8/21	255,000	245,884	0.011%
Danske Bank			47,568	836,135	0.038%
DBC 2017-BBG Mortgage Trust	3.18	6/15/34	360,000	358,423	0.016%
DBS Group			91,767	1,713,004	0.079%
DCC			14,710	1,272,768	0.058%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	717,865	721,427	0.033%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	250,000	250,405	0.012%
Delta Air Lines	3.63	3/15/22	485,000	487,974	0.022%

Delta Air Lines	4.38	4/19/28	560,000	548,659	0.025%
Delta Air Lines			5,732	296,058	0.014%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	22,997	23,637	0.001%
Delta Air Lines 2010-2 Class A Pass Through Trust	4.95	5/23/19	9,048	9,066	0.000%
Delta Air Lines 2011-1 Class A Pass Through Trust	5.3	4/15/19	22,196	22,210	0.001%
Denny's			26,000	477,100	0.022%
Descartes Systems			18,531	674,158	0.031%
Deutsche Telekom International Finance BV	4.38	6/21/28	1,140,000	1,185,886	0.054%
Diageo			47,883	1,959,480	0.090%
Diamondback Energy			3,200	324,896	0.015%
Diamond Resorts Owner Trust 2015-2	2.99	5/22/28	46,999	46,984	0.002%
Direct Line Insurance			330,813	1,521,821	0.070%
Discover Financial Services	3.95	11/6/24	415,000	422,052	0.019%
Discover Financial Services	4.1	2/9/27	1,085,000	1,083,401	0.050%
Discover Financial Services	3.75	3/4/25	1,175,000	1,170,589	0.054%
District of Columbia	5.59	12/1/34	50,000	61,142	0.003%
DNB			116,442	2,144,839	0.099%
Dollar General			19,568	2,334,462	0.107%
Dollar Tree			23,258	2,443,020	0.112%
Domino's Pizza			415	107,112	0.005%
DowDuPont			34,765	1,853,322	0.085%
Dril-Quip			3,600	165,060	0.008%
DRIVEN BRANDS FUNDING	4.74	4/20/48	79,400	80,928	0.004%
DRIVEN BRANDS FUNDING	4.64	4/20/49	465,000	465,000	0.021%
Duke Energy			24,092	2,168,280	0.100%
Dunkin Brands			7,000	525,700	0.024%
EastGroup Properties, REIT			7,000	781,480	0.036%
Elanco Animal Health			54,962	1,762,631	0.081%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	66,326	65,654	0.003%
Electric Power development			40,400	985,170	0.045%
Electronic Arts			13,286	1,350,256	0.062%
Elekta			81,676	1,017,353	0.047%
Element Fleet Management			184,385	1,165,902	0.054%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	205,000	210,606	0.010%
Eli Lilly			33,716	4,374,988	0.201%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	1,225,000	1,255,868	0.058%
Enanta Pharmaceuticals			400	38,208	0.002%
Enbridge	6	1/15/77	480,000	476,400	0.022%
Encore Capital			11,931	324,881	0.015%
Enel Americas	4	10/25/26	1,100,000	1,089,055	0.050%
Enel Chile	4.88	6/12/28	1,100,000	1,162,810	0.053%
Enel Finance International	2.75	4/6/23	990,000	959,142	0.044%
Enel Finance International	3.63	5/25/27	535,000	509,970	0.023%
Energy Transfer Operating	4.5	4/15/24	120,000	125,264	0.006%
Energy Transfer Operating	5.25	4/15/29	265,000	284,419	0.013%
Energy Transfer Operating	4.95	6/15/28	180,000	189,004	0.009%
Engie			118,408	1,765,810	0.081%
Eni	4	9/12/23	795,000	815,127	0.037%
Eni	4.75	9/12/28	595,000	615,519	0.028%
Entegris			17,400	621,006	0.029%
Entergy			37,783	3,613,188	0.166%
Enterprise Fleet Financing	1.97	1/20/23	75,656	75,310	0.003%
Enterprise Fleet Financing	1.74	2/22/22	65,506	65,354	0.003%
Enterprise Fleet Financing	2.13	7/20/22	85,165	84,883	0.004%
EOG Resources			12,613	1,200,505	0.055%
E.ON			47,660	530,374	0.024%
Equate Petrochemical BV	4.25	11/3/26	955,000	966,311	0.044%
Equinor			56,564	1,239,888	0.057%
Equity Bancshares			5,100	146,880	0.007%
Equity Commonwealth, REIT			6,300	205,947	0.009%
Erste Group Bank			13,031	478,939	0.022%
ESCO Technologies			7,749	519,415	0.024%
Eskom Holdings SOC	6.35	8/10/28	855,000	881,566	0.040%
Essent			5,100	221,595	0.010%
Essex Portfolio	3.38	4/15/26	375,000	370,447	0.017%
Essex Portfolio	3.63	5/1/27	580,000	578,920	0.027%
Euronet Worldwide			5,100	727,209	0.033%
Eutelsat Communications			45,820	802,402	0.037%
Eventbrite			1,160	22,237	0.001%
Evergy			27,346	1,587,435	0.073%
Evo Payments			2,637	76,605	0.004%
Expedia	5	2/15/26	1,535,000	1,622,414	0.075%

Expedia	4.5	8/15/24	425,000	440,119	0.020%
Experian Finance	4.25	2/1/29	480,000	495,509	0.023%
Express Scripts Holding	4.5	2/25/26	540,000	564,011	0.026%
Express Scripts Holding	3.4	3/1/27	130,000	126,893	0.006%
Facebook			95,885	15,983,071	0.734%
Fannie Mae Connecticut Avenue Securities	3.44	10/25/29	188,356	188,687	0.009%
Fannie Mae Connecticut Avenue Securities	4.64	10/25/30	600,000	599,179	0.028%
Fannie Mae Connecticut Avenue Securities	3.24	2/25/30	140,862	140,880	0.006%
Fannie Mae Connecticut Avenue Securities	3.14	5/25/30	159,319	159,220	0.007%
Fannie Mae Connecticut Avenue Securities	3.79	7/25/29	224,582	225,463	0.010%
Fannie Mae Connecticut Avenue Securities	3.09	7/25/30	1,981,979	1,977,452	0.091%
Fannie Mae Connecticut Avenue Securities	4.69	8/25/30	815,000	812,607	0.037%
Fannie Mae Connecticut Avenue Securities	3.64	9/25/29	120,411	120,757	0.006%
Fannie Mae Interest Strip	6.5	2/25/32	2,790	614	0.000%
Fannie Mae REMICS	4	6/25/44	668,102	689,031	0.032%
FB Financial			9,400	298,544	0.014%
Federal Home Loan Mortgage	6	10/1/32	3,568	3,862	0.000%
Federal Home Loan Mortgage	4.53	10/1/36	8,010	8,435	0.000%
Federal Home Loan Mortgage	4.2	10/1/36	5,181	5,349	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	151,045	165,163	0.008%
Federal Home Loan Mortgage	4.5	10/1/39	87,760	92,922	0.004%
Federal Home Loan Mortgage	4.5	10/1/39	105,448	111,663	0.005%
Federal Home Loan Mortgage	4	10/1/40	3,480	3,593	0.000%
Federal Home Loan Mortgage	4	10/1/40	2,310	2,398	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	151,555	160,501	0.007%
Federal Home Loan Mortgage	4	10/1/41	127,420	132,281	0.006%
Federal Home Loan Mortgage	4.5	10/1/41	255,459	270,523	0.012%
Federal Home Loan Mortgage	3.5	10/1/42	255,251	260,913	0.012%
Federal Home Loan Mortgage	5.5	11/1/21	406	407	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	12,818	13,583	0.001%
Federal Home Loan Mortgage	4	11/1/40	2,111	2,191	0.000%
Federal Home Loan Mortgage	4	11/1/40	138,780	144,070	0.007%
Federal Home Loan Mortgage	3.5	11/1/42	308,873	314,681	0.014%
Federal Home Loan Mortgage	4.76	1/1/37	12,148	12,751	0.001%
Federal Home Loan Mortgage	4	1/1/41	217,522	225,813	0.010%
Federal Home Loan Mortgage	6	12/1/33	48,962	53,987	0.002%
Federal Home Loan Mortgage	5	12/1/35	33,730	36,352	0.002%
Federal Home Loan Mortgage	4.88	12/1/36	7,391	7,816	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	34,391	36,413	0.002%
Federal Home Loan Mortgage	4	12/1/40	652	677	0.000%
Federal Home Loan Mortgage	4	12/1/40	18,773	19,566	0.001%
Federal Home Loan Mortgage	4	12/1/41	106,485	110,547	0.005%
Federal Home Loan Mortgage	3	12/1/42	407,140	407,539	0.019%
Federal Home Loan Mortgage	4.87	2/1/37	25,495	26,767	0.001%
Federal Home Loan Mortgage	4.93	2/1/37	18,010	18,975	0.001%
Federal Home Loan Mortgage	5.2	2/1/37	29,831	31,569	0.001%
Federal Home Loan Mortgage	4	2/1/41	186,144	193,228	0.009%
Federal Home Loan Mortgage	3	2/1/43	53,766	53,886	0.002%
Federal Home Loan Mortgage	6.5	3/1/32	4,706	5,211	0.000%
Federal Home Loan Mortgage	6	3/1/33	14,433	15,911	0.001%
Federal Home Loan Mortgage	5	3/1/40	71,851	77,621	0.004%
Federal Home Loan Mortgage	3	3/1/43	17,719	17,758	0.001%
Federal Home Loan Mortgage	3	3/1/43	15,182	15,216	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	161,546	164,576	0.008%
Federal Home Loan Mortgage	2.5	4/1/30	420,584	420,261	0.019%
Federal Home Loan Mortgage	7	4/1/32	337	386	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	14,351	15,891	0.001%
Federal Home Loan Mortgage	5	4/1/40	85,648	92,526	0.004%
Federal Home Loan Mortgage	5	4/1/40	5,984	6,463	0.000%
Federal Home Loan Mortgage	3	4/1/43	263,931	264,189	0.012%
Federal Home Loan Mortgage	3	4/1/43	236,163	236,394	0.011%
Federal Home Loan Mortgage	4.5	5/1/19	18	18	0.000%
Federal Home Loan Mortgage	4.5	5/1/19	35	35	0.000%
Federal Home Loan Mortgage	3.5	5/1/43	139,319	142,359	0.007%
Federal Home Loan Mortgage	7	6/1/32	1,012	1,038	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,519	1,568	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	198,644	210,351	0.010%
Federal Home Loan Mortgage	5	7/1/25	1,193	1,201	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	4,134	4,353	0.000%
Federal Home Loan Mortgage	5	7/1/40	35,339	38,176	0.002%
Federal Home Loan Mortgage	6	8/1/21	2,894	2,944	0.000%
Federal Home Loan Mortgage	6	8/1/22	125	128	0.000%

Federal Home Loan Mortgage	5	8/1/35	40,968	44,107	0.002%
Federal Home Loan Mortgage	6	8/1/38	23,103	25,479	0.001%
Federal Home Loan Mortgage	6	8/1/38	29,961	33,012	0.002%
Federal Home Loan Mortgage	4.5	8/1/39	28,600	30,284	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	26,345	27,901	0.001%
Federal Home Loan Mortgage	5	8/1/40	61,192	66,106	0.003%
Federal Home Loan Mortgage	5	8/1/40	200,503	216,604	0.010%
Federal Home Loan Mortgage	4	8/1/40	55,998	58,130	0.003%
Federal Home Loan Mortgage	3.5	8/1/42	310,298	317,181	0.015%
Federal Home Loan Mortgage	4.5	9/1/23	12,013	12,374	0.001%
Federal Home Loan Mortgage	6.5	9/1/32	5,292	5,860	0.000%
Federal Home Loan Mortgage	4.54	9/1/32	450	458	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	29,314	33,238	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	124,121	126,455	0.006%
Federal Home Loan Mortgage	4	9/1/45	423,776	437,836	0.020%
Federal National Mortgage Assn.	5.5	10/1/20	2,072	2,085	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	11,769	12,105	0.001%
Federal National Mortgage Assn.	3	10/1/28	31,030	31,366	0.001%
Federal National Mortgage Assn.	3	10/1/30	151,859	153,312	0.007%
Federal National Mortgage Assn.	5.5	10/1/35	32,483	35,657	0.002%
Federal National Mortgage Assn.	5	10/1/35	47,978	51,634	0.002%
Federal National Mortgage Assn.	5	10/1/35	14,659	15,776	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	991	1,095	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	16,188	18,611	0.001%
Federal National Mortgage Assn.	6	10/1/38	35,350	39,019	0.002%
Federal National Mortgage Assn.	6	10/1/40	13,128	14,496	0.001%
Federal National Mortgage Assn.	4	10/1/41	143,896	149,265	0.007%
Federal National Mortgage Assn.	3	10/1/42	99,147	99,229	0.005%
Federal National Mortgage Assn.	3	10/1/42	78,246	78,311	0.004%
Federal National Mortgage Assn.	3	10/1/42	234,106	234,301	0.011%
Federal National Mortgage Assn.	3.5	10/1/42	512,288	522,240	0.024%
Federal National Mortgage Assn.	3.5	10/1/43	121,079	123,437	0.006%
Federal National Mortgage Assn.	3	10/1/46	75,655	75,859	0.003%
Federal National Mortgage Assn.	3	10/1/46	90,433	90,116	0.004%
Federal National Mortgage Assn.	3	10/1/46	1,384,027	1,381,313	0.063%
Federal National Mortgage Assn.	3	10/1/46	411,001	409,816	0.019%
Federal National Mortgage Assn.	3	10/1/46	471,671	470,456	0.022%
Federal National Mortgage Assn.	3	11/1/28	147,855	149,488	0.007%
Federal National Mortgage Assn.	2.5	11/1/31	77,952	77,582	0.004%
Federal National Mortgage Assn.	3.5	11/1/32	572,647	587,062	0.027%
Federal National Mortgage Assn.	5.5	11/1/35	25,400	27,936	0.001%
Federal National Mortgage Assn.	5.5	11/1/35	51,923	57,126	0.003%
Federal National Mortgage Assn.	3	11/1/36	662,766	668,676	0.031%
Federal National Mortgage Assn.	3	11/1/36	333,074	336,440	0.015%
Federal National Mortgage Assn.	3	11/1/36	132,497	133,836	0.006%
Federal National Mortgage Assn.	5.5	11/1/36	54,391	59,822	0.003%
Federal National Mortgage Assn.	5.5	11/1/36	48,739	53,550	0.002%
Federal National Mortgage Assn.	6.5	11/1/36	8,132	8,982	0.000%
Federal National Mortgage Assn.	6	11/1/38	2,703	2,985	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	20,761	21,941	0.001%
Federal National Mortgage Assn.	4	11/1/40	831,133	862,147	0.040%
Federal National Mortgage Assn.	4	11/1/40	326,041	338,185	0.016%
Federal National Mortgage Assn.	4	11/1/40	60,180	62,419	0.003%
Federal National Mortgage Assn.	4	11/1/40	68,430	70,981	0.003%
Federal National Mortgage Assn.	4.5	11/1/40	433,061	456,533	0.021%
Federal National Mortgage Assn.	4	11/1/41	99,273	102,976	0.005%
Federal National Mortgage Assn.	2.5	11/1/42	64,901	63,163	0.003%
Federal National Mortgage Assn.	4	11/1/43	584,136	605,886	0.028%
Federal National Mortgage Assn.	3.5	11/1/45	906,973	922,909	0.042%
Federal National Mortgage Assn.	3	11/1/46	196,779	196,211	0.009%
Federal National Mortgage Assn.	3	11/1/46	595,750	594,216	0.027%
Federal National Mortgage Assn.	3	11/1/46	624,581	622,556	0.029%
Federal National Mortgage Assn.	3	11/1/46	296,485	295,630	0.014%
Federal National Mortgage Assn.	3	11/1/46	141,164	140,931	0.006%
Federal National Mortgage Assn.	3	11/1/46	217,270	216,913	0.010%
Federal National Mortgage Assn.	3	11/1/46	94,593	94,438	0.004%
Federal National Mortgage Assn.	3.5	11/1/46	182,612	185,820	0.009%
Federal National Mortgage Assn.	4.5	11/1/47	594,110	631,668	0.029%
Federal National Mortgage Assn.	5	1/1/20	5,950	6,085	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	1,080	1,082	0.000%
Federal National Mortgage Assn.	3	1/1/27	1,240,000	1,251,304	0.057%
Federal National Mortgage Assn.	3	1/1/27	68,335	69,218	0.003%

Federal National Mortgage Assn.	7	1/1/31	218	219	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	272,429	271,051	0.012%
Federal National Mortgage Assn.	5.5	1/1/36	25,018	27,520	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	28,346	31,185	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	74,120	81,520	0.004%
Federal National Mortgage Assn.	3.5	1/1/36	433,320	445,733	0.020%
Federal National Mortgage Assn.	4	1/1/39	8,465,000	8,707,707	0.400%
Federal National Mortgage Assn.	4	1/1/41	47,263	49,018	0.002%
Federal National Mortgage Assn.	3.5	1/1/42	8,365,000	8,480,999	0.390%
Federal National Mortgage Assn.	4.5	1/1/42	10,433	11,025	0.001%
Federal National Mortgage Assn.	4	1/1/42	254,940	264,451	0.012%
Federal National Mortgage Assn.	3	1/1/43	7,590,000	7,549,975	0.347%
Federal National Mortgage Assn.	3.5	1/1/43	38,136	38,830	0.002%
Federal National Mortgage Assn.	2.5	1/1/43	346,073	337,853	0.016%
Federal National Mortgage Assn.	3.5	1/1/43	282,931	288,420	0.013%
Federal National Mortgage Assn.	3	1/1/43	13,424	13,435	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	179,802	183,296	0.008%
Federal National Mortgage Assn.	3.5	1/1/44	333,960	342,140	0.016%
Federal National Mortgage Assn.	3.5	1/1/44	156,055	159,091	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	150,570	153,647	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	437,446	445,133	0.020%
Federal National Mortgage Assn.	3.5	1/1/46	325,607	332,238	0.015%
Federal National Mortgage Assn.	3.5	1/1/46	283,744	288,730	0.013%
Federal National Mortgage Assn.	3	1/1/47	159,231	158,969	0.007%
Federal National Mortgage Assn.	4.5	12/1/20	464	472	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	3,875	4,408	0.000%
Federal National Mortgage Assn.	5.5	12/1/34	15,639	17,181	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	79,328	87,266	0.004%
Federal National Mortgage Assn.	5.5	12/1/35	26,016	28,627	0.001%
Federal National Mortgage Assn.	3	12/1/36	168,803	170,509	0.008%
Federal National Mortgage Assn.	5	12/1/36	745	802	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	4,184	4,621	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	1,052	1,215	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	50,483	55,540	0.003%
Federal National Mortgage Assn.	5.5	12/1/39	60,349	65,541	0.003%
Federal National Mortgage Assn.	4.5	12/1/39	76,005	80,318	0.004%
Federal National Mortgage Assn.	4.5	12/1/39	107,945	114,127	0.005%
Federal National Mortgage Assn.	4	12/1/40	133,299	138,259	0.006%
Federal National Mortgage Assn.	4	12/1/40	226,945	235,392	0.011%
Federal National Mortgage Assn.	4.5	12/1/40	187,783	198,534	0.009%
Federal National Mortgage Assn.	4	12/1/40	170,054	176,395	0.008%
Federal National Mortgage Assn.	3.5	12/1/41	21,745	22,220	0.001%
Federal National Mortgage Assn.	4	12/1/41	276,369	286,673	0.013%
Federal National Mortgage Assn.	3.5	12/1/44	697,797	711,363	0.033%
Federal National Mortgage Assn.	3.5	12/1/45	2,827,993	2,877,684	0.132%
Federal National Mortgage Assn.	3.5	12/1/45	803,969	818,095	0.038%
Federal National Mortgage Assn.	4	12/1/45	791,418	821,902	0.038%
Federal National Mortgage Assn.	4	12/1/45	111,023	115,299	0.005%
Federal National Mortgage Assn.	4	12/1/45	209,452	216,583	0.010%
Federal National Mortgage Assn.	3.5	12/1/45	180,227	183,393	0.008%
Federal National Mortgage Assn.	3	12/1/46	482,388	481,594	0.022%
Federal National Mortgage Assn.	3	12/1/46	707,455	706,291	0.032%
Federal National Mortgage Assn.	3	12/1/46	465,351	464,153	0.021%
Federal National Mortgage Assn.	3	12/1/46	706,950	705,896	0.032%
Federal National Mortgage Assn.	3	12/1/46	761,137	759,884	0.035%
Federal National Mortgage Assn.	3	12/1/46	250,753	250,107	0.011%
Federal National Mortgage Assn.	3	12/1/46	123,153	122,951	0.006%
Federal National Mortgage Assn.	3.5	12/1/47	1,339,602	1,366,628	0.063%
Federal National Mortgage Assn.	4.5	12/1/48	801,922	837,973	0.038%
Federal National Mortgage Assn.	5	2/1/21	14,409	14,753	0.001%
Federal National Mortgage Assn.	6	2/1/22	1,644	1,673	0.000%
Federal National Mortgage Assn.	6	2/1/34	12,963	14,311	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	47,729	49,096	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	5,206	5,727	0.000%
Federal National Mortgage Assn.	6	2/1/36	55,924	61,752	0.003%
Federal National Mortgage Assn.	6	2/1/37	80,391	88,701	0.004%
Federal National Mortgage Assn.	6	2/1/37	7,861	8,608	0.000%
Federal National Mortgage Assn.	6	2/1/37	62,377	68,838	0.003%
Federal National Mortgage Assn.	5	2/1/38	12,418	13,361	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	50,375	55,404	0.003%
Federal National Mortgage Assn.	5.5	2/1/38	15,043	16,545	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	70,170	74,190	0.003%

Federal National Mortgage Assn.	4	2/1/41	122,816	127,387	0.006%
Federal National Mortgage Assn.	4	2/1/41	35,823	37,159	0.002%
Federal National Mortgage Assn.	4.5	2/1/41	140,446	148,492	0.007%
Federal National Mortgage Assn.	4	2/1/41	743,191	771,374	0.035%
Federal National Mortgage Assn.	5	2/1/42	17,141	18,482	0.001%
Federal National Mortgage Assn.	2.5	2/1/43	448,753	438,094	0.020%
Federal National Mortgage Assn.	3	2/1/44	20,305	20,360	0.001%
Federal National Mortgage Assn.	3.5	2/1/45	149,818	152,730	0.007%
Federal National Mortgage Assn.	4	2/1/47	178,272	184,346	0.008%
Federal National Mortgage Assn.	6	3/1/33	36,232	39,990	0.002%
Federal National Mortgage Assn.	5	3/1/34	68,105	73,277	0.003%
Federal National Mortgage Assn.	5	3/1/36	143,260	154,166	0.007%
Federal National Mortgage Assn.	5.5	3/1/36	12,849	14,134	0.001%
Federal National Mortgage Assn.	6	3/1/37	23,409	25,833	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	153,977	162,798	0.007%
Federal National Mortgage Assn.	4	3/1/42	25,298	26,241	0.001%
Federal National Mortgage Assn.	3	3/1/43	18,756	18,771	0.001%
Federal National Mortgage Assn.	3	3/1/43	12,916	12,911	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	148,470	144,943	0.007%
Federal National Mortgage Assn.	3	3/1/43	76,393	76,457	0.004%
Federal National Mortgage Assn.	2.5	3/1/43	74,415	72,647	0.003%
Federal National Mortgage Assn.	3	3/1/43	1,165,172	1,168,114	0.054%
Federal National Mortgage Assn.	3.5	3/1/43	511,749	521,696	0.024%
Federal National Mortgage Assn.	3.5	3/1/44	130,473	133,521	0.006%
Federal National Mortgage Assn.	3.5	3/1/45	686,978	702,599	0.032%
Federal National Mortgage Assn.	4	3/1/46	533,320	551,552	0.025%
Federal National Mortgage Assn.	3.5	3/1/48	1,133,018	1,151,566	0.053%
Federal National Mortgage Assn.	4	3/1/49	1,204,567	1,243,574	0.057%
Federal National Mortgage Assn.	7	4/1/32	232	267	0.000%
Federal National Mortgage Assn.	3	4/1/33	3,700	3,685	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	7,951	8,747	0.000%
Federal National Mortgage Assn.	5	4/1/35	16,088	17,307	0.001%
Federal National Mortgage Assn.	5	4/1/35	91,316	98,240	0.005%
Federal National Mortgage Assn.	5	4/1/35	9,928	10,682	0.000%
Federal National Mortgage Assn.	6	4/1/40	13,360	14,750	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	106,010	112,081	0.005%
Federal National Mortgage Assn.	3.5	4/1/43	20,053	20,509	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	44,915	45,860	0.002%
Federal National Mortgage Assn.	3	4/1/43	441,919	442,287	0.020%
Federal National Mortgage Assn.	3	4/1/43	470,630	471,021	0.022%
Federal National Mortgage Assn.	2.5	4/1/43	131,455	128,333	0.006%
Federal National Mortgage Assn.	3.5	4/1/43	112,489	115,048	0.005%
Federal National Mortgage Assn.	3	4/1/43	14,719	14,731	0.001%
Federal National Mortgage Assn.	4	4/1/44	247,188	256,398	0.012%
Federal National Mortgage Assn.	3	4/1/45	17,842	17,828	0.001%
Federal National Mortgage Assn.	3.5	4/1/47	44,918	45,645	0.002%
Federal National Mortgage Assn.	3.5	4/1/49	120,000	121,966	0.006%
Federal National Mortgage Assn.	4.5	5/1/19	205	208	0.000%
Federal National Mortgage Assn.	5	5/1/19	226	232	0.000%
Federal National Mortgage Assn.	5	5/1/20	2,526	2,583	0.000%
Federal National Mortgage Assn.	6	5/1/21	19,463	19,859	0.001%
Federal National Mortgage Assn.	4.5	5/1/22	2,728	2,776	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	208,395	207,605	0.010%
Federal National Mortgage Assn.	6	5/1/33	3,637	4,016	0.000%
Federal National Mortgage Assn.	3.5	5/1/33	805,145	823,795	0.038%
Federal National Mortgage Assn.	5.5	5/1/39	105,546	116,939	0.005%
Federal National Mortgage Assn.	6.5	5/1/40	39,904	44,498	0.002%
Federal National Mortgage Assn.	6.5	5/1/40	32,307	36,955	0.002%
Federal National Mortgage Assn.	5	5/1/40	72,128	77,808	0.004%
Federal National Mortgage Assn.	4.5	5/1/41	390,198	412,553	0.019%
Federal National Mortgage Assn.	6	5/1/42	42,212	46,593	0.002%
Federal National Mortgage Assn.	4	5/1/42	239,154	248,071	0.011%
Federal National Mortgage Assn.	5	5/1/42	28,850	31,107	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	361,331	369,132	0.017%
Federal National Mortgage Assn.	3.5	5/1/46	199,777	203,660	0.009%
Federal National Mortgage Assn.	4	5/1/47	30,678	31,708	0.001%
Federal National Mortgage Assn.	4.5	5/1/48	1,272,752	1,354,309	0.062%
Federal National Mortgage Assn.	4.5	5/1/48	1,167,225	1,221,146	0.056%
Federal National Mortgage Assn.	2.5	6/1/32	1,004,396	998,796	0.046%
Federal National Mortgage Assn.	3	6/1/33	13,297	13,262	0.001%
Federal National Mortgage Assn.	5	6/1/35	12,310	13,244	0.001%
Federal National Mortgage Assn.	5	6/1/35	5,961	6,412	0.000%

Federal National Mortgage Assn.	5	6/1/35	35,771	38,483	0.002%
Federal National Mortgage Assn.	5	6/1/41	15,920	17,165	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	67,747	69,062	0.003%
Federal National Mortgage Assn.	3.5	6/1/42	104,555	106,592	0.005%
Federal National Mortgage Assn.	3.5	6/1/43	81,916	83,841	0.004%
Federal National Mortgage Assn.	3.5	6/1/43	19,515	19,958	0.001%
Federal National Mortgage Assn.	4	6/1/45	2,297,524	2,376,208	0.109%
Federal National Mortgage Assn.	3.5	6/1/46	521,444	536,374	0.025%
Federal National Mortgage Assn.	5.5	7/1/19	143	143	0.000%
Federal National Mortgage Assn.	4.5	7/1/20	571	581	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	32,107	36,257	0.002%
Federal National Mortgage Assn.	7	7/1/32	2,902	3,327	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	7,386	8,174	0.000%
Federal National Mortgage Assn.	5	7/1/35	251,151	271,093	0.012%
Federal National Mortgage Assn.	6.5	7/1/36	132,843	153,985	0.007%
Federal National Mortgage Assn.	5.5	7/1/36	56,304	61,935	0.003%
Federal National Mortgage Assn.	5	7/1/37	3,141	3,379	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	19,212	20,303	0.001%
Federal National Mortgage Assn.	5	7/1/42	66,679	71,894	0.003%
Federal National Mortgage Assn.	3.5	7/1/42	877,840	894,862	0.041%
Federal National Mortgage Assn.	3.5	7/1/42	92,041	93,830	0.004%
Federal National Mortgage Assn.	3.5	7/1/43	183,029	187,332	0.009%
Federal National Mortgage Assn.	3.5	7/1/43	51,076	52,114	0.002%
Federal National Mortgage Assn.	3.5	7/1/44	212,572	217,083	0.010%
Federal National Mortgage Assn.	3.5	7/1/47	549,957	558,744	0.026%
Federal National Mortgage Assn.	4	7/1/48	1,955,192	2,015,870	0.093%
Federal National Mortgage Assn.	6	8/1/22	583	596	0.000%
Federal National Mortgage Assn.	3	8/1/27	75,682	76,662	0.004%
Federal National Mortgage Assn.	2.5	8/1/30	90,455	90,025	0.004%
Federal National Mortgage Assn.	7	8/1/31	2,036	2,320	0.000%
Federal National Mortgage Assn.	6	8/1/34	300,712	331,886	0.015%
Federal National Mortgage Assn.	4.62	8/1/36	16,067	16,917	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	409	452	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	29,726	32,707	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	40,737	44,822	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	2,288	2,517	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	14,095	16,042	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	4,562	5,017	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	32,739	35,998	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	85,628	94,219	0.004%
Federal National Mortgage Assn.	6.5	8/1/38	22,295	25,238	0.001%
Federal National Mortgage Assn.	6	8/1/38	36,604	40,830	0.002%
Federal National Mortgage Assn.	5	8/1/38	1,366	1,471	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	26,141	27,626	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	23,107	24,431	0.001%
Federal National Mortgage Assn.	4	8/1/42	342,726	355,507	0.016%
Federal National Mortgage Assn.	3.5	8/1/42	180,464	183,976	0.008%
Federal National Mortgage Assn.	3.5	8/1/43	42,748	43,655	0.002%
Federal National Mortgage Assn.	3	8/1/43	98,541	98,807	0.005%
Federal National Mortgage Assn.	3	8/1/43	178,330	178,477	0.008%
Federal National Mortgage Assn.	3.5	8/1/43	49,434	50,484	0.002%
Federal National Mortgage Assn.	3.5	8/1/47	314,887	321,519	0.015%
Federal National Mortgage Assn.	5	8/1/48	600,645	635,049	0.029%
Federal National Mortgage Assn.	6	9/1/21	1,345	1,365	0.000%
Federal National Mortgage Assn.	5	9/1/23	2,804	2,868	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	7,922	9,034	0.000%
Federal National Mortgage Assn.	6	9/1/38	103,488	114,270	0.005%
Federal National Mortgage Assn.	5.5	9/1/38	86,036	94,643	0.004%
Federal National Mortgage Assn.	4.5	9/1/39	33,183	35,067	0.002%
Federal National Mortgage Assn.	6	9/1/39	129,305	142,614	0.007%
Federal National Mortgage Assn.	4.5	9/1/40	13,722	14,508	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	148,457	156,962	0.007%
Federal National Mortgage Assn.	4	9/1/41	246,260	255,434	0.012%
Federal National Mortgage Assn.	5.5	9/1/41	3,258	3,585	0.000%
Federal National Mortgage Assn.	4.5	9/1/42	68,032	71,844	0.003%
Federal National Mortgage Assn.	3.5	9/1/42	233,347	237,881	0.011%
Federal National Mortgage Assn.	3.5	9/1/43	285,110	291,594	0.013%
Federal National Mortgage Assn.	3.5	9/1/44	98,341	100,350	0.005%
Federal National Mortgage Assn.	3	9/1/44	37,117	37,148	0.002%
Federal National Mortgage Assn.	3.5	9/1/45	551,138	561,546	0.026%
Federal National Mortgage Assn.	4	9/1/45	70,470	72,879	0.003%
Federal National Mortgage Assn.	4	9/1/46	53,179	54,996	0.003%

Federal Signal			2,100	54,579	0.003%
Ferrari			2,603	348,281	0.016%
Fidelity National Financial	4.5	8/15/28	565,000	571,807	0.026%
Fidelity National Information			20,874	2,360,849	0.108%
Fiesta Restaurant			10,284	134,823	0.006%
Fifth Third Bancorp			104,428	2,633,674	0.121%
First Bancshares			4,000	123,600	0.006%
FirstEnergy	3.9	7/15/27	1,300,000	1,318,213	0.061%
FirstEnergy Transmission	4.35	1/15/25	765,000	796,669	0.037%
First Industrial Realty, REIT			5,179	183,129	0.008%
FirstKey Mortgage Trust 2014-1	4.01	11/25/44	212,006	218,981	0.010%
First Republic Bank			4,889	491,149	0.023%
FirstService			8,736	780,474	0.036%
Fiserv			29,660	2,618,385	0.120%
Five9			7,005	370,074	0.017%
Five Below			2,200	273,350	0.013%
Five Prime Therapeutics			1,210	16,214	0.001%
FleetCor Technologies			3,009	741,989	0.034%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	1,175,000	1,198,060	0.055%
Ford Motor Credit	5.09	1/7/21	200,000	203,713	0.009%
Fortive			349	366,482	0.017%
Fortive			23,935	2,007,907	0.092%
Fox	4.71	1/25/29	325,000	348,404	0.016%
Fox			10,957	393,137	0.018%
Franco-Nevada			3,600	269,902	0.012%
Freddie Mac Stacr Trust 2019-HQA1	3.39	2/25/49	315,000	315,256	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	4.34	10/25/27	459,239	464,059	0.021%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	10/25/29	268,614	270,045	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	4.46	11/25/48	1,035,000	991,160	0.046%
Freddie Mac Structured Agency Credit Risk debt Notes	4.49	12/25/28	265,194	267,344	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	3.29	12/25/29	162,292	162,346	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	195,000	178,809	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	3.84	3/25/29	250,000	252,177	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	5.34	4/25/28	152,579	156,208	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.04	4/25/30	141,306	141,100	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	4.44	5/25/25	662,475	673,426	0.031%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	105,000	98,691	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	5.39	7/25/28	171,567	174,547	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	7/25/29	169,893	170,614	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	2.94	7/25/30	204,575	203,640	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	8/25/29	161,122	161,530	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	4.17	8/25/48	625,000	592,866	0.027%
Freddie Mac Structured Agency Credit Risk debt Notes	4.69	9/25/24	207,019	211,007	0.010%
FREMF 2018-K731 Mortgage Trust	3.91	2/25/25	390,000	392,785	0.018%
Fresenius			31,121	1,739,422	0.080%
Galaxy XXIX CLO	4.08	11/15/26	250,000	246,207	0.011%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	396,650	394,018	0.018%
Gam Holding			40,093	125,232	0.006%
Gardner denver Holdings			3,800	105,678	0.005%
GCP Applied Technologies			8,412	248,995	0.011%
GE			443,338	4,428,947	0.203%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	560,000	543,901	0.025%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	1,125,000	1,041,894	0.048%
General Electric	3.38	3/11/24	155,000	154,010	0.007%
General Motors	3.54	8/7/20	405,000	403,864	0.019%
General Motors Financial	4	10/6/26	225,000	215,128	0.010%
General Motors Financial	4.2	11/6/21	520,000	530,035	0.024%
General Motors Financial	4.35	4/9/25	210,000	209,175	0.010%
Genesee & Wyoming			1,900	165,566	0.008%
Gentherm			7,138	263,107	0.012%
Gibraltar Industries			9,733	395,257	0.018%
GlaxoSmithKline, ADR			52,000	2,173,080	0.100%
Global Blood Therapeutics			6,143	325,149	0.015%
Global Payments			25,529	3,485,219	0.160%
GLP Capital LP / GLP Financing II	5.25	6/1/25	170,000	177,863	0.008%
GlycoMimetics			3,453	43,024	0.002%
GMF Floorplan Owner Revolving Trust	2.41	5/17/21	130,000	129,900	0.006%
GMF Floorplan Owner Revolving Trust	2.85	5/17/21	100,000	99,980	0.005%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	290,000	288,524	0.013%
GM Financial Consumer Automobile 2017-1	2.45	7/17/23	100,000	99,209	0.005%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	200,000	198,312	0.009%
GN Store Nord			17,646	819,524	0.038%

Goldman Sachs	3.5	11/16/26	230,000	226,789	0.010%
Goldman Sachs	2.91	6/5/23	1,055,000	1,042,711	0.048%
Goldman Sachs			335	64,317	0.003%
Golub Capital Partners CLO 39B	3.61	10/20/28	780,000	776,226	0.036%
Goosehead Insurance			2,754	76,782	0.004%
Government National Mortgage Assn.	5.5	10/15/38	53,412	58,732	0.003%
Government National Mortgage Assn.	5	10/15/39	34,520	37,072	0.002%
Government National Mortgage Assn.	8	10/20/25	372	398	0.000%
Government National Mortgage Assn.	5	10/20/39	40,560	43,384	0.002%
Government National Mortgage Assn.	4.5	10/20/40	54,626	57,516	0.003%
Government National Mortgage Assn.	5	10/20/40	16,760	17,928	0.001%
Government National Mortgage Assn.	3.5	10/20/44	44,262	45,332	0.002%
Government National Mortgage Assn.	3.5	10/20/45	70,149	71,786	0.003%
Government National Mortgage Assn.	3.5	10/20/45	88,066	90,107	0.004%
Government National Mortgage Assn.	5	10/20/47	856,352	909,039	0.042%
Government National Mortgage Assn.	4	10/20/48	729,403	753,663	0.035%
Government National Mortgage Assn.	7.5	11/15/25	1,240	1,270	0.000%
Government National Mortgage Assn.	4.5	11/20/39	22,530	23,734	0.001%
Government National Mortgage Assn.	5	11/20/39	17,456	18,675	0.001%
Government National Mortgage Assn.	4.5	11/20/40	415,076	437,042	0.020%
Government National Mortgage Assn.	3.5	11/20/42	8,017	8,195	0.000%
Government National Mortgage Assn.	4	11/20/42	13,796	14,365	0.001%
Government National Mortgage Assn.	3	11/20/46	288,776	290,695	0.013%
Government National Mortgage Assn.	3	11/20/46	276,052	277,886	0.013%
Government National Mortgage Assn.	5	11/20/47	382,782	404,815	0.019%
Government National Mortgage Assn.	4	11/20/48	447,104	461,975	0.021%
Government National Mortgage Assn.	4.5	1/1/36	460,000	477,688	0.022%
Government National Mortgage Assn.	5.5	1/20/36	165,294	180,414	0.008%
Government National Mortgage Assn.	4.5	1/20/41	296,391	312,084	0.014%
Government National Mortgage Assn.	4.5	1/20/46	53,093	55,859	0.003%
Government National Mortgage Assn.	3.5	1/20/46	24,071	24,622	0.001%
Government National Mortgage Assn.	5	1/20/48	79,797	83,389	0.004%
Government National Mortgage Assn.	4	1/20/48	349,282	360,808	0.017%
Government National Mortgage Assn.	5.5	1/20/49	131,618	139,220	0.006%
Government National Mortgage Assn.	4.5	1/20/49	677,433	704,315	0.032%
Government National Mortgage Assn.	7.5	12/15/25	211	211	0.000%
Government National Mortgage Assn.	5	12/15/39	162,070	174,088	0.008%
Government National Mortgage Assn.	6.5	12/20/33	2,030	2,332	0.000%
Government National Mortgage Assn.	6	12/20/38	52,380	58,084	0.003%
Government National Mortgage Assn.	5	12/20/47	694,231	730,138	0.034%
Government National Mortgage Assn.	4.5	12/20/48	229,457	239,368	0.011%
Government National Mortgage Assn.	5.5	12/20/48	184,245	194,886	0.009%
Government National Mortgage Assn.	5	2/15/40	72,178	77,521	0.004%
Government National Mortgage Assn.	5	2/15/40	72,178	77,521	0.004%
Government National Mortgage Assn.	3.5	2/15/45	86,818	88,942	0.004%
Government National Mortgage Assn.	7	2/20/27	5,012	5,599	0.000%
Government National Mortgage Assn.	4	2/20/41	17,946	18,692	0.001%
Government National Mortgage Assn.	3.5	2/20/43	66,353	68,329	0.003%
Government National Mortgage Assn.	4	2/20/44	442,268	460,086	0.021%
Government National Mortgage Assn.	3.5	2/20/45	57,139	58,448	0.003%
Government National Mortgage Assn.	3.5	2/20/46	349,255	357,989	0.016%
Government National Mortgage Assn.	3.5	2/20/48	810,889	827,590	0.038%
Government National Mortgage Assn.	3.5	2/20/48	571,449	583,266	0.027%
Government National Mortgage Assn.	3.5	2/20/49	733,165	749,525	0.034%
Government National Mortgage Assn.	8	3/15/22	179	179	0.000%
Government National Mortgage Assn.	8	3/15/22	230	230	0.000%
Government National Mortgage Assn.	4.5	3/20/41	42,644	44,902	0.002%
Government National Mortgage Assn.	5	3/20/41	182,266	194,980	0.009%
Government National Mortgage Assn.	3.5	3/20/43	235,297	240,394	0.011%
Government National Mortgage Assn.	5.5	3/20/49	331,000	350,212	0.016%
Government National Mortgage Assn.	6	4/15/36	3,144	3,533	0.000%
Government National Mortgage Assn.	5	4/20/40	32,893	35,185	0.002%
Government National Mortgage Assn.	3.5	4/20/45	17,470	17,869	0.001%
Government National Mortgage Assn.	3	4/20/46	193,133	194,415	0.009%
Government National Mortgage Assn.	4.5	5/20/40	96,951	102,077	0.005%
Government National Mortgage Assn.	5	5/20/40	11,023	11,791	0.001%
Government National Mortgage Assn.	3.5	5/20/45	33,692	34,425	0.002%
Government National Mortgage Assn.	3.5	5/20/45	75,500	77,231	0.004%
Government National Mortgage Assn.	3	5/20/46	20,000	20,139	0.001%
Government National Mortgage Assn.	3	5/20/46	54,030	54,449	0.003%
Government National Mortgage Assn.	4	5/20/47	1,732,822	1,790,455	0.082%
Government National Mortgage Assn.	5.5	5/20/48	1,003,663	1,061,029	0.049%

Government National Mortgage Assn.	5	5/20/48	135,144	144,568	0.007%
Government National Mortgage Assn.	7.5	6/15/32	5,343	5,642	0.000%
Government National Mortgage Assn.	5	6/15/40	77,587	83,304	0.004%
Government National Mortgage Assn.	5	6/20/40	35,176	38,056	0.002%
Government National Mortgage Assn.	3.5	6/20/43	311,478	319,402	0.015%
Government National Mortgage Assn.	3.5	6/20/43	287,101	293,847	0.013%
Government National Mortgage Assn.	5.5	6/20/44	164,860	179,087	0.008%
Government National Mortgage Assn.	3	6/20/46	116,775	117,521	0.005%
Government National Mortgage Assn.	5	6/20/47	168,031	177,159	0.008%
Government National Mortgage Assn.	5	6/20/48	156,902	167,833	0.008%
Government National Mortgage Assn.	3	7/15/43	46,704	47,086	0.002%
Government National Mortgage Assn.	7	7/20/27	161	162	0.000%
Government National Mortgage Assn.	5	7/20/39	31,359	33,547	0.002%
Government National Mortgage Assn.	3.5	7/20/42	466,329	478,195	0.022%
Government National Mortgage Assn.	4	7/20/42	188,217	196,004	0.009%
Government National Mortgage Assn.	4.5	7/20/46	67,348	70,862	0.003%
Government National Mortgage Assn.	3	7/20/46	3,546,737	3,570,304	0.164%
Government National Mortgage Assn.	3	7/20/46	52,980	53,392	0.002%
Government National Mortgage Assn.	3	7/20/46	99,830	100,524	0.005%
Government National Mortgage Assn.	3	7/20/46	92,257	92,904	0.004%
Government National Mortgage Assn.	3	7/20/46	145,043	146,062	0.007%
Government National Mortgage Assn.	3	7/20/46	34,218	34,457	0.002%
Government National Mortgage Assn.	3	7/20/46	178,666	179,907	0.008%
Government National Mortgage Assn.	5	7/20/47	112,329	118,176	0.005%
Government National Mortgage Assn.	5	7/20/48	59,441	63,605	0.003%
Government National Mortgage Assn.	5	8/20/40	12,967	13,870	0.001%
Government National Mortgage Assn.	5	8/20/41	85,367	91,323	0.004%
Government National Mortgage Assn.	3.5	8/20/42	66,440	68,131	0.003%
Government National Mortgage Assn.	4	8/20/42	101,276	105,459	0.005%
Government National Mortgage Assn.	4.5	8/20/46	107,639	112,636	0.005%
Government National Mortgage Assn.	3	8/20/46	1,236,362	1,245,339	0.057%
Government National Mortgage Assn.	3	8/20/46	45,908	46,202	0.002%
Government National Mortgage Assn.	3	8/20/46	70,875	71,371	0.003%
Government National Mortgage Assn.	3	8/20/46	75,898	76,487	0.004%
Government National Mortgage Assn.	5	8/20/47	193,168	203,224	0.009%
Government National Mortgage Assn.	5	8/20/48	109,147	115,718	0.005%
Government National Mortgage Assn.	5	9/15/39	43,882	47,120	0.002%
Government National Mortgage Assn.	4.5	9/15/45	49,506	52,097	0.002%
Government National Mortgage Assn.	4.5	9/20/40	163,705	172,328	0.008%
Government National Mortgage Assn.	3.5	9/20/42	543,698	557,532	0.026%
Government National Mortgage Assn.	4	9/20/42	15,978	16,636	0.001%
Government National Mortgage Assn.	4.5	9/20/46	87,492	91,880	0.004%
Government National Mortgage Assn.	3	9/20/46	40,677	40,938	0.002%
Government National Mortgage Assn.	3	9/20/46	47,290	47,623	0.002%
Government National Mortgage Assn.	5	9/20/47	895,979	942,618	0.043%
Government National Mortgage Association	4.5	11/20/39	11,032	369	0.000%
Government National Mortgage Association	3	11/20/47	392,654	391,704	0.018%
Government National Mortgage Association	4.5	12/20/39	71,718	3,556	0.000%
Government National Mortgage Association	3	12/20/47	497,834	498,683	0.023%
Government National Mortgage Association	4.5	2/20/39	7,346	249	0.000%
Government National Mortgage Association	4	2/20/43	104,499	19,485	0.001%
Government National Mortgage Association	2.94	2/20/49	403,597	403,212	0.019%
Government National Mortgage Association	2.94	2/20/49	319,292	318,989	0.015%
Government National Mortgage Association	3.5	4/20/39	141,968	9,388	0.000%
Government National Mortgage Association	4	5/20/37	269,989	21,155	0.001%
Government National Mortgage Association	3.5	5/20/43	124,054	20,792	0.001%
Government National Mortgage Association	2.79	9/20/48	340,039	337,236	0.015%
Graco			7,200	356,544	0.016%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	59,188	59,031	0.003%
Great Portland Estates			60,451	588,005	0.027%
Great Wolf Trust 2017-WOLF	3.48	9/15/34	895,000	892,760	0.041%
Great Wolf Trust 2017-WOLF	3.68	9/15/34	460,000	459,128	0.021%
Green Dot			800	48,520	0.002%
GrubHub			930	64,607	0.003%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	465,000	472,115	0.022%
GS Mortgage-Backed Securities Trust	2.46	7/25/44	82,302	81,070	0.004%
GS Mortgage Securities Corp Trust 2018-FBLU	3.43	11/15/35	490,000	489,103	0.022%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	1,280,000	1,382,683	0.064%
GS Mortgage Securities Trust 2014-GC26	3.63	11/10/47	265,000	273,306	0.013%
GTP Acquisition Partners I	2.35	6/15/20	755,000	746,454	0.034%
GTT Communications			7,900	274,130	0.013%
Guardant Health			1,044	80,075	0.004%

Halcyon Loan Advisors Funding 2014-3	3.86	10/22/25	357,892	357,701	0.016%
Hamamatsu Photonics KK			17,000	659,483	0.030%
Hanger			11,202	213,398	0.010%
Hanover Insurance Group			4,100	468,097	0.021%
Hardee s Funding	4.25	6/20/48	432,825	437,837	0.020%
Hardee s Funding	4.96	6/20/48	547,250	574,870	0.026%
Harris			7,663	1,223,858	0.056%
Hawaiian Airlines			8,800	231,000	0.011%
Haynes International			6,462	212,147	0.010%
HCA Healthcare			4,265	556,071	0.026%
Healthcare Realty Trust	3.63	1/15/28	575,000	559,486	0.026%
Heathrow Funding	4.88	7/15/21	570,000	587,856	0.027%
Heritage Commerce			17,216	208,314	0.010%
Heritage-Crystal Clean			7,600	208,620	0.010%
Heritage Financial Corp.			8,200	247,148	0.011%
Hess	4.3	4/1/27	585,000	579,478	0.027%
Hess	5.8	4/1/47	260,000	270,625	0.012%
Highwoods Realty	4.13	3/15/28	570,000	576,528	0.026%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	98,248	97,254	0.004%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	73,462	72,899	0.003%
Hilton Orlando Trust 2018-ORL	3.25	12/15/34	845,000	839,425	0.039%
Hilton Worldwide Holdings			14,179	1,178,417	0.054%
HMS Holdings			11,300	334,593	0.015%
HOF 2019-1 A1 144A	3.45	1/25/59	667,000	667,000	0.031%
HOF 2019-1 A3 144A	3.61	1/25/59	705,000	705,000	0.032%
Hologic			6,872	332,605	0.015%
Home Bancshares			28,200	495,474	0.023%
Honda Motor			23,200	630,130	0.029%
Honeywell International			26,705	4,243,959	0.195%
Hope Bancorp			12,600	164,808	0.008%
HSBC Holdings	3.95	5/18/24	205,000	208,588	0.010%
HSBC Holdings	3.9	5/25/26	415,000	419,076	0.019%
Humana	3.85	10/1/24	465,000	473,936	0.022%
Humana			5,293	1,407,938	0.065%
Huron Consulting Group			2,700	127,494	0.006%
Hutchison Whampoa International 14	3.63	10/31/24	1,000,000	1,020,660	0.047%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	365,000	362,213	0.017%
IAC/InterActiveCorp			5,166	1,085,428	0.050%
ICU Medical			1,214	290,547	0.013%
IHS Markit			1,298	70,585	0.003%
Illumina			226	70,216	0.003%
ImmunoGen			2,183	5,916	0.000%
Immunomedics			6,800	130,628	0.006%
Independence			254,914	881,735	0.040%
Independence Plaza Trust 2018-INDP	4.16	7/10/35	895,000	913,412	0.042%
Independent Bank Group			7,214	370,006	0.017%
Indonesia Government International Bond	2.95	1/11/23	1,010,000	1,001,759	0.046%
Indonesia Government International Bond	3.7	1/8/22	655,000	663,824	0.030%
Indonesia Government International Bond	3.75	4/25/22	910,000	923,175	0.042%
Infosys, ADR			54,700	597,871	0.027%
ING Groep			161,056	1,951,573	0.090%
Inphi			8,905	389,505	0.018%
Insmmed			13,180	383,143	0.018%
Intercontinental Exchange			56,837	4,327,569	0.199%
International Paper			24,642	1,140,185	0.052%
Intesa Sanpaolo			385,799	941,553	0.043%
InTown Hotel Portfolio Trust 2018-STAY	3.18	1/15/33	280,000	278,326	0.013%
Intuit			19,027	4,973,848	0.228%
Intuitive Surgical			7,972	4,548,664	0.209%
Investors Bancorp			22,000	260,700	0.012%
Iridium Communications			5,900	155,996	0.007%
Israel Chemicals	6.38	5/31/38	900,000	971,612	0.045%
Israel Government Bond - Fixed	5.5	1/31/42	6,000,000	2,412,502	0.111%
J2 Acquisition			17,750	160,419	0.007%
J2 Acquisition			17,750	3,160	0.000%
Jagged Peak Energy			15,686	164,232	0.008%
JBG SMITH Properties, REIT			7,410	306,404	0.014%
J.B. Hunt Transport Services			326	33,021	0.002%
Jimmy Johns Funding	3.61	7/30/47	118,200	118,261	0.005%
John Bean Technologies			7,271	668,132	0.031%
Johnson Matthey			31,787	1,303,563	0.060%
JPMBB Commercial Mortgage Securities Trust 2014-C19	4.24	4/15/47	290,000	303,198	0.014%

JPMBB Commercial Mortgage Securities Trust 2014-C22	3.8	9/15/47	445,000	462,537	0.021%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	185,000	190,821	0.009%
JPMBB Commercial Mortgage Securities Trust 2014-C25	3.67	11/15/47	205,000	211,748	0.010%
JPMDB Commercial Mortgage Securities Trust 2018-C8	4.75	6/15/51	370,000	391,797	0.018%
JPMorgan Chase	2.95	10/1/26	2,345,000	2,292,177	0.105%
JPMorgan Chase	4.01	10/24/23	1,120,000	1,136,800	0.052%
JPMorgan Chase	3.54	5/1/28	275,000	275,734	0.013%
JPMorgan Chase	3.2	6/15/26	275,000	273,564	0.013%
JPMorgan Chase	3.9	7/15/25	190,000	197,605	0.009%
JPMorgan Chase			22,870	2,315,130	0.106%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.83	10/15/45	331,724	332,106	0.015%
JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	2.96	4/15/46	350,000	351,593	0.016%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	190,000	199,874	0.009%
Kaiser Foundation Hospitals	3.5	4/1/22	215,000	220,329	0.010%
Kansas City Southern			1,199	139,060	0.006%
KazMunayGas National Co JSC	4.75	4/19/27	800,000	822,272	0.038%
Kering			2,465	1,413,937	0.065%
Keysight Technologies	4.6	4/6/27	705,000	730,249	0.034%
Keysight Technologies			29,277	2,552,954	0.117%
Kimco Realty	3.3	2/1/25	255,000	252,306	0.012%
Kingfisher			398,866	1,223,214	0.056%
Kirin Holdings			34,200	818,190	0.038%
KLA-Tencor			1,169	139,590	0.006%
Knight-Swift Transportation Holdings			2,452	80,131	0.004%
Knorr-Bremse			8,375	833,138	0.038%
Koninklijke Philips			82,569	3,373,586	0.155%
Kosmos Energy			6,408	39,922	0.002%
KT			24,989	619,342	0.028%
Kubota Credit Owner Trust 2016-1	1.5	7/15/20	54,967	54,754	0.003%
Lam Research			341	61,042	0.003%
Landstar System			2,300	251,597	0.012%
Largan Precision			6,000	899,904	0.041%
Las Vegas Sands			20,120	1,226,515	0.056%
Lattice Semiconductor			51,659	616,292	0.028%
Legrand			12,974	868,614	0.040%
Linde			2,842	499,993	0.023%
Littelfuse			660	120,437	0.006%
Live Oak Bancshares			9,225	134,777	0.006%
Lloyds Banking Group			2,008,089	1,626,919	0.075%
LM Ericsson			93,946	865,420	0.040%
Lojas Renner			47,607	529,406	0.024%
L'Oreal			7,807	2,102,367	0.097%
Luxfer Holdings			9,500	237,310	0.011%
MACOM Technology Solutions Holdings			9,300	155,403	0.007%
Macquarie Group			17,273	1,590,776	0.073%
Madrigal Pharmaceuticals			375	46,973	0.002%
Magna International			29,100	1,416,879	0.065%
Magnetite XVIII	3.76	11/15/28	510,000	508,093	0.023%
Magnolia Oil & Gas			15,200	182,400	0.008%
Marriott			12,300	1,538,607	0.071%
Marsh & McLennan			33,851	3,178,609	0.146%
Martin Marietta Materials	4.25	7/2/24	640,000	655,597	0.030%
Martin Marietta Materials			244	49,088	0.002%
MasterCard			32,634	7,683,675	0.353%
Matador Resources			5,050	97,617	0.004%
Matson			12,000	433,080	0.020%
Maxim Integrated Products			19,723	1,048,672	0.048%
McDonald's			18,977	3,603,732	0.166%
Medtronic			38,331	3,491,187	0.160%
Meggitt			228,951	1,500,902	0.069%
Melrose Industries			357,586	854,114	0.039%
Merck			59,937	4,984,960	0.229%
Meridian Bancorp			18,362	288,100	0.013%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	603,259	611,148	0.028%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	325,000	410,066	0.019%
Michaels			19,700	224,974	0.010%
Microchip Technology			1,426	118,301	0.005%
Micron Technology			40,048	1,655,184	0.076%
Microsoft			222,779	26,274,555	1.207%
Middlesex Water			2,813	157,500	0.007%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	127,354	126,220	0.006%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	264,659	261,442	0.012%

Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	569,684	567,615	0.026%
Minerals Technologies			2,700	158,733	0.007%
Miraca Holdings			16,000	397,745	0.018%
Mitsubishi Corporation			48,100	1,339,164	0.062%
Mitsubishi Electric			172,000	2,219,212	0.102%
Mitsubishi UFJ Financial			332,200	1,642,994	0.075%
Mitsubishi UFJ Lease & Finance			123,800	631,965	0.029%
Mitsui Fudosan			44,100	1,110,948	0.051%
MKS Instruments			2,100	195,405	0.009%
Molina Healthcare			6,312	896,052	0.041%
Momenta Pharmaceuticals			7,201	104,631	0.005%
Moncler			30,696	1,238,886	0.057%
Monolithic Power Systems			1,082	146,600	0.007%
Monro			11,525	997,143	0.046%
Moody's			347	62,838	0.003%
Moog			3,000	260,850	0.012%
Morgan Stanley	3.75	2/25/23	1,665,000	1,709,256	0.079%
Morgan Stanley			53,845	2,272,259	0.104%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	255,000	261,839	0.012%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	128,828	0.006%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	375,000	391,927	0.018%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	45,000	47,057	0.002%
Morgan Stanley Capital I Trust 2017-ASHF	3.73	11/15/34	1,475,000	1,473,138	0.068%
Morgan Stanley Capital I Trust 2017-JWDR	3.33	11/15/34	840,000	835,260	0.038%
Morgan Stanley Capital I Trust 2017-JWDR	3.68	11/15/34	560,000	557,189	0.026%
Motorola Solutions			9,391	1,318,684	0.061%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	340,000	345,950	0.016%
MPT Operating Partnership LP / MPT Finance	5.25	8/1/26	125,000	128,438	0.006%
MSCG Trust 2018-SELF	3.38	10/15/37	530,000	530,022	0.024%
Mueller Water Products			33,800	339,352	0.016%
Munich Re			9,590	2,272,787	0.104%
Murata Manufacturing			19,800	990,891	0.046%
MVW Owner Trust 2013-1	2.15	4/22/30	16,488	16,361	0.001%
MVW Owner Trust 2014-1	2.25	9/22/31	32,438	32,067	0.001%
MVW Owner Trust 2017-1	2.42	12/20/34	66,023	64,768	0.003%
MyoKardia			4,437	230,680	0.011%
National Bank of Canada			31,800	1,435,146	0.066%
National Commerce			3,300	129,393	0.006%
National Grid			114,830	1,274,657	0.059%
National Instruments			10,375	460,235	0.021%
National Vision Holdings			6,012	188,957	0.009%
NAVER			4,153	454,514	0.021%
Navient Private Education Loan Trust 2017	2.88	12/16/58	185,000	183,824	0.008%
Navient Private Education Loan Trust 2018	3.61	12/15/59	530,000	539,761	0.025%
Nestle			68,582	6,539,322	0.300%
Netflix	4.63	5/15/29	655,000	783,405	0.036%
Netflix			11,512	4,104,719	0.189%
Neuberger Berman CLO XIX	3.94	7/15/27	1,355,000	1,317,921	0.061%
Neuberger Berman CLO XVI-S	3.64	1/15/28	735,000	729,083	0.033%
Nevro			2,871	179,466	0.008%
New Fortress Energy			5,238	61,180	0.003%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	824,853	829,189	0.038%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	795,911	803,057	0.037%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	585,000	587,314	0.027%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	235,000	235,927	0.011%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	640,000	776,973	0.036%
NextEra Energy			15,950	992,502	0.046%
NextEra Energy			29,658	5,733,485	0.263%
Nextera Energy Partners			5,100	237,864	0.011%
Nielsen Holdings			52,937	1,253,019	0.058%
Nippon Telegraph & Telephone			85,100	3,627,905	0.167%
NiSource			54,787	1,570,195	0.072%
Nomad Foods			8,407	171,923	0.008%
Nordea Bank Abp			108,830	828,726	0.038%
Norfolk Southern			991	185,208	0.009%
Northern Star Resources			25,282	160,620	0.007%
Northrop Grumman			17,258	4,652,757	0.214%
Norwegian Cruise Line Holdings			8,058	442,868	0.020%
Novanta			8,251	699,107	0.032%
Novartis			50,970	4,899,213	0.225%
Novo Nordisk			16,315	852,710	0.039%
NuVasive			4,100	232,839	0.011%

NVIDIA				14,531	2,609,186	0.120%
NXP BV / NXP Funding	4.88	3/1/24	500,000	527,500	0.024%	
NXP Semiconductors			29,296	2,589,473	0.119%	
Occidental Petroleum			34,112	2,258,214	0.104%	
OCP CLO 2014-7	3.88	7/20/29	830,000	825,830	0.038%	
Octagon Investment Partners XXIII	3.64	7/15/27	525,000	519,867	0.024%	
Octagon Investment Partners XXIII	3.99	7/15/27	435,000	423,688	0.019%	
Okta			900	74,457	0.003%	
Ollies Bargain Outlet Holdings			7,284	621,544	0.029%	
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	860,000	867,719	0.040%	
Omron			18,800	883,247	0.041%	
ONE Gas			11,100	988,233	0.045%	
OneSpaWorld Holdings			8,400	114,744	0.005%	
Orchard therapeutics, ADR			2,056	36,761	0.002%	
Origin Bancorp			6,075	206,854	0.010%	
Osisko Gold Royalties			14,300	160,619	0.007%	
OZLM VII	3.78	7/17/29	1,125,000	1,110,975	0.051%	
OZLM VIII	3.63	10/17/29	820,000	816,507	0.038%	
PACCAR			5,984	407,750	0.019%	
Pacific Gas & Electric	4	12/1/46	10,000	8,063	0.000%	
Pacific Gas & Electric	3.95	12/1/47	380,000	305,900	0.014%	
Pacific Premier Bancorp			7,400	196,322	0.009%	
Packaging Corporation of America			11,315	1,124,485	0.052%	
Palisades Center Trust 2016-PLSD	2.71	4/13/33	780,000	772,178	0.035%	
Panasonic			120,800	1,041,550	0.048%	
Papa John's International			6,800	360,060	0.017%	
Paramount, REIT			24,431	346,676	0.016%	
Paycom Software			1,300	245,869	0.011%	
PayPal Holdings			44,353	4,605,616	0.212%	
PDF Solutions			11,734	144,915	0.007%	
PennyMac Financial Services			8,800	195,712	0.009%	
PepsiCo			3,857	472,675	0.022%	
Performance Food			10,485	415,625	0.019%	
Persimmon			40,357	1,141,528	0.052%	
Pertamina Persero PT	6.45	5/30/44	220,000	251,731	0.012%	
Peru LNG Srl	5.38	3/22/30	800,000	836,000	0.038%	
Perusahaan Gas Negara Persero	5.13	5/16/24	1,000,000	1,054,605	0.048%	
Perusahaan Listrik Negara PT	5.45	5/21/28	1,200,000	1,285,611	0.059%	
Perusahaan Penerbit SBSN Indonesia III	4.35	9/10/24	200,000	207,150	0.010%	
Petroleos Mexicanos	5.5	1/21/21	1,055,000	1,075,045	0.049%	
Petroleos Mexicanos	4.88	1/24/22	1,305,000	1,319,368	0.061%	
Petroleos Mexicanos	6.38	2/4/21	1,075,000	1,117,463	0.051%	
Petroleos Mexicanos	5.38	3/13/22	370,000	378,880	0.017%	
Pfizer			191,756	8,143,877	0.374%	
PG&E			518	9,220	0.000%	
PGT Innovations			13,266	183,734	0.008%	
Philip Morris International			46,666	4,124,808	0.189%	
Ping An Insurance			141,000	1,587,408	0.073%	
Pinnacle Financial Partners			8,917	487,760	0.022%	
Pioneer Natural Resources			8,023	1,221,742	0.056%	
Plains All American Pipeline LP / PAA Finance	4.65	10/15/25	545,000	567,058	0.026%	
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	115,000	112,526	0.005%	
Pluralsight			5,041	160,001	0.007%	
PNC Financial Services Group			15,539	1,906,014	0.088%	
PNM Resources			16,100	762,174	0.035%	
Pola Orbis Holdings			17,400	556,561	0.026%	
PolyOne			6,000	175,860	0.008%	
Post Holdings			6,600	722,040	0.033%	
PRA Group			14,400	386,064	0.018%	
Prestige Consumer Healthcare			5,100	152,541	0.007%	
Principal Financial	4.7	5/15/55	605,000	592,900	0.027%	
Principia Biopharma			2,639	89,726	0.004%	
Progressive			4,204	303,066	0.014%	
Prologis, REIT			33,895	2,438,745	0.112%	
Proofpoint			4,200	510,006	0.023%	
Prosperity Bancshares			5,700	393,642	0.018%	
Prudential			112,666	2,258,455	0.104%	
Prudential Financial			14,277	1,311,771	0.060%	
Prysmian			41,506	786,648	0.036%	
PS Business Parks, REIT			5,078	796,383	0.037%	
PTC Therapeutics			1,700	63,988	0.003%	
Public Storage, REIT			7,521	1,637,923	0.075%	

Pure Storage			4,911	107,011	0.005%
Quaker Chemical			850	170,281	0.008%
Qualcomm			20,788	1,185,540	0.054%
Quanex Building Products			8,432	133,984	0.006%
Quidel			8,513	557,346	0.026%
QVC	5.13	7/2/22	1,160,000	1,213,934	0.056%
Radian			12,800	265,472	0.012%
Radius Health			10,900	217,346	0.010%
Raymond James Financial			2,961	238,094	0.011%
Reata Pharmaceuticals			600	51,282	0.002%
Recruit Holdings			38,500	1,103,813	0.051%
Redfin			8,750	177,363	0.008%
Red Robin Gourmet Burgers			6,579	189,541	0.009%
Regency Centers	3.6	2/1/27	330,000	326,402	0.015%
Regency Centers	4.13	3/15/28	185,000	189,927	0.009%
Regency Centers, REIT			3,375	227,779	0.010%
Regeneron Pharmaceuticals			718	294,825	0.014%
REI - SECURITY LENDING COLLATERAL			843,431	8,434,311	0.387%
Renesas Electronics			77,700	361,083	0.017%
Rentokil Initial			84,492	389,196	0.018%
Republic Services			14,767	1,186,971	0.055%
Restaurant Brands International			13,036	848,774	0.039%
RETL 2019-RVP	3.63	3/15/36	500,000	500,000	0.023%
Rev			7,490	82,016	0.004%
Reynolds American	4.45	6/12/25	525,000	538,358	0.025%
Reynolds American	5.85	8/15/45	265,000	271,844	0.012%
RH			1,038	106,862	0.005%
Rio Tinto			9,329	649,689	0.030%
Roche Holding			14,836	4,088,132	0.188%
Roper Technologies			9,403	3,215,544	0.148%
Ross Stores			29,449	2,741,702	0.126%
Royal Bank Of Scotland	3.5	5/15/23	535,000	530,421	0.024%
Royal Caribbean Cruises			11,340	1,299,791	0.060%
Royal Dutch Shell, ADR			37,600	2,404,520	0.110%
Rsa Insurance			91,785	607,401	0.028%
Sabine Pass Liquefaction	5	3/15/27	1,015,000	1,075,900	0.049%
Sabine Pass Liquefaction	5.88	6/30/26	325,000	361,563	0.017%
SACI Falabella	4.38	1/27/25	1,100,000	1,125,783	0.052%
Safety Insurance Group			2,629	229,091	0.011%
SAGE Therapeutics			6,158	979,430	0.045%
Salesforce.com			32,126	5,087,795	0.234%
Samsonite International			235,800	757,632	0.035%
Samsung Electronics			63,573	2,507,505	0.115%
Sanderson Farms			3,300	435,072	0.020%
Sanofi			26,067	2,304,964	0.106%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	1,085,000	1,092,114	0.050%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	95,000	94,741	0.004%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	225,000	225,159	0.010%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	250,000	251,227	0.012%
Sarepta Therapeutics			600	71,514	0.003%
SASOL Financing USA	5.88	3/27/24	1,125,000	1,194,337	0.055%
SBA Tower Trust	2.9	10/15/19	370,000	369,681	0.017%
SBA Tower Trust	3.16	10/8/20	970,000	966,416	0.044%
SBA Tower Trust	3.87	10/8/24	645,000	655,446	0.030%
SBA Tower Trust	3.45	3/15/23	260,000	260,998	0.012%
SBA Tower Trust	3.17	4/15/22	670,000	668,155	0.031%
Scentre			322,439	941,231	0.043%
Schneider National			9,306	195,891	0.009%
Scholar Rock Holding			1,186	22,285	0.001%
Seacoast Banking			16,975	447,291	0.021%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	130,000	124,856	0.006%
Seattle Genetics			2,097	153,584	0.007%
Selective Insurance			10,600	670,768	0.031%
Sembcorp Industries			141,760	267,363	0.012%
Sempra Energy			4,408	466,708	0.021%
Sempra Energy	3.8	2/1/38	370,000	338,660	0.016%
Sempra Energy	4	2/1/48	215,000	196,113	0.009%
Sempra Energy	3.25	6/15/27	205,000	196,250	0.009%
Sempra Energy			2,295	243,980	0.011%
Sempra Energy			44,432	5,592,212	0.257%
Sequoia Mortgage Trust 2013-4	3.49	4/25/43	719,336	718,428	0.033%
Sequoia Mortgage Trust 2017-5	3.88	8/25/47	274,140	277,783	0.013%

Sequoia Mortgage Trust 2017-CH2	4	12/25/47	563,867	567,984	0.026%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	190,813	192,075	0.009%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	539,363	545,466	0.025%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	733,190	743,225	0.034%
ServiceNow			19,842	4,890,855	0.225%
Seven Generations Energy			22,700	163,920	0.008%
Seven & i Holdings			35,700	1,346,968	0.062%
Sherwin-Williams			1,280	551,309	0.025%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	1,360,000	1,337,978	0.061%
Shockwave Medical			761	25,471	0.001%
Siemens			30,494	3,279,415	0.151%
Siemens Healthineers			18,857	787,289	0.036%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	73,117	72,403	0.003%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	37,339	37,137	0.002%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	226,823	226,425	0.010%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	415,000	417,602	0.019%
Sigma Alimentos SA de CV	4.13	5/2/26	1,015,000	994,700	0.046%
Simmons First National			4,100	100,368	0.005%
Simply Good Foods			17,300	356,207	0.016%
Simpson Manufacturing			4,500	266,715	0.012%
SiteOne Landscape Supply			9,664	552,298	0.025%
SJW			5,853	361,364	0.017%
Skyline Champion			10,184	193,496	0.009%
SLIde 2018-FUN	4.78	6/15/31	513,020	513,976	0.024%
SLM Corporation			17,601	174,426	0.008%
SLM Student Loan Trust 2008-5	4.47	7/25/23	265,937	269,391	0.012%
SLM Student Loan Trust 2008-9	4.27	4/25/23	269,047	272,147	0.012%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	403,833	401,285	0.018%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	205,157	0.009%
Smb Private Education Loan Trust 2015	2.98	7/15/27	247,837	248,184	0.011%
Smb Private Education Loan Trust 2015	4.43	8/16/32	555,000	574,403	0.026%
Smb Private Education Loan Trust 2016	2.43	2/17/32	327,056	321,841	0.015%
Smb Private Education Loan Trust 2016	2.7	5/15/31	130,699	130,011	0.006%
Smb Private Education Loan Trust 2017	2.82	10/15/35	1,335,000	1,320,755	0.061%
Smb Private Education Loan Trust 2018	3.63	11/15/35	590,000	605,749	0.028%
Smb Private Education Loan Trust 2018	3.6	1/15/37	780,000	794,713	0.037%
Smb Private Education Loan Trust 2018	3.2	1/15/37	215,000	214,057	0.010%
SMC			2,600	980,087	0.045%
SOFTBANK GROUP CORP			9,900	965,020	0.044%
Solvay Finance America	4.45	12/3/25	535,000	549,585	0.025%
Sony			18,700	789,537	0.036%
South32			295,543	784,901	0.036%
South Carolina Public Service Authority	4.32	12/1/27	270,000	277,846	0.013%
Southern	3.25	7/1/26	575,000	563,267	0.026%
Southern California Edison	2.9	3/1/21	110,000	108,895	0.005%
Southern California Edison	4.2	3/1/29	135,000	136,954	0.006%
Southern California Edison	4.13	3/1/48	520,000	496,741	0.023%
Southern California Edison	4.88	3/1/49	120,000	127,364	0.006%
Southern California Edison	4	4/1/47	50,000	46,801	0.002%
Southern California Edison	3.88	6/1/21	65,000	65,520	0.003%
Southern Company			63,580	3,285,814	0.151%
South Jersey Industries			2,063	105,982	0.005%
South State			4,521	308,965	0.014%
Southwest Gas Holdings			8,919	733,677	0.034%
S&P Global			4,064	855,675	0.039%
Spirit AeroSystems Holdings			16,574	1,517,018	0.070%
Splunk			15,229	1,897,533	0.087%
SS&C Technologies Holdings			15,363	978,469	0.045%
SSE			6,177	95,570	0.004%
STACR Trust 2018-DNA2	3.29	12/25/30	1,265,000	1,264,656	0.058%
STACR Trust 2018-DNA2	4.64	12/25/30	490,000	486,587	0.022%
STACR Trust 2018-DNA3	3.24	9/25/48	205,000	204,789	0.009%
STACR Trust 2018-HRP2	3.34	2/25/47	285,000	285,000	0.013%
STACR Trust 2018-HRP2	3.74	2/25/47	560,000	562,339	0.026%
Standard Chartered			120,402	928,105	0.043%
Stanley Electric			26,200	706,028	0.032%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	917,746	931,561	0.043%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	4/25/49	485,000	485,000	0.022%
State Auto Financial			4,900	161,308	0.007%
State Board of Administration Finance	2.16	7/1/19	265,000	264,719	0.012%
State Board of Administration Finance	3	7/1/20	335,000	336,769	0.015%
State Grid Overseas Investment 2016	3.75	5/2/23	535,000	550,393	0.025%

State Grid Overseas Investment 2016	2.75	5/4/22	1,150,000	1,141,472	0.052%
STERIS			4,300	550,529	0.025%
Sterling Bancorp Inc/MI			13,258	134,436	0.006%
StoneCo			5,552	228,243	0.010%
StoneCo			9,702	378,907	0.017%
Stora Enso			81,551	998,455	0.046%
Storebrand			162,461	1,265,656	0.058%
Stroeer SE & Co KGaA			11,793	691,151	0.032%
Stryker			39,142	7,731,328	0.355%
Sumitomo Corporation			141,500	1,961,797	0.090%
Sumitomo Metal Mining			24,000	711,163	0.033%
Sumitomo Mitsui Trust Holdings			28,689	1,031,057	0.047%
Sumitomo Rubber Industries			33,200	398,753	0.018%
Sun Hydraulics			3,840	178,598	0.008%
Sun Life Financial			50,098	1,924,669	0.088%
Suzuki Motor			23,700	1,050,571	0.048%
Svenska Handelsbanken			146,433	1,546,040	0.071%
Sweden Government Bond	0.75	11/12/29	3,655,000	410,521	0.019%
Sweden Government Bond	3.5	3/30/39	9,030,000	1,450,833	0.067%
Sweden Government Bond	2.25	6/1/32	3,655,000	479,943	0.022%
Symphony CLO XVII	3.67	4/15/28	1,045,000	1,039,514	0.048%
Syngenta Finance	3.93	4/23/21	890,000	896,086	0.041%
Synopsys			24,899	2,867,120	0.132%
Tableau Software			6,360	809,501	0.037%
Taco Bell Funding	4.32	11/25/48	718,200	738,956	0.034%
Taiwan Semiconductor Manufacturing			376,719	3,017,164	0.139%
Takeda Pharmaceutical, ADR			30,417	619,594	0.028%
TD Ameritrade Holding			67,158	3,357,228	0.154%
Team			11,700	204,750	0.009%
TechnoPro Holdings			5,900	353,501	0.016%
Telecom Italia			977,165	554,953	0.025%
Teledyne Technologies			4,340	1,028,623	0.047%
Teleflex			768	232,059	0.011%
Telefonica			108,359	907,714	0.042%
Telefonica Deutschland Holding			335,374	1,054,556	0.048%
Telstra			99,480	234,580	0.011%
Tempur Sealy International			7,850	452,710	0.021%
Tencent Holdings	3.8	2/11/25	1,010,000	1,035,365	0.048%
Tencent Holdings			155,390	7,146,042	0.328%
Tesla			1,711	478,840	0.022%
Texas Capital Bancshares			2,930	159,949	0.007%
Texas Instruments			26,252	2,784,550	0.128%
Therapeutics MD			62,304	303,420	0.014%
Thermo Fisher Scientific			29,831	8,165,341	0.375%
Thermon Group Holdings			8,000	196,080	0.009%
THK			48,200	1,197,112	0.055%
Thomson Reuters	3.35	5/15/26	570,000	544,785	0.025%
Tokio Marine Holdings			38,000	1,840,974	0.085%
Tokyo Electron			8,100	1,174,973	0.054%
Toro			7,400	509,416	0.023%
Tosoh			15,500	241,850	0.011%
Total			60,728	3,379,488	0.155%
Total, ADR			83,237	4,632,139	0.213%
Towd Point Mortgage Trust 2015-3	3	3/25/54	142,441	141,527	0.007%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	610,000	616,771	0.028%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	189,937	188,255	0.009%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	125,618	124,403	0.006%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	161,615	160,205	0.007%
Towd Point Mortgage Trust 2016-1	3	2/25/55	220,726	219,251	0.010%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	164,675	162,828	0.007%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	202,463	198,491	0.009%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	217,548	215,152	0.010%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	77,310	76,523	0.004%
Towd Point Mortgage Trust 2017-5	3.09	2/25/57	233,153	231,229	0.011%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,403,804	1,400,258	0.064%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	600,956	607,904	0.028%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	1,022,527	1,019,043	0.047%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	691,587	692,969	0.032%
Towd Point Mortgage Trust 2019-1	3.75	3/25/58	695,623	706,515	0.032%
Towne Bank/Portsmouth VA			9,800	242,550	0.011%
Toyota Motor			42,900	2,527,272	0.116%
TransCanada			78,096	3,509,634	0.161%

Transcontinental Gas Pipe Line	4	3/15/28	430,000	436,419	0.020%
Transcontinental Gas Pipe Line	4.6	3/15/48	270,000	275,234	0.013%
Transurban Finance Co Pty	4.13	2/2/26	120,000	120,850	0.006%
Transurban Finance Co Pty	3.38	3/22/27	145,000	138,754	0.006%
TreeHouse Foods			10,450	674,548	0.031%
Trinity Acquisition	3.5	9/15/21	155,000	155,682	0.007%
Tri Pointe			26,806	338,828	0.016%
TRP Dynamic Global Bd - I			17,847,188	166,871,205	7.664%
TRP Inflation Protected Bond - I			218,440	2,562,307	0.118%
TRP Inst Emerging Markets Bd - Inst			15,754,715	134,230,168	6.165%
TRP Inst Emerging Markets Eq - Inst			1,686,616	65,541,885	3.010%
TRP Inst Floating Rate - Inst			3,394,277	33,263,914	1.528%
TRP Institutional High Yield - Inst			9,492,810	81,828,020	3.758%
TRP International Bond (USD Hgd) - I			12,350,426	120,416,654	5.531%
TRP Real Assets - I			1,689,943	19,231,546	0.883%
TRP Treasury Reserve	2.49		146,866,488	146,866,488	6.746%
TRP US Treasury Long-Term - I			3,553,681	45,238,358	2.078%
Tucows			2,010	163,172	0.007%
Tuesday Morning			33,800	71,656	0.003%
Tyson Foods			122,443	8,501,217	0.390%
Ubs Group Funding Switzerland	2.86	8/15/23	550,000	541,788	0.025%
Ulta Beauty			787	274,451	0.013%
Ultragenyx Pharmaceutical			2,642	183,249	0.008%
Umicore			25,767	1,146,830	0.053%
Unibail-Rodamco-Westfield			4,256	697,933	0.032%
Unilever			78,737	4,532,329	0.208%
Union Pacific			3,330	556,776	0.026%
United Continental			12,225	975,311	0.045%
Unitedhealth	3.7	12/15/25	410,000	425,098	0.020%
UnitedHealth Group			28,190	6,970,259	0.320%
United Overseas Bank			49,700	927,273	0.043%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	695,828	722,877	0.033%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	222,688	224,272	0.010%
U.S. Physical Therapy			2,910	305,637	0.014%
U.S. Treasury Bonds	4.25	11/15/40	5,430,000	6,815,498	0.313%
U.S. Treasury Bonds	4.63	2/15/40	2,300,000	3,025,219	0.139%
U.S. Treasury Bonds	3.13	2/15/43	5,805,000	6,165,091	0.283%
U.S. Treasury Bonds	3	2/15/49	2,245,000	2,330,941	0.107%
U.S. Treasury Bonds	3.88	8/15/40	5,730,000	6,838,397	0.314%
U.S. Treasury Bonds	3	8/15/48	1,710,000	1,773,858	0.081%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	8,507,868	8,699,295	0.400%
U.S. Treasury Notes	2	10/31/22	5,660,000	5,617,550	0.258%
U.S. Treasury Notes	2.88	10/31/23	25,860,000	26,579,231	1.221%
U.S. Treasury Notes	2.88	11/30/23	8,285,000	8,523,194	0.391%
U.S. Treasury Notes	2.5	1/15/22	10,360,000	10,434,463	0.479%
U.S. Treasury Notes	1.75	6/30/22	310,000	305,495	0.014%
Utility debt Securitization Authority	2.04	6/15/21	100,000	99,895	0.005%
Valmont Industries			3,003	390,690	0.018%
Vanke Real Estate Hong Kong	5.35	3/11/24	1,100,000	1,167,153	0.054%
Ventas, REIT			14,701	938,071	0.043%
Veoneer			13,653	318,733	0.015%
Vereit Operating Partnership	4.6	2/6/24	1,455,000	1,494,238	0.069%
Vereit Operating Partnership	4.88	6/1/26	120,000	124,873	0.006%
Vereit Operating Partnership	3.95	8/15/27	459,000	451,225	0.021%
Verizon Communications	4.75	11/1/41	155,000	163,173	0.007%
Verizon Communications	3.38	2/15/25	555,000	562,812	0.026%
Verizon Communications	4.67	3/15/55	135,000	138,148	0.006%
Verizon Communications	5.01	4/15/49	340,000	370,903	0.017%
Verizon Communications	4.86	8/21/46	60,000	64,089	0.003%
Verizon Communications			109,397	6,468,645	0.297%
Verizon Owner Trust 2018-1	3.2	9/20/22	420,000	421,647	0.019%
Vertex Pharmaceuticals			22,717	4,178,792	0.192%
Verus Securitization Trust 2018-2	3.68	6/1/58	465,901	470,375	0.022%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	132,435	133,495	0.006%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	675,712	685,882	0.032%
Verus Securitization Trust 2019-1	3.84	2/25/59	1,028,366	1,035,946	0.048%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	550,000	550,000	0.025%
V. F.			3,093	268,813	0.012%
Virginia Commonwealth Transportation Board	5.35	5/15/35	45,000	52,582	0.002%
Virginia Public Building Authority	5.9	8/1/30	300,000	371,703	0.017%
Visa			57,580	8,993,420	0.413%
Visteon			3,168	213,365	0.010%

VMware				11,507	2,077,129	0.095%
Vodafone	4.38	5/30/28	865,000	874,958	0.040%	
Vodafone	5	5/30/38	805,000	798,118	0.037%	
Vodafone, ADR			101,861	1,851,833	0.085%	
Volkswagen Bank GmbH	1.88	1/31/24	100,000	115,041	0.005%	
Volkswagen Leasing GmbH	1.63	8/15/25	295,000	329,085	0.015%	
Volvo Financial Equipment LLC Series 2016-1	1.67	2/18/20	17,164	17,156	0.001%	
Wal-Mart			14,247	1,389,510	0.064%	
Walt Disney	3.7	9/15/24	140,000	145,004	0.007%	
Walt Disney			2,192	243,378	0.011%	
Waste Connections			6,937	614,549	0.028%	
WaVe Life Sciences			3,370	130,925	0.006%	
Webster Financial			5,245	265,764	0.012%	
WellCare Health Plans			4,893	1,319,887	0.061%	
Wells Fargo			108,404	5,238,081	0.241%	
Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	205,000	204,112	0.009%	
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.25	7/15/58	70,000	70,023	0.003%	
Wells Fargo Commercial Mortgage Trust 2015-SG1	3.79	9/15/48	465,000	481,874	0.022%	
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,335,000	1,364,416	0.063%	
Western Alliance Bancorp			10,900	447,336	0.021%	
West Fraser Timber			3,800	184,832	0.008%	
Weyerhaeuser, REIT			42,161	1,110,521	0.051%	
WFRBS Commercial Mortgage Trust 2014-C19	4.1	3/15/47	435,000	458,666	0.021%	
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	114,000	119,847	0.006%	
WFRBS Commercial Mortgage Trust 2014-C20	3.72	5/15/47	270,000	279,247	0.013%	
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	525,000	546,601	0.025%	
Williams	3.9	1/15/25	325,000	331,208	0.015%	
Williams	4.85	3/1/48	375,000	373,845	0.017%	
Williams	4.3	3/4/24	50,000	52,020	0.002%	
Williams	4	9/15/25	120,000	123,219	0.006%	
Willis North America	3.6	5/15/24	1,030,000	1,036,008	0.048%	
Willis Towers Watson			26,073	4,579,722	0.210%	
Wilmar International			401,100	980,742	0.045%	
Wingstop			7,000	532,210	0.024%	
Wix.com			634	76,606	0.004%	
Woodside Finance	3.7	3/15/28	750,000	723,793	0.033%	
Woodside Finance	3.65	3/5/25	1,345,000	1,337,071	0.061%	
Woodside Finance	3.7	9/15/26	438,000	430,664	0.020%	
Workday			16,322	3,147,698	0.145%	
Worldpay			13,842	1,571,067	0.072%	
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	485,000	492,473	0.023%	
WorleyParsons			93,295	936,370	0.043%	
WPP			116,741	1,233,265	0.057%	
WPP Finance 2010	3.75	9/19/24	670,000	658,253	0.030%	
WPP Finance 2010	3.63	9/7/22	305,000	305,720	0.014%	
Wright Medical			10,434	328,149	0.015%	
WSFS Financial			5,087	196,358	0.009%	
Wynn Resorts			3,340	398,529	0.018%	
Xencor			7,039	218,631	0.010%	
Xilinx			4,916	623,300	0.029%	
Xylem			2,113	167,012	0.008%	
Yahoo! Japan			160,300	393,160	0.018%	
Yum! Brands			10,943	1,092,221	0.050%	
YY, ADR			12,322	1,035,171	0.048%	
Zalando			15,305	597,957	0.027%	
Zendesk			6,100	518,500	0.024%	
Zimmer Biomet Holdings			11,277	1,440,073	0.066%	
Zoetis			2,772	279,057	0.013%	
Zurich Insurance Group			5,206	1,723,376	0.079%	
Zynga			70,900	377,897	0.017%	
Miscellaneous Securities ‡				2,514,957		
Total Investments in Securities				2,210,856,911		

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	127,299	EUR	(112,000)	05/24/2019	1,064	0.000%
BANK OF AMERICA	USD	260,975	ILS	(941,824)	05/15/2019	880	0.000%
BANK OF AMERICA	USD	198,688	SEK	(1,825,056)	05/17/2019	1,669	0.000%
BANK OF AMERICA	USD	2,799,164	AUD	(3,937,415)	05/24/2019	408	0.000%
BANK OF AMERICA	USD	1,958,342	AUD	(2,753,474)	05/24/2019	1,144	0.000%
BANK OF AMERICA	USD	2,340,762	CAD	(3,134,000)	06/21/2019	(9,306)	0.000%
BANK OF AMERICA	USD	1,227,693	CAD	(1,645,000)	06/21/2019	(5,831)	0.000%
JP MORGAN CHASE BANK	USD	70,227	ILS	(255,222)	04/16/2019	(113)	0.000%

JP MORGAN CHASE BANK	USD	257,353	EUR	(226,410)	05/24/2019	2,167	0.000%
JP MORGAN CHASE BANK	USD	1,342,730	AUD	(1,890,000)	06/21/2019	(1,334)	0.000%
JP MORGAN CHASE BANK	USD	1,190,896	KRW	(1,350,000,000)	07/12/2019	673	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	1,108,163	SEK	(10,151,988)	05/17/2019	12,228	0.001%
CITIBANK N A	USD	103,386	ILS	(372,517)	04/16/2019	720	0.000%
CITIBANK N A	USD	94,040	ILS	(339,948)	05/15/2019	160	0.000%
CITIBANK N A	USD	189,582	ILS	(681,768)	05/15/2019	1,305	0.000%
CITIBANK N A	USD	93,904	ILS	(340,392)	05/15/2019	(99)	0.000%
CITIBANK N A	USD	70,433	ILS	(255,978)	05/15/2019	(258)	0.000%
CITIBANK N A	USD	2,396,027	AUD	(3,394,551)	05/24/2019	(16,855)	-0.001%
CITIBANK N A	USD	1,185,317	AUD	(1,685,000)	05/24/2019	(12,399)	-0.001%
CITIBANK N A	USD	127,698	EUR	(112,000)	05/24/2019	1,463	0.000%
CITIBANK N A	USD	2,835,292	CAD	(3,780,437)	06/21/2019	485	0.000%
CITIBANK N A	USD	1,191,405	NZD	(1,750,000)	06/28/2019	(2,401)	0.000%
GOLDMAN SACHS & CO	USD	117,461	ILS	(424,956)	05/15/2019	105	0.000%
GOLDMAN SACHS & CO	USD	1,063,531	SEK	(9,742,369)	05/17/2019	11,815	0.001%
GOLDMAN SACHS & CO	USD	1,215,908	SEK	(11,190,000)	05/17/2019	7,917	0.000%
GOLDMAN SACHS & CO	USD	1,346,245	CAD	(1,805,000)	06/21/2019	(7,256)	0.000%
GOLDMAN SACHS & CO	USD	2,477,435	CAD	(3,313,000)	06/21/2019	(6,859)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	662,993	ILS	(2,392,212)	04/16/2019	3,695	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	47,546	ILS	(171,780)	04/16/2019	203	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	47,810	ILS	(172,332)	04/16/2019	315	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	285,752	ILS	(1,027,878)	05/15/2019	1,893	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	243,104	ILS	(875,710)	05/15/2019	1,268	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	57,484	EUR	(50,364)	05/24/2019	718	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	22,937	EUR	(20,108)	05/24/2019	274	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	127,157	EUR	(112,000)	05/24/2019	922	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	132,304	EUR	(116,113)	05/24/2019	1,434	0.000%
UBS SECURITIES LLC	USD	93,753	ILS	(340,368)	04/16/2019	(53)	0.000%
UBS SECURITIES LLC	USD	116,778	EUR	(102,680)	05/24/2019	1,048	0.000%
UBS SECURITIES LLC	USD	127,801	EUR	(112,000)	05/24/2019	1,567	0.000%
UBS SECURITIES LLC	USD	1,940,801	CAD	(2,582,300)	06/21/2019	4,432	0.000%

Total Forward Currency Exchange Contracts

(796)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S32 REC 106 04/17/2019	106.00	4/17/2019	(3,085,000)	(22,368)	(0.001%)
CDX HY S32 REC 106.25 04/17/2019	106.25	4/17/2019	(4,115,000)	(22,753)	(0.001%)
CDX HY S32 REC 106.25 04/17/2019	106.25	4/17/2019	(3,085,000)	(17,058)	(0.001%)
SPX 5/19 C2825	2,825.00	5/17/2019	(28,900)	(1,663,195)	(0.076%)

Total Options

(1,725,374)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BOEING CO DEB CDS 06/20/2024	130,000	3,151	0.000%
CDX HY CDSI S32 5Y PRC 06/20/2024	(4,775,000)	(317,156)	(0.015%)
COLOMBIA CDS 06/20/2024	3,235,000	(13,390)	(0.001%)
COLOMBIA CDS 06/20/2024	1,025,000	(4,242)	(0.000%)
CVS HEALTH CORP CDS 06/20/2024	250,000	963	0.000%
PENERBANGAN MALAYSIA CDS 06/20/2024	1,275,000	23,589	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2024	1,360,000	(2,229)	(0.000%)
REPUBLIC OF INDONESIA CDS 06/20/2024	2,680,000	(4,393)	(0.000%)
SOUTH AFRICA CDS 06/20/2024	607,143	(28,255)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	2,248,764	(104,653)	(0.005%)
SOUTH AFRICA CDS 06/20/2024	1,243,118	(57,852)	(0.003%)
SOUTH AFRICA CDS 06/20/2024	1,243,118	(57,852)	(0.003%)

Total Swap Contracts

(562,319)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM9 5YR US NOTE FUT JUN 19	543	6/28/2019	62,894,675	562,350	2.889%
MSCI EAFE FUT 6/19	(59)	6/21/2019	(5,505,880)	(64,011)	(0.253%)
S&P500 EMINI FUT 6/19	196	6/21/2019	27,810,440	172,128	1.277%
TUM9 2YR US NOTE FUT JUN 19	1,211	6/28/2019	258,056,531	735,761	11.853%
UXYM9 UST 10YR ULTRA FUT JUN19	(499)	6/19/2019	(66,257,844)	(1,011,178)	(3.043%)
WNM9 ULTRA US BOND FUT JUN19	57	6/19/2019	9,576,000	364,226	0.440%

Total Futures Contracts

759,275

NET ASSETS

2,177,196,741

NET ASSET VALUE PER SHARE

Personal Strategy Income Fund Shares

19.17

(\$1,856,564,923 / 96,858,802 Shares Outstanding)

(\$320,631,818 / 16,730,928 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
AED	United Arab Emirates Dirham
AFA	Afghanistan Afghani
ALL	Albania Lek
AMD	Armenian Dram
ANG	Netherlands Antillian Guilder
AOA	Angolan Kwanza
ARS	Argentine Peso
AUD	Australian Dollar
AZM	Azerbaijan Manat
BAM	Bosnia and Herzegovina Convertible Mark
BBD	Bardados Dollar
BDT	Bandladesh Taka
BGN	Bulgarian Lev
BHD	Bahraini Dinar
BMD	Bermudian Dollar
BOB	Bolivian Boliviano
BRL	Brazilian Real
BSD	Bahamian Dollar
BWP	Botswana Pula
BYR	Belarusian Ruble
BZD	Belize Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chilean Peso
CNY	China Yuan Renminbi
COP	Columbian Peso
CRC	Costa Rican Colon
CUP	Cuban Peso
CYP	Cyprus Pound
CZK	Czech Koruna
DOP	Dominican Peso
DZD	Algerian Dinar
ECS	Ecuador Sucre
EEK	Estonian Kroon
EGP	Egyptian Pound
ETB	Ethiopian Birr
EUR	Euro
FJD	Fiji Dollar
FKP	Falkland Islands Pound
GBP	British Pound
GHC	Ghanaian Cedi
GIP	Gibraltar Pound
GTQ	Guatemalan Quetzal
GYP	Guyanese Dollar
HKD	Hong Kong Dollar
HNL	Honduran Lempira
HNL	Honduran Lempira
HRK	Croatian Kuna
HTG	Haitian Gourde
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli New Shekel
INR	Indian Rupee
IQD	Iraqi Dinar
IRR	Iranian Rial
ISK	Iceland Krona
JMD	Jamaican Dollar
JOD	Jordanian Dinar
JPY	Japanese Yen
KES	Kenyan Shilling
KHR	Cambodian Riel
KPW	North Korean Won
LBP	Lebanese Pound
LKR	Sri Lanka Rupee
LRD	Liberian Dollar
LTL	Lithuanian Litas
LVL	Latvian Lats
LYD	Libyan Dinar
MAD	Moroccan Dirham
MDL	Moldavan Leu
MGA	Malagasy Franc
MOP	Macau Pataca
MRO	Mauritanian Ouguiya
MTL	Maltese Lira
MUR	Mauritius Rupee
MWK	Malawi Kwacha
MXN	Mexican Peso
MYR	Malaysian Ringgit
MZM	Mozambican Metical
NAD	Namibian Dollar
NGN	Nigerian Naira
NIO	Nicarguan Cordoba Oro
NOK	Norwegian Kroner
NPR	Nepalese Rupee
NZD	New Zealand Dollar
OMR	Omani Rial
PAB	Panamanian Balboa
PEN	Peruvian Nuevo Sol
PGK	Papua New Guinea Kina
PHP	Philippine Peso
PKR	Pakistan Rupee
PLN	Polish Zloty
PYG	Guarani
QAR	Qatari Rial
RON	Romanian Leu
RSD	Serbian Dinar
RUB	Russian Rouble
RWF	Rwandan Franc
SAR	Saudi Riyal
SDD	Sudanese Dinar
SEK	Swedish Krona
SGD	Singapore Dollar
SIT	Slovenian Tolar
SKK	Slovak Koruna
SLL	Sierra Leonean Leone
SOS	Somali Shilling
SVC	El Salvador Colon
SZL	Swazi Lilangeni
THB	Thai Baht
TND	Tunisian Dinar
TRY	Turkish Lira
TTD	Trinidad and Tobago Dollar
TWD	Taiwan Dollar
TZS	Tanzanian Shilling
UAG	Ukrainian Hryvni
UGX	Uganda Shilling
USD	U.S. Dollar
UYU	Uruguayan Peso
VEB	Venezuelan Bolivar
VND	Vietnamese Dong
XAF	CFA Franc BEAC
XCD	East Caribbean Dollar
XOF	CFA Franc BCEAO
YER	Yemeni Rial

Important Information

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