

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	233,013	0.010%
280 Park Avenue 2017-280P Mortgage Trust	3.27	9/15/34	750,000	750,236	0.033%
Aaron's			11,815	725,559	0.032%
ABB			76,662	1,536,932	0.069%
Abbott Laboratories			7,672	645,215	0.029%
AbbVie	4.88	11/14/48	70,000	73,190	0.003%
AbbVie	3.6	5/14/25	580,000	600,237	0.027%
AbbVie	4.7	5/14/45	295,000	300,135	0.013%
Abn Amro			62,874	1,345,346	0.060%
Acadia Healthcare			9,877	345,201	0.015%
Acadia Realty Trust, REIT			8,200	224,434	0.010%
Accelaron Pharma			4,900	201,292	0.009%
Adaptive Biotechnologies			1,716	82,883	0.004%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	150,702	0.007%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	355,000	380,738	0.017%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	150,000	154,125	0.007%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	220,000	223,850	0.010%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	314,625	0.014%
Aerojet Rocketdyne Holdings			13,118	587,293	0.026%
Agilent Technologies			4,476	334,223	0.015%
Agios Pharmaceuticals			2,434	121,408	0.005%
Aia	3.9	4/6/28	765,000	811,802	0.036%
AIA Group			142,000	1,533,444	0.068%
Aib	4.26	4/10/25	480,000	493,703	0.022%
Aimmune Therapeutics			6,773	141,014	0.006%
Air Liquide			10,505	1,469,318	0.066%
Air Products & Chemicals			11,731	2,655,546	0.118%
Aisin Seiki			13,800	476,033	0.021%
Alcon			27,397	1,699,984	0.076%
Alcon			10,194	629,476	0.028%
Alder Biopharmaceuticals			15,330	180,434	0.008%
Alexander & Baldwin, REIT			11,041	255,047	0.011%
Alexandria Real Estate Equities	3.95	1/15/27	455,000	477,785	0.021%
Alexandria Real Estate Equities	3.95	1/15/28	655,000	687,096	0.031%
Alexandria Real Estate Equities	3.45	4/30/25	390,000	400,857	0.018%
Alexion Pharmaceuticals			13,031	1,706,800	0.076%
Alibaba Group Holding	3.6	11/28/24	1,965,000	2,050,107	0.091%
Alibaba Group Holding, ADR			60,312	10,219,868	0.456%
Allegro CLO III	3.42	7/25/27	580,000	577,595	0.026%
Allergan Funding SCS	2.63	11/15/28	100,000	124,970	0.006%
Allogene therapeutics			1,331	35,737	0.002%
Alphabet Class A			2,714	2,938,719	0.131%
Alphabet Class C			11,344	12,261,843	0.547%
Altria	4.8	2/14/29	640,000	689,303	0.031%
Altria	5.8	2/14/39	380,000	424,099	0.019%
Altria	5.95	2/14/49	400,000	452,496	0.020%
Amazon.com			13,818	26,166,179	1.167%
Amcor			89,352	1,016,691	0.045%
Amedisys			3,253	394,947	0.018%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	42,504	43,331	0.002%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	99,084	99,426	0.004%
American Airlines 2016-1 Class AA Pass Through Trust	3.58	1/15/28	250,978	258,813	0.012%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	333,959	334,413	0.015%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	241,353	251,780	0.011%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	222,281	223,810	0.010%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	494,392	489,790	0.022%
American Campus Communities Operating Partnership	3.63	11/15/27	265,000	269,946	0.012%
American Campus Communities Operating Partnership	3.3	7/15/26	315,000	317,421	0.014%
American Campus Communities, REIT			11,500	530,840	0.024%
American International	3.9	4/1/26	90,000	93,991	0.004%
American International Group			191,669	10,212,124	0.455%
American Public Education			3,529	104,388	0.005%
American Tower, REIT			223	45,592	0.002%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	1,005,000	1,008,735	0.045%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	70,000	70,237	0.003%

Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	185,000	188,412	0.008%
Ameriprise Financial			1,908	276,965	0.012%
Amneal Pharmaceuticals			8,500	60,945	0.003%
Analog Devices			19,321	2,180,761	0.097%
AnaptysBio			1,073	60,539	0.003%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	658,546	658,546	0.029%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	1,181,036	1,204,460	0.054%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	267,242	272,531	0.012%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	736,537	745,984	0.033%
Anglo American Capital	3.63	9/11/24	375,000	382,969	0.017%
Anglo American Capital	4.13	9/27/22	465,000	483,019	0.022%
Anheuser-Busch InBev Worldwide	4.15	1/23/25	145,000	156,937	0.007%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	1,110,000	1,348,429	0.060%
Anthem			18,656	5,264,910	0.235%
Antofagasta			95,365	1,126,467	0.050%
Apple			2,730	540,322	0.024%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	1,010,000	1,017,339	0.045%
Applied Materials			12,023	539,953	0.024%
Aptiv			21,609	1,746,655	0.078%
APT Pipelines	3.88	10/11/22	300,000	310,474	0.014%
APT Pipelines	4.25	7/15/27	288,000	301,480	0.013%
ArcelorMittal	4.55	3/11/26	235,000	247,338	0.011%
Argenx, ADR			2,633	372,780	0.017%
Arrow Electronics	4	4/1/25	510,000	522,746	0.023%
Asahi Kasei			132,000	1,411,155	0.063%
Ascendis Pharma, ADR			9,140	1,052,471	0.047%
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	76,515	76,500	0.003%
Ashford Hospitality Trust 2018-ASHF	3.64	4/15/35	395,000	394,503	0.018%
Ashford Hospitality Trust 2018-ASHF	3.79	4/15/35	185,000	184,999	0.008%
ASML Holding			6,076	1,263,383	0.056%
ASML Holding			7,245	1,507,611	0.067%
ASOS			15,749	511,150	0.023%
Assurant			5,614	597,217	0.027%
Astellas Pharma			179,600	2,559,437	0.114%
Atlantic Capital Bancshares			8,133	139,237	0.006%
Atlassian			1,759	230,148	0.010%
Atricure			4,500	134,280	0.006%
Atrium Hotel Portfolio Trust 2017-ATRM	3.32	12/15/36	935,000	934,401	0.042%
Ausgrid Finance Pty	3.85	5/1/23	285,000	295,302	0.013%
Ausgrid Finance Pty	4.35	8/1/28	440,000	467,923	0.021%
Australia & New Zealand Banking			72,405	1,437,192	0.064%
Autoliv			10,960	774,089	0.035%
Autolus therapeutics, ADR			846	13,621	0.001%
Automatic Data Processing			1,759	290,815	0.013%
AvalonBay Communities, REIT			500	101,590	0.005%
Avanos Medical			10,300	449,183	0.020%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	460,000	462,292	0.021%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	1,345,000	1,365,312	0.061%
Avis Budget Rental Car Funding AESOP	4	3/20/25	875,000	924,407	0.041%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	480,000	487,047	0.022%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	210,000	216,327	0.010%
Aviva			200,582	1,062,398	0.047%
Avnet	3.75	12/1/21	405,000	413,133	0.018%
Avolon Holdings Funding	5.13	10/1/23	980,000	1,038,310	0.046%
Avolon Holdings Funding	4.38	5/1/26	300,000	308,699	0.014%
Avolon Holdings Funding	3.95	7/1/24	140,000	143,256	0.006%
AXA			93,408	2,453,056	0.109%
AXA Equitable Holdings	4.35	4/20/28	640,000	671,137	0.030%
Axis Capital Holdings			6,900	411,585	0.018%
AZZ			8,300	381,966	0.017%
Baidu	4.88	11/14/28	270,000	296,037	0.013%
Baidu	4.38	3/29/28	940,000	992,430	0.044%
Baidu	2.88	7/6/22	960,000	963,263	0.043%
Baidu	3.63	7/6/27	200,000	201,236	0.009%
Baidu	3.88	9/29/23	545,000	565,544	0.025%
Baidu, ADR			4,600	539,856	0.024%
Ball			33,205	2,324,018	0.104%
Banco De Bogota	4.38	8/3/27	1,100,000	1,134,386	0.051%
Banco De Bogota	4.38	8/3/27	750,000	773,445	0.034%
Banco Santander	3.5	4/11/22	600,000	615,457	0.027%
Banco Santander Chile	3.88	9/20/22	305,000	316,371	0.014%
BANK 2017-BNK5	4.4	6/15/60	190,000	195,441	0.009%

BANK 2019-BNK18	3.98	5/15/62	520,000	551,386	0.025%
Bank of America			295,080	8,557,320	0.382%
BankUnited			13,500	455,490	0.020%
Barclays	4.61	2/15/23	640,000	663,002	0.030%
Barclays, ADR			29,176	222,029	0.010%
Barclays Bank	5.14	10/14/20	900,000	924,971	0.041%
Barings CLO Ltd 2013-I	3.39	1/20/28	655,000	650,499	0.029%
Barings CLO Ltd 2016-II	3.67	7/20/28	540,000	539,150	0.024%
Barnes Group			4,100	230,994	0.010%
BASF			19,642	1,428,940	0.064%
BAT Capital	3.22	8/15/24	380,000	383,124	0.017%
BAT Capital	3.56	8/15/27	1,385,000	1,377,945	0.061%
Bayer			35,547	2,465,551	0.110%
Bayer US Finance II	3.88	12/15/23	1,135,000	1,176,009	0.052%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	318,890	324,924	0.014%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	59,330	60,042	0.003%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	78,648	80,032	0.004%
BBVA Bancomer SA/Texas	4.38	4/10/24	740,000	773,670	0.034%
Becton Dickinson And	3.73	12/15/24	325,000	340,732	0.015%
Becton Dickinson And			8,128	505,351	0.023%
Becton Dickinson And	1.4	5/24/23	215,000	253,581	0.011%
Becton Dickinson And	3.36	6/6/24	635,000	655,052	0.029%
Becton Dickinson And	3.7	6/6/27	1,419,000	1,481,785	0.066%
Becton Dickinson And	4.67	6/6/47	500,000	559,163	0.025%
Becton, Dickinson & Company			34,406	8,670,656	0.387%
Becton Dickinson Euro Finance Sarl	0.63	6/4/23	190,000	217,587	0.010%
BeiGene, ADR			226	28,013	0.001%
Beijing Enterprises Holdings			126,000	640,487	0.029%
Bhp			60,328	1,542,856	0.069%
Bhp			13,743	399,489	0.018%
Blackstone Hedge Fund Solutions			93,915	110,394,859	4.923%
Bloom Energy			8,453	103,718	0.005%
BlueMountain CLO 2015-2	3.53	7/18/27	460,000	459,108	0.020%
BlueMountain CLO 2015-2	4.1	7/18/27	395,000	391,640	0.017%
Blueprint Medicines			3,726	351,474	0.016%
BNP Paribas			40,036	1,897,919	0.085%
Boardwalk Pipelines	4.95	12/15/24	415,000	442,143	0.020%
Boardwalk Pipelines	3.38	2/1/23	150,000	151,013	0.007%
Boardwalk Pipelines	5.95	6/1/26	430,000	477,540	0.021%
Boardwalk Pipelines	4.45	7/15/27	175,000	178,847	0.008%
Boeing			40,846	14,868,352	0.663%
Booking Holdings	3.65	3/15/25	475,000	501,808	0.022%
Booking Holdings	3.6	6/1/26	600,000	632,465	0.028%
Booking Holdings			2,657	4,981,104	0.222%
Booz Allen Hamilton			10,400	688,584	0.031%
Boral Finance Pty	3	11/1/22	70,000	69,792	0.003%
Boral Finance Pty	3.75	5/1/28	915,000	912,847	0.041%
Boston Beer			2,202	831,828	0.037%
Boston Properties	2.75	10/1/26	350,000	343,728	0.015%
Boston Properties	3.2	1/15/25	565,000	576,616	0.026%
Boston Properties	3.65	2/1/26	340,000	353,168	0.016%
Boston Scientific			54,536	2,343,957	0.105%
Boyd Gaming			1,700	45,798	0.002%
BP, ADR			55,720	2,323,524	0.104%
Brambles USA	4.13	10/23/25	215,000	226,755	0.010%
Braskem Finance	7.38	1/4/68	564,000	573,171	0.026%
Bridge Bancorp			8,300	244,518	0.011%
Bright Horizons Family Solutions			2,945	444,312	0.020%
Brinks Company			11,312	918,308	0.041%
Bristol-Myers Squibb	3.2	6/15/26	320,000	331,579	0.015%
Bristol-Myers Squibb	4.13	6/15/39	200,000	216,451	0.010%
Bristol-Myers Squibb	3.4	7/26/29	75,000	78,221	0.003%
Brixmor Operating Partnership	3.85	2/1/25	625,000	643,458	0.029%
Brixmor Operating Partnership	4.13	5/15/29	290,000	299,935	0.013%
Brixmor Operating Partnership	3.65	6/15/24	272,000	278,610	0.012%
Broadcom	3.63	10/15/24	300,000	301,306	0.013%
Broadcom	4.25	4/15/26	490,000	495,804	0.022%
Broadcom			14,069	4,049,902	0.181%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	570,000	575,222	0.026%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	410,000	399,166	0.018%
Bruker			9,635	481,268	0.021%
Bunge Ltd Finance	4.35	3/15/24	110,000	114,363	0.005%

Bunge Ltd Finance	3.25	8/15/26	45,000	43,572	0.002%
Bunge Ltd Finance	3.75	9/25/27	195,000	191,416	0.009%
Burberry			54,192	1,284,474	0.057%
Burlington Stores			4,550	774,183	0.035%
BWX Technologies			11,808	615,197	0.027%
BXP Trust 2017-GM	3.38	6/13/39	705,000	737,735	0.033%
Cable One			797	933,279	0.042%
California Water Service Group			6,800	344,284	0.015%
Cal-Maine Foods			10,642	443,984	0.020%
Canadian Pacific Railway			4,703	1,106,334	0.049%
Cantor Commercial Real Estate Lending 2019-CF1	4.18	5/15/52	395,000	427,822	0.019%
Capital One Bank USA NA	3.38	2/15/23	920,000	935,891	0.042%
Capital One Financial	3.3	10/30/24	1,005,000	1,029,474	0.046%
Capital One Financial	0.8	6/12/24	340,000	388,992	0.017%
Capital One Multi-Asset Execution Trust	3.15	5/15/28	615,000	604,125	0.027%
Capitol Federal Financial			23,217	319,698	0.014%
Cara Therapeutics			2,610	56,115	0.003%
Cargurus			1,912	69,042	0.003%
Carlyle Global Market Strategies CLO 2015-1	3.59	4/20/27	940,000	941,035	0.042%
Carlyle Global Market Strategies CLO 2015-3	3.58	7/28/28	1,345,000	1,338,111	0.060%
Catalent			13,233	717,361	0.032%
Cavco Industries			1,300	204,802	0.009%
Cboe Global Markets			7,912	819,921	0.037%
CCCI Treasure	3.5	10/21/67	200,000	200,262	0.009%
CCG Receivables Trust 2016-1	1.69	9/14/22	27,691	27,680	0.001%
CCG Receivables Trust 2017-1	1.84	11/14/23	115,506	115,227	0.005%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	730,000	763,644	0.034%
Celgene	4.63	5/15/44	45,000	50,954	0.002%
Celgene	3.88	8/15/25	1,045,000	1,117,874	0.050%
Celgene	5.25	8/15/43	240,000	283,452	0.013%
Cenovus Energy	4.25	4/15/27	175,000	181,125	0.008%
Cenovus Energy	5.4	6/15/47	245,000	264,600	0.012%
Cenovus Energy	3.8	9/15/23	250,000	256,875	0.011%
Centene			17,580	921,895	0.041%
Centennial Resource Development			14,701	111,581	0.005%
CenterState Bank			10,745	247,457	0.011%
Central Japan Railway			5,900	1,182,997	0.053%
Ceridian HCM Holding			4,129	207,276	0.009%
CF Industries			15,939	744,511	0.033%
CGGS Commercial Mortgage Trust 2018-WSS	3.49	2/15/37	455,000	454,992	0.020%
Challenger Ltd/Australia			177,724	829,554	0.037%
Charles Schwab			44,268	1,779,131	0.079%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	110,000	130,137	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	90,000	99,492	0.004%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	725,000	786,831	0.035%
Chart Industries			6,400	492,032	0.022%
Chegg			5,656	218,265	0.010%
Chesapeake Utilities			4,450	422,839	0.019%
Chubb			20,725	3,052,585	0.136%
Chuy's Holdings			7,313	167,614	0.007%
CIFC Funding 2015-IV	3.74	10/20/27	520,000	519,654	0.023%
Cigna	4.38	10/15/28	330,000	354,631	0.016%
Cigna	4.13	11/15/25	985,000	1,046,191	0.047%
Cigna	4.9	12/15/48	820,000	890,294	0.040%
Cigna			44,310	6,981,041	0.311%
Cintas			1,608	381,562	0.017%
Cisco Systems			110,687	6,057,900	0.270%
Citigroup			3,108	217,653	0.010%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	375,000	397,083	0.018%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	270,000	279,291	0.012%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	135,000	140,476	0.006%
CK Hutchison Holdings			155,229	1,531,140	0.068%
CLNS Trust 2017-IKPR	3.21	6/11/32	150,000	150,074	0.007%
Close Brothers			13,490	242,116	0.011%
CNAC HK Finbridge	4.63	3/14/23	1,140,000	1,192,484	0.053%
Cnh Equipment Trust 2017	2.54	5/15/25	60,000	60,381	0.003%
Cno Financial	5.25	5/30/25	455,000	490,263	0.022%
Cognizant Technology Solutions			7,672	486,328	0.022%
Cole Park CLO Ltd 2015-1	3.64	10/20/28	945,000	942,432	0.042%
Collier Creek Holdings			11,140	116,413	0.005%
Colliers International			2,124	152,121	0.007%
Colombia Government International Bond	4	2/26/24	4,435,000	4,646,771	0.207%

Colombia Government International Bond	2.63	3/15/23	200,000	199,252	0.009%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	69,543	69,350	0.003%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	29,593	29,581	0.001%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	148,853	148,565	0.007%
COLT 2018-1 Mortgage Loan Trust	2.98	2/25/48	43,571	43,463	0.002%
COLT 2018-3 Mortgage Loan Trust	3.69	10/26/48	479,833	486,409	0.022%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	383,866	389,110	0.017%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	731,416	744,195	0.033%
COLT 2018-4 Mortgage Loan Trust	4.11	12/28/48	433,129	440,682	0.020%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	525,476	533,739	0.024%
Columbia Banking System			5,400	195,372	0.009%
Comcast	3.95	10/15/25	205,000	220,784	0.010%
Comcast	4.15	10/15/28	290,000	319,537	0.014%
Comcast	4.7	10/15/48	670,000	778,670	0.035%
Comcast	3.3	2/1/27	1,110,000	1,147,443	0.051%
Comcast	3.2	7/15/36	80,000	77,692	0.003%
Comcast			37,687	1,593,406	0.071%
COMM 2013-CCRE12 Mortgage Trust	4.05	10/10/46	595,000	632,559	0.028%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	1,005,000	1,070,549	0.048%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	265,000	280,380	0.013%
COMM 2015-CCRE25 Mortgage Trust	4.69	8/10/48	220,000	228,655	0.010%
COMM 2015-LC21 Mortgage Trust	4.44	7/10/48	435,000	466,043	0.021%
COMM 2015-PC1 Mortgage Trust	4.59	7/10/50	220,000	233,294	0.010%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	410,000	437,492	0.020%
Commercial Mortgage PTCs	3.76	2/10/49	525,000	560,790	0.025%
Commercial Mortgage PTCs	3.65	2/10/49	301,988	314,750	0.014%
Commerzbank			42,170	302,837	0.014%
Community Healthcare Trust, REIT			2,100	82,761	0.004%
Compass Group			54,353	1,302,942	0.058%
Computer Modelling			13,700	76,161	0.003%
Conagra Brands			121,759	3,229,049	0.144%
Concho Resources	3.75	10/1/27	730,000	751,900	0.034%
Concho Resources			12,678	1,308,116	0.058%
Connecticut Avenue Securities Trust 2019-R02	3.25	8/25/31	335,007	335,390	0.015%
Connecticut Avenue Securities Trust 2019-R03	3.15	9/25/31	466,535	466,746	0.021%
ConocoPhillips			9,521	580,781	0.026%
Constellation Brands			132	25,996	0.001%
Constellium			13,100	131,524	0.006%
Corning			1,324	43,997	0.002%
Corvus Pharmaceuticals			2,875	10,753	0.000%
CoStar Group			444	246,003	0.011%
Coupa Software			4,629	586,078	0.026%
Covestro			14,339	729,993	0.033%
CRCC Yupeng	3.95	2/1/68	620,000	620,051	0.028%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.99	5/15/36	635,000	636,789	0.028%
Crinetics Pharmaceuticals			1,940	48,500	0.002%
Cross Country Healthcare			11,215	105,197	0.005%
Crown Castle International	4.45	2/15/26	780,000	842,225	0.038%
Crown Castle International, REIT			7,939	1,034,849	0.046%
Crown Castle Towers	3.66	5/15/25	695,000	719,963	0.032%
Crown Castle Towers	3.22	5/15/42	65,000	65,935	0.003%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	345,000	353,415	0.016%
CSAIL 2019-C16 Commercial Mortgage Trust	3.33	6/15/52	1,170,000	1,205,100	0.054%
CSL			4,304	651,729	0.029%
CSMC Trust 2015-GLPB	3.94	11/15/34	450,000	469,859	0.021%
CSW Industrials			2,551	173,851	0.008%
CSX			14,604	1,129,911	0.050%
Ctrip.com International	1.25	9/15/22	535,000	534,233	0.024%
Ctrip.com International, ADR			11,598	428,082	0.019%
CTS			9,300	256,494	0.011%
CubeSmart, REIT			9,700	324,368	0.014%
Cubic			8,357	538,859	0.024%
CVS Health	5.05	3/25/48	1,125,000	1,190,702	0.053%
CVS Health	3.7	3/9/23	2,400,000	2,476,500	0.110%
CVS Health	5.13	7/20/45	25,000	26,622	0.001%
CyberAgent			17,400	634,092	0.028%
CytomX Therapeutics			3,205	35,960	0.002%
Danaher			65,626	9,379,268	0.418%
Danske Bank	5.38	1/12/24	320,000	344,691	0.015%
Danske Bank	2.7	3/2/22	305,000	305,683	0.014%
Danske Bank	3.88	9/12/23	545,000	556,595	0.025%
Danske Bank	2	9/8/21	255,000	250,795	0.011%

Danske Bank			49,388	782,469	0.035%
DBCG 2017-BBG Mortgage Trust	3.09	6/15/34	360,000	359,999	0.016%
DBS Group			88,367	1,697,535	0.076%
DCC			14,710	1,312,305	0.059%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	627,226	633,948	0.028%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	250,000	254,072	0.011%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	560,368	566,320	0.025%
Delta Air Lines			5,732	325,291	0.015%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	19,659	20,093	0.001%
Denny's			20,700	424,971	0.019%
Descartes Systems			18,900	698,355	0.031%
Deutsche Telekom International Finance BV	4.38	6/21/28	905,000	986,095	0.044%
Devon Energy			29,666	846,074	0.038%
Diageo			46,908	2,018,941	0.090%
Diamondback Energy			3,200	348,704	0.016%
Direct Line Insurance			323,328	1,362,923	0.061%
Discover Financial Services	4.1	2/9/27	1,085,000	1,126,865	0.050%
Discover Financial Services	3.75	3/4/25	1,175,000	1,217,222	0.054%
DNB			112,532	2,096,882	0.094%
Dollar General			20,619	2,786,864	0.124%
Dollar Tree			34,572	3,712,687	0.166%
Domino's Pizza			1,191	331,431	0.015%
Dril-Quip			3,600	172,800	0.008%
DRIVEN BRANDS FUNDING	4.74	4/20/48	79,200	83,074	0.004%
DRIVEN BRANDS FUNDING	4.64	4/20/49	463,838	483,625	0.022%
Dunkin Brands			7,000	557,620	0.025%
DuPont de Nemours			19,528	1,465,967	0.065%
EastGroup Properties, REIT			7,000	811,860	0.036%
Edison International			21,302	1,435,968	0.064%
Elanco Animal Health			55,633	1,880,395	0.084%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	59,565	59,513	0.003%
Electric Power development			40,400	919,352	0.041%
Electronic Arts			15,596	1,579,251	0.070%
Elekta			75,738	1,100,984	0.049%
Element Fleet Management			184,385	1,346,051	0.060%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	205,000	217,012	0.010%
Eli Lilly			711	78,772	0.004%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	1,225,000	1,295,063	0.058%
Enanta Pharmaceuticals			400	33,752	0.002%
Encore Capital			12,662	428,862	0.019%
Enel Americas	4	10/25/26	1,100,000	1,138,500	0.051%
Enel Chile	4.88	6/12/28	1,100,000	1,204,500	0.054%
Enel Finance International	2.75	4/6/23	990,000	985,196	0.044%
Enel Finance International	3.63	5/25/27	535,000	536,379	0.024%
Energy Transfer Operating	5.88	1/15/24	320,000	355,471	0.016%
Energy Transfer Operating	4.5	4/15/24	120,000	127,542	0.006%
Energy Transfer Operating	5.25	4/15/29	265,000	295,203	0.013%
Energy Transfer Operating	4.95	6/15/28	180,000	196,028	0.009%
Engie			123,794	1,877,150	0.084%
Eni	4	9/12/23	795,000	826,838	0.037%
Eni	4.75	9/12/28	595,000	648,282	0.029%
Entegris			17,400	649,368	0.029%
Entergy			41,943	4,317,193	0.193%
Enterprise Fleet Financing	1.97	1/20/23	58,736	58,606	0.003%
Enterprise Fleet Financing	1.74	2/22/22	24,785	24,759	0.001%
Enterprise Fleet Financing	2.13	7/20/22	61,596	61,505	0.003%
EOG Resources			7,048	656,592	0.029%
E.ON			47,660	517,117	0.023%
Equate Petrochemical BV	4.25	11/3/26	955,000	1,002,893	0.045%
Equinor			70,657	1,401,650	0.063%
Equity Bancshares			5,500	146,630	0.007%
Erste Group Bank			12,201	452,464	0.020%
ESCO Technologies			7,749	640,222	0.029%
Eskom Holdings SOC	6.35	8/10/28	855,000	927,266	0.041%
Essent			5,100	239,649	0.011%
Essex Portfolio	3.38	4/15/26	375,000	381,559	0.017%
Essex Portfolio	3.63	5/1/27	580,000	600,321	0.027%
Euronet Worldwide			2,900	487,896	0.022%
Eutelsat Communications			48,853	912,383	0.041%
Evergy			15,914	957,227	0.043%
Evo Payments			2,637	83,145	0.004%
Expedia	5	2/15/26	1,535,000	1,667,127	0.074%

Expedia	4.5	8/15/24	425,000	451,486	0.020%
Express Scripts Holding	4.5	2/25/26	680,000	734,224	0.033%
Express Scripts Holding	3.4	3/1/27	130,000	131,604	0.006%
Facebook			88,369	17,055,217	0.761%
Fannie Mae Connecticut Avenue Securities	3.35	10/25/29	167,650	168,090	0.007%
Fannie Mae Connecticut Avenue Securities	4.55	10/25/30	600,000	604,016	0.027%
Fannie Mae Connecticut Avenue Securities	3.15	2/25/30	111,820	111,820	0.005%
Fannie Mae Connecticut Avenue Securities	3.05	5/25/30	128,474	128,510	0.006%
Fannie Mae Connecticut Avenue Securities	3.7	7/25/29	183,671	184,300	0.008%
Fannie Mae Connecticut Avenue Securities	3	7/25/30	1,937,774	1,936,718	0.086%
Fannie Mae Connecticut Avenue Securities	4.6	8/25/30	815,000	818,286	0.036%
Fannie Mae Connecticut Avenue Securities	3.55	9/25/29	99,083	99,372	0.004%
Fannie Mae Interest Strip	6.5	2/25/32	2,670	560	0.000%
Fannie Mae REMICS	2.8	1/25/49	243,875	243,200	0.011%
Fannie Mae REMICS	4	6/25/44	640,021	663,598	0.030%
FB Financial			9,400	344,040	0.015%
Federal Home Loan Mortgage	6	10/1/32	3,523	3,859	0.000%
Federal Home Loan Mortgage	4.6	10/1/36	7,544	7,964	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	145,285	157,885	0.007%
Federal Home Loan Mortgage	4.5	10/1/39	82,499	88,624	0.004%
Federal Home Loan Mortgage	4.5	10/1/39	100,884	108,408	0.005%
Federal Home Loan Mortgage	4	10/1/40	3,452	3,642	0.000%
Federal Home Loan Mortgage	4	10/1/40	2,141	2,259	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	148,602	159,697	0.007%
Federal Home Loan Mortgage	4	10/1/41	121,693	128,397	0.006%
Federal Home Loan Mortgage	4.5	10/1/41	243,017	261,143	0.012%
Federal Home Loan Mortgage	3.5	10/1/42	249,290	258,894	0.012%
Federal Home Loan Mortgage	5.5	11/1/21	261	262	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	12,697	13,456	0.001%
Federal Home Loan Mortgage	4	11/1/40	2,040	2,152	0.000%
Federal Home Loan Mortgage	4	11/1/40	133,176	140,510	0.006%
Federal Home Loan Mortgage	3.5	11/1/42	297,410	308,195	0.014%
Federal Home Loan Mortgage	4.77	1/1/37	10,488	11,026	0.000%
Federal Home Loan Mortgage	4	1/1/41	210,702	222,306	0.010%
Federal Home Loan Mortgage	6	12/1/33	47,386	53,758	0.002%
Federal Home Loan Mortgage	5	12/1/35	32,091	35,085	0.002%
Federal Home Loan Mortgage	4.88	12/1/36	7,311	7,754	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	33,154	35,619	0.002%
Federal Home Loan Mortgage	4	12/1/40	627	661	0.000%
Federal Home Loan Mortgage	4	12/1/40	18,335	19,353	0.001%
Federal Home Loan Mortgage	4	12/1/41	103,077	108,754	0.005%
Federal Home Loan Mortgage	3	12/1/42	394,400	402,447	0.018%
Federal Home Loan Mortgage	4.87	2/1/37	25,075	26,414	0.001%
Federal Home Loan Mortgage	4.93	2/1/37	17,720	18,726	0.001%
Federal Home Loan Mortgage	5.2	2/1/37	29,582	31,451	0.001%
Federal Home Loan Mortgage	4	2/1/41	174,562	184,160	0.008%
Federal Home Loan Mortgage	3	2/1/43	51,278	52,013	0.002%
Federal Home Loan Mortgage	6.5	3/1/32	4,305	4,778	0.000%
Federal Home Loan Mortgage	6	3/1/33	13,857	15,721	0.001%
Federal Home Loan Mortgage	5	3/1/40	68,436	74,406	0.003%
Federal Home Loan Mortgage	3	3/1/43	15,766	15,992	0.001%
Federal Home Loan Mortgage	3	3/1/43	15,030	15,245	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	157,377	163,116	0.007%
Federal Home Loan Mortgage	2.5	4/1/30	400,763	403,987	0.018%
Federal Home Loan Mortgage	7	4/1/32	322	374	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	14,153	15,706	0.001%
Federal Home Loan Mortgage	5	4/1/40	84,903	92,311	0.004%
Federal Home Loan Mortgage	5	4/1/40	5,685	6,180	0.000%
Federal Home Loan Mortgage	3	4/1/43	255,048	260,115	0.012%
Federal Home Loan Mortgage	3	4/1/43	226,620	230,551	0.010%
Federal Home Loan Mortgage	3.5	5/1/43	135,057	140,259	0.006%
Federal Home Loan Mortgage	7	6/1/32	1,000	1,029	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,501	1,556	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	191,359	205,632	0.009%
Federal Home Loan Mortgage	5	7/1/25	916	938	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	4,071	4,294	0.000%
Federal Home Loan Mortgage	5	7/1/40	34,395	37,396	0.002%
Federal Home Loan Mortgage	6	8/1/21	2,018	2,050	0.000%
Federal Home Loan Mortgage	6	8/1/22	105	108	0.000%
Federal Home Loan Mortgage	5	8/1/35	40,418	44,175	0.002%
Federal Home Loan Mortgage	6	8/1/38	20,967	23,670	0.001%
Federal Home Loan Mortgage	6	8/1/38	29,691	33,656	0.002%

Federal Home Loan Mortgage	4.5	8/1/39	27,667	29,733	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	25,408	27,305	0.001%
Federal Home Loan Mortgage	5	8/1/40	58,785	63,914	0.003%
Federal Home Loan Mortgage	5	8/1/40	194,604	211,583	0.009%
Federal Home Loan Mortgage	4	8/1/40	53,601	56,550	0.003%
Federal Home Loan Mortgage	3.5	8/1/42	300,927	312,520	0.014%
Federal Home Loan Mortgage	4.5	9/1/23	10,787	11,134	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	5,232	5,807	0.000%
Federal Home Loan Mortgage	4.54	9/1/32	440	449	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	28,340	32,753	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	117,956	122,240	0.005%
Federal Home Loan Mortgage	4	9/1/45	406,620	425,477	0.019%
Federal National Mortgage Assn.	5.5	10/1/20	1,576	1,586	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	10,915	11,263	0.001%
Federal National Mortgage Assn.	3	10/1/28	29,340	29,984	0.001%
Federal National Mortgage Assn.	3	10/1/30	148,655	151,914	0.007%
Federal National Mortgage Assn.	5.5	10/1/35	31,563	35,210	0.002%
Federal National Mortgage Assn.	5	10/1/35	45,783	50,050	0.002%
Federal National Mortgage Assn.	5	10/1/35	14,026	15,332	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	984	1,092	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	15,610	18,477	0.001%
Federal National Mortgage Assn.	6	10/1/38	33,242	37,642	0.002%
Federal National Mortgage Assn.	6	10/1/40	12,430	14,093	0.001%
Federal National Mortgage Assn.	4	10/1/41	141,368	149,062	0.007%
Federal National Mortgage Assn.	3	10/1/42	95,433	97,388	0.004%
Federal National Mortgage Assn.	3	10/1/42	76,605	78,174	0.003%
Federal National Mortgage Assn.	3	10/1/42	227,828	232,353	0.010%
Federal National Mortgage Assn.	3.5	10/1/42	493,059	510,630	0.023%
Federal National Mortgage Assn.	3.5	10/1/43	117,050	121,228	0.005%
Federal National Mortgage Assn.	3	10/1/46	73,577	74,676	0.003%
Federal National Mortgage Assn.	3	10/1/46	86,281	87,035	0.004%
Federal National Mortgage Assn.	3	10/1/46	1,341,993	1,364,497	0.061%
Federal National Mortgage Assn.	3	10/1/46	397,515	403,200	0.018%
Federal National Mortgage Assn.	3	10/1/46	453,905	461,239	0.021%
Federal National Mortgage Assn.	3	11/1/28	139,475	142,731	0.006%
Federal National Mortgage Assn.	2.5	11/1/31	75,716	76,285	0.003%
Federal National Mortgage Assn.	3.5	11/1/32	536,557	559,297	0.025%
Federal National Mortgage Assn.	3	11/1/33	172,145	176,104	0.008%
Federal National Mortgage Assn.	5.5	11/1/35	24,551	27,387	0.001%
Federal National Mortgage Assn.	5.5	11/1/35	49,446	55,158	0.002%
Federal National Mortgage Assn.	3	11/1/36	640,105	652,829	0.029%
Federal National Mortgage Assn.	3	11/1/36	321,098	327,069	0.015%
Federal National Mortgage Assn.	3	11/1/36	128,436	131,141	0.006%
Federal National Mortgage Assn.	5.5	11/1/36	51,955	57,717	0.003%
Federal National Mortgage Assn.	5.5	11/1/36	46,878	52,077	0.002%
Federal National Mortgage Assn.	6.5	11/1/36	8,071	8,951	0.000%
Federal National Mortgage Assn.	6	11/1/38	2,590	2,937	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	19,881	21,340	0.001%
Federal National Mortgage Assn.	4	11/1/40	797,711	841,223	0.038%
Federal National Mortgage Assn.	4	11/1/40	316,502	334,114	0.015%
Federal National Mortgage Assn.	4	11/1/40	57,913	61,050	0.003%
Federal National Mortgage Assn.	4	11/1/40	66,151	69,748	0.003%
Federal National Mortgage Assn.	4.5	11/1/40	421,816	451,714	0.020%
Federal National Mortgage Assn.	4	11/1/41	96,099	101,329	0.005%
Federal National Mortgage Assn.	2.5	11/1/42	62,529	62,123	0.003%
Federal National Mortgage Assn.	4	11/1/43	563,386	593,946	0.026%
Federal National Mortgage Assn.	3.5	11/1/45	878,823	906,107	0.040%
Federal National Mortgage Assn.	3	11/1/46	193,254	195,669	0.009%
Federal National Mortgage Assn.	3	11/1/46	575,391	584,687	0.026%
Federal National Mortgage Assn.	3	11/1/46	607,729	617,143	0.028%
Federal National Mortgage Assn.	3	11/1/46	286,769	290,870	0.013%
Federal National Mortgage Assn.	3	11/1/46	136,740	139,372	0.006%
Federal National Mortgage Assn.	3	11/1/46	209,899	213,939	0.010%
Federal National Mortgage Assn.	3	11/1/46	92,769	94,555	0.004%
Federal National Mortgage Assn.	3.5	11/1/46	177,317	182,820	0.008%
Federal National Mortgage Assn.	4.5	11/1/47	579,514	622,612	0.028%
Federal National Mortgage Assn.	5	1/1/20	3,613	3,697	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	494	495	0.000%
Federal National Mortgage Assn.	3.5	1/1/26	780,000	805,065	0.036%
Federal National Mortgage Assn.	3	1/1/27	64,376	65,865	0.003%
Federal National Mortgage Assn.	7	1/1/31	212	214	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	259,740	261,606	0.012%

Federal National Mortgage Assn.	5.5	1/1/36	23,959	26,616	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	27,318	30,348	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	70,705	78,526	0.004%
Federal National Mortgage Assn.	3.5	1/1/36	417,724	433,090	0.019%
Federal National Mortgage Assn.	3.5	1/1/41	33,445,000	34,181,835	1.524%
Federal National Mortgage Assn.	4	1/1/41	7,715,000	7,971,916	0.355%
Federal National Mortgage Assn.	4	1/1/41	45,406	47,871	0.002%
Federal National Mortgage Assn.	4.5	1/1/42	9,994	10,727	0.000%
Federal National Mortgage Assn.	4	1/1/42	249,353	262,924	0.012%
Federal National Mortgage Assn.	3	1/1/43	7,300,000	7,358,940	0.328%
Federal National Mortgage Assn.	3.5	1/1/43	36,809	38,076	0.002%
Federal National Mortgage Assn.	2.5	1/1/43	339,085	337,904	0.015%
Federal National Mortgage Assn.	3.5	1/1/43	271,074	280,734	0.013%
Federal National Mortgage Assn.	3	1/1/43	318,042	323,369	0.014%
Federal National Mortgage Assn.	3	1/1/43	13,063	13,242	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	173,319	179,499	0.008%
Federal National Mortgage Assn.	3.5	1/1/44	322,480	336,243	0.015%
Federal National Mortgage Assn.	3.5	1/1/44	150,594	155,965	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	144,547	149,747	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	424,035	437,200	0.019%
Federal National Mortgage Assn.	3.5	1/1/46	314,997	326,327	0.015%
Federal National Mortgage Assn.	3.5	1/1/46	274,504	283,027	0.013%
Federal National Mortgage Assn.	3	1/1/47	153,340	156,292	0.007%
Federal National Mortgage Assn.	4.5	12/1/20	278	283	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	3,819	4,440	0.000%
Federal National Mortgage Assn.	3	12/1/32	1,011,817	1,034,111	0.046%
Federal National Mortgage Assn.	5.5	12/1/34	15,405	17,085	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	75,529	83,899	0.004%
Federal National Mortgage Assn.	5.5	12/1/35	24,938	27,702	0.001%
Federal National Mortgage Assn.	3	12/1/36	161,196	164,592	0.007%
Federal National Mortgage Assn.	5	12/1/36	722	789	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	4,131	4,609	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	1,042	1,242	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	48,456	53,825	0.002%
Federal National Mortgage Assn.	5.5	12/1/39	58,118	63,840	0.003%
Federal National Mortgage Assn.	4.5	12/1/39	73,875	79,285	0.004%
Federal National Mortgage Assn.	4.5	12/1/39	103,852	111,533	0.005%
Federal National Mortgage Assn.	4	12/1/40	126,892	133,780	0.006%
Federal National Mortgage Assn.	4	12/1/40	218,032	229,867	0.010%
Federal National Mortgage Assn.	4.5	12/1/40	181,090	194,466	0.009%
Federal National Mortgage Assn.	4	12/1/40	165,123	174,108	0.008%
Federal National Mortgage Assn.	3.5	12/1/41	21,111	21,942	0.001%
Federal National Mortgage Assn.	4	12/1/41	266,490	280,955	0.013%
Federal National Mortgage Assn.	3.5	12/1/44	672,071	695,988	0.031%
Federal National Mortgage Assn.	3.5	12/1/45	2,737,966	2,822,972	0.126%
Federal National Mortgage Assn.	3.5	12/1/45	777,315	801,449	0.036%
Federal National Mortgage Assn.	4	12/1/45	752,465	788,020	0.035%
Federal National Mortgage Assn.	4	12/1/45	107,009	112,065	0.005%
Federal National Mortgage Assn.	4	12/1/45	198,118	207,411	0.009%
Federal National Mortgage Assn.	3.5	12/1/45	174,531	179,950	0.008%
Federal National Mortgage Assn.	3	12/1/46	472,279	481,370	0.021%
Federal National Mortgage Assn.	3	12/1/46	687,457	700,690	0.031%
Federal National Mortgage Assn.	3	12/1/46	451,888	459,189	0.020%
Federal National Mortgage Assn.	3	12/1/46	686,587	700,227	0.031%
Federal National Mortgage Assn.	3	12/1/46	741,515	755,788	0.034%
Federal National Mortgage Assn.	3	12/1/46	245,915	249,889	0.011%
Federal National Mortgage Assn.	3	12/1/46	122,349	124,704	0.006%
Federal National Mortgage Assn.	3.5	12/1/47	1,286,493	1,332,025	0.059%
Federal National Mortgage Assn.	5	2/1/21	10,979	11,233	0.001%
Federal National Mortgage Assn.	6	2/1/22	1,322	1,348	0.000%
Federal National Mortgage Assn.	3	2/1/33	2,048,394	2,092,945	0.093%
Federal National Mortgage Assn.	6	2/1/34	12,474	14,142	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	46,612	48,328	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	4,996	5,550	0.000%
Federal National Mortgage Assn.	6	2/1/36	54,474	61,769	0.003%
Federal National Mortgage Assn.	6	2/1/37	77,506	87,852	0.004%
Federal National Mortgage Assn.	6	2/1/37	7,637	8,660	0.000%
Federal National Mortgage Assn.	6	2/1/37	58,900	66,642	0.003%
Federal National Mortgage Assn.	5	2/1/38	11,961	13,071	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	48,115	53,442	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	14,422	16,020	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	66,873	71,818	0.003%

Federal National Mortgage Assn.	4	2/1/41	119,029	125,501	0.006%
Federal National Mortgage Assn.	4	2/1/41	34,635	36,520	0.002%
Federal National Mortgage Assn.	4.5	2/1/41	134,612	144,568	0.006%
Federal National Mortgage Assn.	4	2/1/41	717,912	756,975	0.034%
Federal National Mortgage Assn.	5	2/1/42	16,461	17,871	0.001%
Federal National Mortgage Assn.	2.5	2/1/43	437,481	435,957	0.019%
Federal National Mortgage Assn.	3	2/1/43	468,737	476,574	0.021%
Federal National Mortgage Assn.	3	2/1/44	20,068	20,368	0.001%
Federal National Mortgage Assn.	3.5	2/1/45	146,045	151,273	0.007%
Federal National Mortgage Assn.	4	2/1/47	170,443	178,212	0.008%
Federal National Mortgage Assn.	3	2/1/47	460,083	467,684	0.021%
Federal National Mortgage Assn.	6	3/1/33	34,822	39,479	0.002%
Federal National Mortgage Assn.	5	3/1/34	65,346	71,137	0.003%
Federal National Mortgage Assn.	5	3/1/36	137,062	149,827	0.007%
Federal National Mortgage Assn.	5.5	3/1/36	12,473	13,857	0.001%
Federal National Mortgage Assn.	6	3/1/37	22,405	25,402	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	146,893	157,758	0.007%
Federal National Mortgage Assn.	4	3/1/42	24,443	25,773	0.001%
Federal National Mortgage Assn.	3	3/1/43	18,570	18,824	0.001%
Federal National Mortgage Assn.	3	3/1/43	12,789	12,947	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	144,391	143,888	0.006%
Federal National Mortgage Assn.	3	3/1/43	72,786	73,777	0.003%
Federal National Mortgage Assn.	2.5	3/1/43	73,200	72,945	0.003%
Federal National Mortgage Assn.	3	3/1/43	1,121,484	1,144,454	0.051%
Federal National Mortgage Assn.	3.5	3/1/43	493,125	510,706	0.023%
Federal National Mortgage Assn.	3.5	3/1/44	126,980	132,461	0.006%
Federal National Mortgage Assn.	3.5	3/1/45	671,223	697,449	0.031%
Federal National Mortgage Assn.	4	3/1/46	509,128	532,394	0.024%
Federal National Mortgage Assn.	3.5	3/1/48	421,308	433,303	0.019%
Federal National Mortgage Assn.	4	3/1/49	1,153,272	1,198,909	0.053%
Federal National Mortgage Assn.	7	4/1/32	221	259	0.000%
Federal National Mortgage Assn.	3	4/1/33	3,643	3,673	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	7,739	8,635	0.000%
Federal National Mortgage Assn.	5	4/1/35	15,406	16,837	0.001%
Federal National Mortgage Assn.	5	4/1/35	87,537	95,664	0.004%
Federal National Mortgage Assn.	5	4/1/35	9,518	10,373	0.000%
Federal National Mortgage Assn.	6	4/1/40	12,777	14,487	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	101,894	109,421	0.005%
Federal National Mortgage Assn.	3.5	4/1/43	19,436	20,233	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	39,606	41,105	0.002%
Federal National Mortgage Assn.	3	4/1/43	429,798	437,007	0.019%
Federal National Mortgage Assn.	3	4/1/43	457,604	465,279	0.021%
Federal National Mortgage Assn.	2.5	4/1/43	128,731	128,283	0.006%
Federal National Mortgage Assn.	3.5	4/1/43	110,044	114,559	0.005%
Federal National Mortgage Assn.	3	4/1/43	14,417	14,615	0.001%
Federal National Mortgage Assn.	4	4/1/44	238,160	251,090	0.011%
Federal National Mortgage Assn.	3	4/1/45	17,738	17,949	0.001%
Federal National Mortgage Assn.	3.5	4/1/47	43,418	44,685	0.002%
Federal National Mortgage Assn.	3.5	4/1/49	116,006	120,147	0.005%
Federal National Mortgage Assn.	4	4/1/49	660,133	682,546	0.030%
Federal National Mortgage Assn.	5	5/1/20	1,789	1,831	0.000%
Federal National Mortgage Assn.	6	5/1/21	15,807	16,121	0.001%
Federal National Mortgage Assn.	4.5	5/1/22	1,931	1,971	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	200,099	201,732	0.009%
Federal National Mortgage Assn.	6	5/1/33	3,487	3,953	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	103,013	114,437	0.005%
Federal National Mortgage Assn.	6.5	5/1/40	37,843	43,419	0.002%
Federal National Mortgage Assn.	6.5	5/1/40	30,623	35,863	0.002%
Federal National Mortgage Assn.	5	5/1/40	71,553	77,742	0.003%
Federal National Mortgage Assn.	4.5	5/1/41	374,337	402,023	0.018%
Federal National Mortgage Assn.	6	5/1/42	40,341	45,737	0.002%
Federal National Mortgage Assn.	4	5/1/42	231,794	244,406	0.011%
Federal National Mortgage Assn.	5	5/1/42	28,006	30,404	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	349,115	362,337	0.016%
Federal National Mortgage Assn.	3	5/1/43	177,773	180,755	0.008%
Federal National Mortgage Assn.	3.5	5/1/46	192,632	199,501	0.009%
Federal National Mortgage Assn.	4	5/1/47	29,295	30,572	0.001%
Federal National Mortgage Assn.	4.5	5/1/48	1,224,786	1,316,323	0.059%
Federal National Mortgage Assn.	4.5	5/1/48	1,095,770	1,151,060	0.051%
Federal National Mortgage Assn.	3	6/1/33	13,055	13,226	0.001%
Federal National Mortgage Assn.	5	6/1/35	11,801	12,897	0.001%
Federal National Mortgage Assn.	5	6/1/35	5,686	6,214	0.000%

Federal National Mortgage Assn.	5	6/1/35	34,276	37,457	0.002%
Federal National Mortgage Assn.	5	6/1/41	15,143	16,440	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	65,452	67,788	0.003%
Federal National Mortgage Assn.	3.5	6/1/42	101,103	104,712	0.005%
Federal National Mortgage Assn.	3.5	6/1/43	79,187	82,519	0.004%
Federal National Mortgage Assn.	3.5	6/1/43	18,752	19,521	0.001%
Federal National Mortgage Assn.	4	6/1/45	2,188,519	2,288,678	0.102%
Federal National Mortgage Assn.	3.5	6/1/46	506,293	530,205	0.024%
Federal National Mortgage Assn.	3	6/1/47	274,689	280,305	0.012%
Federal National Mortgage Assn.	5.5	7/1/19	9	9	0.000%
Federal National Mortgage Assn.	4.5	7/1/20	19	19	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	30,652	35,406	0.002%
Federal National Mortgage Assn.	7	7/1/32	2,777	3,257	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	7,274	8,157	0.000%
Federal National Mortgage Assn.	5	7/1/35	237,993	258,939	0.012%
Federal National Mortgage Assn.	6.5	7/1/36	126,872	151,294	0.007%
Federal National Mortgage Assn.	5.5	7/1/36	53,838	59,778	0.003%
Federal National Mortgage Assn.	5	7/1/37	2,945	3,197	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	18,626	19,993	0.001%
Federal National Mortgage Assn.	5	7/1/42	63,685	69,137	0.003%
Federal National Mortgage Assn.	3.5	7/1/42	839,815	869,731	0.039%
Federal National Mortgage Assn.	3.5	7/1/42	88,060	91,197	0.004%
Federal National Mortgage Assn.	3.5	7/1/43	177,937	185,444	0.008%
Federal National Mortgage Assn.	3.5	7/1/43	49,037	50,894	0.002%
Federal National Mortgage Assn.	3	7/1/43	39,918	40,607	0.002%
Federal National Mortgage Assn.	3.5	7/1/44	200,982	208,624	0.009%
Federal National Mortgage Assn.	3.5	7/1/47	534,261	550,337	0.025%
Federal National Mortgage Assn.	4	7/1/48	1,089,404	1,128,000	0.050%
Federal National Mortgage Assn.	6	8/1/22	533	548	0.000%
Federal National Mortgage Assn.	3	8/1/27	71,093	72,738	0.003%
Federal National Mortgage Assn.	2.5	8/1/30	86,306	86,954	0.004%
Federal National Mortgage Assn.	7	8/1/31	1,949	2,252	0.000%
Federal National Mortgage Assn.	6	8/1/34	289,698	328,402	0.015%
Federal National Mortgage Assn.	4.63	8/1/36	14,593	15,435	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	406	450	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	28,034	31,133	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	38,751	43,031	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	2,198	2,441	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	13,978	16,185	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	4,351	4,832	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	31,158	34,603	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	81,934	91,017	0.004%
Federal National Mortgage Assn.	6.5	8/1/38	21,308	24,878	0.001%
Federal National Mortgage Assn.	6	8/1/38	36,050	40,912	0.002%
Federal National Mortgage Assn.	5	8/1/38	1,312	1,435	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	25,205	27,054	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	22,128	23,763	0.001%
Federal National Mortgage Assn.	4	8/1/42	325,969	343,710	0.015%
Federal National Mortgage Assn.	3.5	8/1/42	172,751	178,889	0.008%
Federal National Mortgage Assn.	3.5	8/1/43	41,439	43,008	0.002%
Federal National Mortgage Assn.	3	8/1/43	94,167	95,571	0.004%
Federal National Mortgage Assn.	3	8/1/43	173,862	176,251	0.008%
Federal National Mortgage Assn.	3.5	8/1/43	47,868	49,681	0.002%
Federal National Mortgage Assn.	3.5	8/1/47	303,991	315,093	0.014%
Federal National Mortgage Assn.	6	9/1/21	1,185	1,206	0.000%
Federal National Mortgage Assn.	5	9/1/23	2,365	2,422	0.000%
Federal National Mortgage Assn.	3	9/1/32	248,098	253,557	0.011%
Federal National Mortgage Assn.	6.5	9/1/36	7,860	9,128	0.000%
Federal National Mortgage Assn.	6	9/1/38	96,007	108,453	0.005%
Federal National Mortgage Assn.	5.5	9/1/38	82,163	91,256	0.004%
Federal National Mortgage Assn.	4.5	9/1/39	32,022	34,373	0.002%
Federal National Mortgage Assn.	6	9/1/39	123,081	139,576	0.006%
Federal National Mortgage Assn.	4.5	9/1/40	13,421	14,413	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	143,142	153,724	0.007%
Federal National Mortgage Assn.	4	9/1/41	236,558	249,430	0.011%
Federal National Mortgage Assn.	5.5	9/1/41	3,121	3,467	0.000%
Federal National Mortgage Assn.	4.5	9/1/42	66,130	71,016	0.003%
Federal National Mortgage Assn.	3.5	9/1/42	223,269	231,219	0.010%
Federal National Mortgage Assn.	3.5	9/1/43	275,794	287,091	0.013%
Federal National Mortgage Assn.	3.5	9/1/44	96,036	99,505	0.004%
Federal National Mortgage Assn.	3	9/1/44	36,048	36,542	0.002%
Federal National Mortgage Assn.	3.5	9/1/45	536,452	554,512	0.025%

Federal National Mortgage Assn.	4	9/1/45	67,026	70,090	0.003%
Federal National Mortgage Assn.	4	9/1/46	50,599	52,911	0.002%
Federal Signal			2,100	56,175	0.003%
Ferrari			2,297	370,782	0.017%
Fidelity National Financial	4.5	8/15/28	565,000	590,349	0.026%
Fidelity National Information			30,381	3,727,141	0.166%
Fidelity National Information Services	0.75	5/21/23	210,000	243,615	0.011%
Fiesta Restaurant			10,284	135,132	0.006%
Fifth Third Bancorp			92,265	2,574,194	0.115%
First Bancshares			4,300	130,462	0.006%
FirstEnergy	3.9	7/15/27	1,300,000	1,358,988	0.061%
FirstEnergy Transmission	4.35	1/15/25	765,000	819,870	0.037%
First Industrial Realty, REIT			5,479	201,298	0.009%
FirstKey Mortgage Trust 2014-1	4.01	11/25/44	210,538	222,754	0.010%
FirstService			8,736	837,957	0.037%
Fiserv	0.38	7/1/23	100,000	113,915	0.005%
Fiserv	3.2	7/1/26	325,000	331,566	0.015%
Fiserv	1.13	7/1/27	230,000	265,032	0.012%
Fiserv	4.4	7/1/49	365,000	380,000	0.017%
Fiserv			34,557	3,150,216	0.140%
Five9			7,005	359,286	0.016%
Five Below			1,500	180,030	0.008%
FleetCor Technologies			3,741	1,050,660	0.047%
Fluor			1,600	53,904	0.002%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	1,175,000	1,228,258	0.055%
Ford Motor Credit	5.09	1/7/21	200,000	205,969	0.009%
Ford Motor Credit	5.75	2/1/21	296,000	308,046	0.014%
Fortive			349	358,099	0.016%
Fortive			23,639	1,927,051	0.086%
Fox	4.71	1/25/29	325,000	362,106	0.016%
Fox			31,017	1,133,051	0.051%
Franco-Nevada			3,600	305,555	0.014%
Freddie Mac REMICS	2.69	10/15/48	254,257	253,053	0.011%
Freddie Mac REMICS	2.84	4/15/49	260,253	260,041	0.012%
Freddie Mac Stacr Trust 2019-HQA1	3.3	2/25/49	315,000	315,500	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	4.25	10/25/27	406,557	410,812	0.018%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	10/25/29	241,435	242,834	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	5	12/25/27	672,833	679,378	0.030%
Freddie Mac Structured Agency Credit Risk debt Notes	4.4	12/25/28	209,845	210,756	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	3.2	12/25/29	133,670	133,714	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	195,000	183,874	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	3.75	3/25/29	229,956	231,433	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	5.25	4/25/28	134,563	137,090	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	2.95	4/25/30	94,798	94,748	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	4.35	5/25/25	595,348	601,123	0.027%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	105,000	100,743	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	5.3	7/25/28	139,891	141,543	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	7/25/29	146,677	147,250	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	2.85	7/25/30	199,612	199,211	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	8/25/29	127,480	127,902	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	625,000	613,311	0.027%
Freddie Mac Structured Agency Credit Risk debt Notes	4.6	9/25/24	185,825	188,749	0.008%
FREMF 2018-K731 Mortgage Trust	4.04	2/25/25	390,000	403,610	0.018%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/29	245,000	250,635	0.011%
Fresenius			30,420	1,651,806	0.074%
G1 therapeutics			1,515	46,450	0.002%
Galaxy XXIX CLO	3.92	11/15/26	250,000	248,551	0.011%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	377,025	380,456	0.017%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	434,175	446,503	0.020%
Gam Holding			40,093	185,562	0.008%
Gardner denver Holdings			10,400	359,840	0.016%
GCP Applied Technologies			2,612	59,136	0.003%
GE			566,638	5,949,699	0.265%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	1,045,000	1,056,570	0.047%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	1,125,000	1,112,886	0.050%
General Electric	5.55	1/5/26	405,000	448,499	0.020%
General Electric	3.38	3/11/24	155,000	158,449	0.007%
General Motors Financial	4	10/6/26	225,000	226,583	0.010%
General Motors Financial	4.2	11/6/21	520,000	534,986	0.024%
General Motors Financial	3.45	4/10/22	865,000	875,723	0.039%
General Motors Financial	4.35	4/9/25	210,000	216,602	0.010%
Genesee & Wyoming			1,900	190,000	0.008%

Gentherm			7,138	298,583	0.013%
Gibraltar Industries			9,733	392,824	0.018%
GlaxoSmithKline, ADR			51,200	2,049,024	0.091%
Global Blood Therapeutics			7,739	407,071	0.018%
Global Payments			26,224	4,199,249	0.187%
GLP Capital LP / GLP Financing II	5.25	6/1/25	170,000	181,900	0.008%
GlycoMimetics			3,453	41,160	0.002%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	290,000	289,851	0.013%
GM Financial Consumer Automobile 2017-1	2.45	7/17/23	100,000	99,987	0.004%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	200,000	200,542	0.009%
GN Store Nord			17,646	824,907	0.037%
Goldman Sachs	3.5	11/16/26	745,000	762,451	0.034%
Goldman Sachs			135	27,621	0.001%
Golub Capital Partners CLO 39B	3.74	10/20/28	780,000	778,496	0.035%
Government National Mortgage Assn.	5.5	10/15/38	49,935	56,200	0.003%
Government National Mortgage Assn.	5	10/15/39	33,772	37,157	0.002%
Government National Mortgage Assn.	8	10/20/25	349	376	0.000%
Government National Mortgage Assn.	5	10/20/39	38,908	42,709	0.002%
Government National Mortgage Assn.	4.5	10/20/40	52,212	55,697	0.002%
Government National Mortgage Assn.	5	10/20/40	15,967	17,562	0.001%
Government National Mortgage Assn.	3.5	10/20/44	42,489	43,984	0.002%
Government National Mortgage Assn.	3.5	10/20/45	66,785	69,070	0.003%
Government National Mortgage Assn.	3.5	10/20/45	85,649	88,590	0.004%
Government National Mortgage Assn.	5	10/20/47	792,224	843,966	0.038%
Government National Mortgage Assn.	4	10/20/48	700,725	726,356	0.032%
Government National Mortgage Assn.	7.5	11/15/25	1,197	1,228	0.000%
Government National Mortgage Assn.	4.5	11/20/39	21,542	22,981	0.001%
Government National Mortgage Assn.	5	11/20/39	16,741	18,419	0.001%
Government National Mortgage Assn.	4.5	11/20/40	396,746	423,232	0.019%
Government National Mortgage Assn.	3.5	11/20/42	7,875	8,138	0.000%
Government National Mortgage Assn.	4	11/20/42	13,196	13,963	0.001%
Government National Mortgage Assn.	5	11/20/47	352,989	375,993	0.017%
Government National Mortgage Assn.	4	11/20/48	437,790	453,804	0.020%
Government National Mortgage Assn.	5.5	1/20/36	157,874	172,920	0.008%
Government National Mortgage Assn.	4.5	1/20/41	284,176	303,168	0.014%
Government National Mortgage Assn.	4.5	1/20/46	50,129	53,094	0.002%
Government National Mortgage Assn.	3.5	1/20/46	23,941	24,756	0.001%
Government National Mortgage Assn.	5	1/20/48	72,846	76,176	0.003%
Government National Mortgage Assn.	4	1/20/48	338,709	351,249	0.016%
Government National Mortgage Assn.	5.5	1/20/49	129,755	137,041	0.006%
Government National Mortgage Assn.	4.5	1/20/49	667,281	698,088	0.031%
Government National Mortgage Assn.	7.5	12/15/25	204	204	0.000%
Government National Mortgage Assn.	5	12/15/39	155,577	171,182	0.008%
Government National Mortgage Assn.	6.5	12/20/33	1,943	2,266	0.000%
Government National Mortgage Assn.	6	12/20/38	50,306	57,359	0.003%
Government National Mortgage Assn.	5	12/20/47	634,316	675,655	0.030%
Government National Mortgage Assn.	5.5	12/20/48	180,514	190,650	0.009%
Government National Mortgage Assn.	5	2/15/40	69,657	76,643	0.003%
Government National Mortgage Assn.	5	2/15/40	69,657	76,643	0.003%
Government National Mortgage Assn.	3.5	2/15/45	81,297	84,230	0.004%
Government National Mortgage Assn.	7	2/20/27	4,866	5,486	0.000%
Government National Mortgage Assn.	4	2/20/41	17,217	18,233	0.001%
Government National Mortgage Assn.	3.5	2/20/43	64,148	66,902	0.003%
Government National Mortgage Assn.	4	2/20/44	422,130	445,167	0.020%
Government National Mortgage Assn.	3.5	2/20/45	55,488	57,377	0.003%
Government National Mortgage Assn.	3.5	2/20/46	336,595	348,567	0.016%
Government National Mortgage Assn.	3.5	2/20/48	792,398	817,249	0.036%
Government National Mortgage Assn.	3.5	2/20/48	555,353	572,763	0.026%
Government National Mortgage Assn.	3.5	2/20/49	1,098,737	1,135,089	0.051%
Government National Mortgage Assn.	8	3/15/22	157	157	0.000%
Government National Mortgage Assn.	4.5	3/20/41	40,845	43,574	0.002%
Government National Mortgage Assn.	5	3/20/41	173,436	190,134	0.008%
Government National Mortgage Assn.	3.5	3/20/43	228,064	235,454	0.010%
Government National Mortgage Assn.	3.5	3/20/47	903,896	934,958	0.042%
Government National Mortgage Assn.	5.5	3/20/49	328,740	347,200	0.015%
Government National Mortgage Assn.	6	4/15/36	2,928	3,336	0.000%
Government National Mortgage Assn.	5	4/20/40	31,368	34,505	0.002%
Government National Mortgage Assn.	3.5	4/20/45	16,771	17,341	0.001%
Government National Mortgage Assn.	3	4/20/46	184,476	188,746	0.008%
Government National Mortgage Assn.	4.5	4/20/49	590,135	615,570	0.027%
Government National Mortgage Assn.	4.5	5/20/40	92,454	98,621	0.004%
Government National Mortgage Assn.	5	5/20/40	10,517	11,569	0.001%

Government National Mortgage Assn.	3.5	5/20/45	30,135	31,114	0.001%
Government National Mortgage Assn.	3.5	5/20/45	75,043	77,607	0.003%
Government National Mortgage Assn.	3	5/20/46	19,879	20,347	0.001%
Government National Mortgage Assn.	3	5/20/46	53,659	54,967	0.002%
Government National Mortgage Assn.	4	5/20/47	887,830	926,182	0.041%
Government National Mortgage Assn.	5.5	5/20/48	872,485	921,476	0.041%
Government National Mortgage Assn.	5	5/20/48	122,310	131,174	0.006%
Government National Mortgage Assn.	7.5	6/15/32	5,283	5,620	0.000%
Government National Mortgage Assn.	5	6/15/40	74,442	81,874	0.004%
Government National Mortgage Assn.	5	6/20/40	33,596	36,931	0.002%
Government National Mortgage Assn.	3.5	6/20/43	300,221	312,944	0.014%
Government National Mortgage Assn.	3.5	6/20/43	277,087	286,544	0.013%
Government National Mortgage Assn.	5.5	6/20/44	158,052	173,134	0.008%
Government National Mortgage Assn.	3	6/20/46	114,561	117,193	0.005%
Government National Mortgage Assn.	5	6/20/47	157,381	167,648	0.007%
Government National Mortgage Assn.	5	6/20/48	156,333	167,647	0.007%
Government National Mortgage Assn.	3	7/15/43	45,342	46,386	0.002%
Government National Mortgage Assn.	7	7/20/27	154	155	0.000%
Government National Mortgage Assn.	5	7/20/39	30,058	33,069	0.001%
Government National Mortgage Assn.	3.5	7/20/42	447,778	467,246	0.021%
Government National Mortgage Assn.	4	7/20/42	181,063	191,688	0.009%
Government National Mortgage Assn.	4.5	7/20/46	63,789	67,591	0.003%
Government National Mortgage Assn.	3	7/20/46	3,339,567	3,416,968	0.152%
Government National Mortgage Assn.	3	7/20/46	51,010	52,250	0.002%
Government National Mortgage Assn.	3	7/20/46	94,379	96,597	0.004%
Government National Mortgage Assn.	3	7/20/46	84,810	86,638	0.004%
Government National Mortgage Assn.	3	7/20/46	137,433	140,671	0.006%
Government National Mortgage Assn.	3	7/20/46	34,021	34,823	0.002%
Government National Mortgage Assn.	3	7/20/46	175,565	179,703	0.008%
Government National Mortgage Assn.	5	7/20/47	103,621	110,381	0.005%
Government National Mortgage Assn.	5	7/20/48	59,233	63,516	0.003%
Government National Mortgage Assn.	5	8/20/40	12,452	13,681	0.001%
Government National Mortgage Assn.	5	8/20/41	80,642	88,387	0.004%
Government National Mortgage Assn.	3.5	8/20/42	63,784	66,550	0.003%
Government National Mortgage Assn.	4	8/20/42	97,957	103,716	0.005%
Government National Mortgage Assn.	4.5	8/20/46	104,054	109,827	0.005%
Government National Mortgage Assn.	3	8/20/46	44,598	45,622	0.002%
Government National Mortgage Assn.	3	8/20/46	68,391	70,002	0.003%
Government National Mortgage Assn.	3	8/20/46	73,191	74,970	0.003%
Government National Mortgage Assn.	5	8/20/47	178,699	190,379	0.008%
Government National Mortgage Assn.	5	8/20/48	96,249	102,053	0.005%
Government National Mortgage Assn.	5	9/15/39	41,263	45,373	0.002%
Government National Mortgage Assn.	4.5	9/15/45	48,439	52,228	0.002%
Government National Mortgage Assn.	4.5	9/20/40	156,888	167,353	0.007%
Government National Mortgage Assn.	3.5	9/20/42	522,703	545,322	0.024%
Government National Mortgage Assn.	4	9/20/42	15,388	16,288	0.001%
Government National Mortgage Assn.	4.5	9/20/46	81,923	87,110	0.004%
Government National Mortgage Assn.	3	9/20/46	38,441	39,323	0.002%
Government National Mortgage Assn.	3	9/20/46	46,927	48,036	0.002%
Government National Mortgage Assn.	5	9/20/47	824,568	878,383	0.039%
Government National Mortgage Association	4.5	11/20/39	9,237	215	0.000%
Government National Mortgage Association	3	11/20/47	376,638	382,261	0.017%
Government National Mortgage Association	4.5	12/20/39	61,067	2,585	0.000%
Government National Mortgage Association	3	12/20/47	477,444	488,079	0.022%
Government National Mortgage Association	4.5	2/20/39	6,214	148	0.000%
Government National Mortgage Association	4	2/20/43	100,341	16,629	0.001%
Government National Mortgage Association	2.83	2/20/49	395,427	395,704	0.018%
Government National Mortgage Association	2.83	2/20/49	314,110	314,315	0.014%
Government National Mortgage Association	3.5	4/20/39	130,012	7,228	0.000%
Government National Mortgage Association	2.88	4/20/49	857,193	859,621	0.038%
Government National Mortgage Association	4	5/20/37	251,707	17,875	0.001%
Government National Mortgage Association	3.5	5/20/43	119,319	18,692	0.001%
Government National Mortgage Association	2.68	9/20/48	330,556	329,583	0.015%
Graco			7,200	361,296	0.016%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	36,721	36,681	0.002%
Great Portland Estates			74,676	649,022	0.029%
Great Wolf Trust 2017-WOLF	3.24	9/15/34	895,000	895,560	0.040%
Great Wolf Trust 2017-WOLF	3.49	9/15/34	460,000	459,994	0.021%
Green Dot			800	39,120	0.002%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	465,000	481,716	0.021%
GS Mortgage-Backed Securities Trust	2.46	7/25/44	75,679	75,502	0.003%
GS Mortgage Securities Corp Trust 2018-FBLU	3.34	11/15/35	490,000	489,840	0.022%

GS Mortgage Securities Corp Trust 2019-SOHO	3.75	6/15/36	800,000	800,592	0.036%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	1,280,000	1,404,777	0.063%
GS Mortgage Securities Trust 2019-GC40	3.16	7/10/52	1,030,000	1,060,900	0.047%
GTP Acquisition Partners I	2.35	6/15/20	755,000	752,486	0.034%
GTT Communications			7,900	139,040	0.006%
Guardant Health			544	46,964	0.002%
Halcyon Loan Advisors Funding 2014-3	3.69	10/22/25	331,164	331,179	0.015%
Hamamatsu Photonics KK			17,000	664,138	0.030%
Hanger			12,602	241,328	0.011%
Hanover Insurance Group			3,800	487,540	0.022%
Hardee s Funding	4.25	6/20/48	431,738	440,497	0.020%
Hardee s Funding	4.96	6/20/48	545,875	577,601	0.026%
Harris			8,721	1,649,403	0.074%
Hawaiian Airlines			9,000	246,870	0.011%
Haynes International			6,462	205,556	0.009%
HCA Healthcare			3,865	522,432	0.023%
HCP	3.25	7/15/26	65,000	65,182	0.003%
HCP	3.5	7/15/29	75,000	75,145	0.003%
Healthcare Realty Trust	3.63	1/15/28	575,000	580,816	0.026%
Heathrow Funding	4.88	7/15/21	570,000	591,948	0.026%
Helios Technologies			3,840	178,214	0.008%
Heritage Commerce			17,216	210,896	0.009%
Heritage-Crystal Clean			7,600	199,956	0.009%
Heritage Financial Corp.			8,200	242,228	0.011%
Highwoods Realty	4.13	3/15/28	570,000	593,599	0.026%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	87,549	87,114	0.004%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	68,006	68,362	0.003%
Hilton Orlando Trust 2018-ORL	3.16	12/15/34	845,000	843,929	0.038%
Hilton Worldwide Holdings			14,315	1,399,148	0.062%
HMS Holdings			11,300	366,007	0.016%
Hologic			579	27,804	0.001%
Home Bancshares			28,200	543,132	0.024%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	634,215	642,328	0.029%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	670,347	678,889	0.030%
Homology Medicines			2,162	42,310	0.002%
Honda Motor			21,600	558,550	0.025%
Honeywell International			29,815	5,205,401	0.232%
Hope Bancorp			12,600	173,628	0.008%
HSBC Holdings	3.95	5/18/24	205,000	213,456	0.010%
HSBC Holdings	3.9	5/25/26	415,000	433,186	0.019%
Hudson Yards 2019-30HY Mortgage Trust	3.38	7/10/39	425,000	437,750	0.020%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	490,000	492,793	0.022%
Humana	3.85	10/1/24	465,000	485,125	0.022%
Humana			890	236,117	0.011%
Huron Consulting Group			2,700	136,026	0.006%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	365,000	365,305	0.016%
IAC/InterActiveCorp			5,969	1,298,437	0.058%
ICU Medical			1,214	305,819	0.014%
IHS Markit			1,998	127,313	0.006%
illumina			118	43,442	0.002%
ImmunoGen			3,183	6,907	0.000%
Immunomedics			6,800	94,316	0.004%
Independence			247,852	824,676	0.037%
Independence Plaza Trust 2018-INDP	4.16	7/10/35	895,000	947,799	0.042%
Independent Bank Group			7,214	396,481	0.018%
Independent Bank (MA)			2,295	174,764	0.008%
Indonesia Government International Bond	2.95	1/11/23	1,010,000	1,018,353	0.045%
Indonesia Government International Bond	3.7	1/8/22	655,000	671,047	0.030%
Indonesia Government International Bond	3.75	4/25/22	910,000	934,808	0.042%
ING Groep			156,479	1,812,612	0.081%
Inphi			7,705	386,021	0.017%
Insmid			12,680	324,608	0.014%
Intercontinental Exchange			66,115	5,681,923	0.253%
International Paper			17,642	764,251	0.034%
Intesa Sanpaolo			385,799	825,919	0.037%
InTown Hotel Portfolio Trust 2018-STAY	3.09	1/15/33	280,000	279,563	0.012%
Intuit			19,311	5,046,544	0.225%
Intuitive Surgical			7,065	3,705,946	0.165%
Investors Bancorp			22,000	245,300	0.011%
iRhythm Technologies			481	38,037	0.002%
Israel Chemicals	6.38	5/31/38	900,000	1,010,684	0.045%
Israel Government Bond - Fixed	5.5	1/31/42	6,000,000	2,525,046	0.113%

J2 Acquisition			17,750	157,661	0.007%
J2 Acquisition			17,750	3,728	0.000%
Jack In the Box Funding	3.98	8/25/49	565,000	565,000	0.025%
Jacobs Engineering Group			6,573	554,695	0.025%
Jagged Peak Energy			16,886	139,647	0.006%
JBG SMITH Properties, REIT			15,947	627,355	0.028%
J.B. Hunt Transport Services			326	29,800	0.001%
Jimmy Johns Funding	3.61	7/30/47	117,900	119,065	0.005%
John Bean Technologies			7,271	880,736	0.039%
Johnson & Johnson			6,498	905,041	0.040%
Johnson Matthey			30,888	1,305,875	0.058%
JPMBB Commercial Mortgage Securities Trust 2014-C19	4.24	4/15/47	290,000	308,032	0.014%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	185,000	194,641	0.009%
JPMBB Commercial Mortgage Securities Trust 2014-C25	3.67	11/15/47	205,000	216,111	0.010%
JPMBB Commercial Mortgage Securities Trust 2018-C8	4.9	6/15/51	370,000	406,584	0.018%
JPMorgan Chase	2.95	10/1/26	2,345,000	2,372,568	0.106%
JPMorgan Chase	3.54	5/1/28	275,000	286,090	0.013%
JPMorgan Chase	3.2	6/15/26	275,000	282,981	0.013%
JPMorgan Chase	3.9	7/15/25	190,000	202,819	0.009%
JPMorgan Chase			17,411	1,946,550	0.087%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.83	10/15/45	326,573	331,417	0.015%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	190,000	203,052	0.009%
Kansas City Southern			1,002	122,064	0.005%
KazMunayGas National Co JSC	4.75	4/19/27	800,000	859,163	0.038%
Kering			2,465	1,454,900	0.065%
Keysight Technologies	4.6	4/6/27	705,000	751,840	0.034%
Keysight Technologies			29,532	2,652,269	0.118%
Kimco Realty	3.3	2/1/25	255,000	259,078	0.012%
Kingfisher			384,711	1,048,603	0.047%
Kirin Holdings			32,100	693,119	0.031%
KLA-Tencor			3,070	362,874	0.016%
Knight-Swift Transportation Holdings			2,452	80,524	0.004%
Knorr-Bremse			8,375	934,214	0.042%
Koninklijke Philips			82,755	3,597,854	0.160%
Korea Treasury Bond	2.38	12/10/28	2,700,000,000	2,493,277	0.111%
Kosmos Energy			6,408	40,178	0.002%
Kraft Heinz			4,844	150,358	0.007%
Krystal Biotech			840	33,827	0.002%
KT			23,412	580,587	0.026%
Kubota Credit Owner Trust 2016-1	1.5	7/15/20	28,276	28,229	0.001%
Lam Research			441	82,837	0.004%
Landstar System			2,300	248,377	0.011%
Largan Precision			6,000	749,362	0.033%
Lattice Semiconductor			42,259	616,559	0.027%
Legrand			12,489	913,056	0.041%
Linde			16,308	3,274,646	0.146%
Littelfuse			760	134,452	0.006%
Live Oak Bancshares			9,225	158,209	0.007%
Lloyds Banking Group			1,957,226	1,405,724	0.063%
LM Ericsson			103,893	986,124	0.044%
L'Oreal			7,659	2,177,671	0.097%
Luxfer Holdings			6,400	156,928	0.007%
Macquarie Group			16,536	1,458,576	0.065%
Madison Park Funding XXXVII	3.88	7/15/32	335,000	334,830	0.015%
Madrigal Pharmaceuticals			375	39,304	0.002%
Magna International			34,300	1,704,710	0.076%
Magnetite XVIII	3.6	11/15/28	510,000	509,499	0.023%
Magnolia Oil & Gas			17,600	203,808	0.009%
Marriott			12,700	1,781,683	0.079%
Marsh & McLennan			34,151	3,406,562	0.152%
Martin Marietta Materials	4.25	7/2/24	640,000	679,084	0.030%
Marvell Technology Group			27,083	646,471	0.029%
MasterCard			31,574	8,352,270	0.372%
Matador Resources			4,250	84,490	0.004%
Matson			13,400	520,590	0.023%
Maxim Integrated Products			16,423	982,424	0.044%
McDonald's			23,207	4,819,166	0.215%
Medtronic			37,331	3,635,666	0.162%
Meggitt			249,199	1,660,273	0.074%
Melrose Industries			410,116	942,762	0.042%
Merck			37,237	3,122,322	0.139%
Meridian Bancorp			18,362	328,496	0.015%

METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	581,223	605,582	0.027%
Michaels			22,000	191,400	0.009%
Microchip Technology			1,262	109,415	0.005%
Micron Technology	4.64	2/6/24	865,000	900,681	0.040%
Micron Technology			39,503	1,524,421	0.068%
Microsoft			223,028	29,876,831	1.332%
Middlesex Water			3,247	192,385	0.009%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	117,576	117,459	0.005%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	252,073	252,832	0.011%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	544,745	552,176	0.025%
Minerals Technologies			2,700	144,477	0.006%
Miraca Holdings			12,000	273,431	0.012%
Mitsubishi Corporation			49,800	1,315,985	0.059%
Mitsubishi Electric			166,200	2,197,178	0.098%
Mitsubishi UFJ Financial			327,300	1,558,922	0.070%
Mitsubishi UFJ Lease & Finance			123,800	657,866	0.029%
Mitsui Fudosan			56,600	1,375,617	0.061%
Mitsui Mining & Smelting			18,300	439,888	0.020%
MKS Instruments			2,000	155,780	0.007%
Molina Healthcare			6,312	903,500	0.040%
Momenta Pharmaceuticals			7,201	89,652	0.004%
Moncler			30,696	1,315,672	0.059%
Monolithic Power Systems			1,182	160,492	0.007%
Monro			11,525	983,083	0.044%
Moody's			347	67,773	0.003%
Moog			3,000	280,830	0.013%
Morgan Stanley	3.75	2/25/23	1,665,000	1,737,353	0.077%
Morgan Stanley			63,508	2,782,285	0.124%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	255,000	265,470	0.012%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	132,887	0.006%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	375,000	399,578	0.018%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	45,000	48,180	0.002%
Morgan Stanley Capital I Trust 2017-ASHF	3.64	11/15/34	1,475,000	1,471,731	0.066%
Morgan Stanley Capital I Trust 2017-JWDR	3.24	11/15/34	840,000	838,416	0.037%
Morgan Stanley Capital I Trust 2017-JWDR	3.59	11/15/34	560,000	559,643	0.025%
Motorola Solutions			16,241	2,707,862	0.121%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	340,000	350,200	0.016%
MPT Operating Partnership LP / MPT Finance	5.25	8/1/26	125,000	130,625	0.006%
MSCG Trust 2018-SELF	3.29	10/15/37	530,000	530,494	0.024%
Mueller Water Products			29,600	290,672	0.013%
Munich Re			9,235	2,314,823	0.103%
Murata Manufacturing			20,500	922,925	0.041%
MVW Owner Trust 2013-1	2.15	4/22/30	14,709	14,656	0.001%
MVW Owner Trust 2014-1	2.25	9/22/31	29,695	29,612	0.001%
MVW Owner Trust 2017-1	2.42	12/20/34	58,325	58,144	0.003%
MyoKardia			4,437	222,471	0.010%
National Bank of Canada			31,800	1,510,655	0.067%
National Grid			114,830	1,221,207	0.054%
National Instruments			13,375	561,616	0.025%
National Vision Holdings			3,312	101,778	0.005%
NAVER			4,581	452,745	0.020%
Navient Private Education Loan Trust 2017	2.88	12/16/58	185,000	187,155	0.008%
Navient Private Education Loan Trust 2018	3.61	12/15/59	530,000	549,334	0.024%
Nestle			66,962	6,932,054	0.309%
Netflix	4.63	5/15/29	655,000	842,481	0.038%
Netflix			12,024	4,416,656	0.197%
Neuberger Berman CLO XIX	3.75	7/15/27	1,355,000	1,323,073	0.059%
Neuberger Berman CLO XVI-S	3.45	1/15/28	735,000	732,223	0.033%
Nevro			3,261	211,411	0.009%
New Fortress Energy			5,238	61,337	0.003%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	753,234	767,188	0.034%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	726,804	742,116	0.033%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	559,461	567,446	0.025%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	224,741	227,941	0.010%
NextEra Energy			15,950	1,044,804	0.047%
NextEra Energy			36,787	7,536,185	0.336%
Nextera Energy Partners			5,100	246,075	0.011%
Nielsen Holdings			3,140	70,964	0.003%
Nippon Telegraph & Telephone			84,200	3,922,854	0.175%
NiSource			53,205	1,532,304	0.068%
Nomad Foods			12,607	269,286	0.012%
Nordea Bank Abp			104,706	760,290	0.034%

Norfolk Southern			947	188,766	0.008%
Northern Star Resources			49,514	406,204	0.018%
Northrop Grumman			14,912	4,818,216	0.215%
Norwegian Cruise Line Holdings			3,407	182,717	0.008%
Novanta			8,151	768,639	0.034%
Novartis			47,806	4,364,293	0.195%
Novo Nordisk			16,315	833,324	0.037%
NRG Energy	3.75	6/15/24	80,000	82,122	0.004%
NRG Energy	4.45	6/15/29	260,000	270,400	0.012%
NuVasive			4,100	240,014	0.011%
NVIDIA			1,491	244,867	0.011%
NXP BV / NXP Funding	4.88	3/1/24	855,000	913,781	0.041%
NXP Semiconductors			43,147	4,211,579	0.188%
Occidental Petroleum			55,745	2,802,859	0.125%
OCP CLO 2014-7	3.71	7/20/29	830,000	827,793	0.037%
Octagon Investment Partners XXIII	3.45	7/15/27	525,000	523,396	0.023%
Octagon Investment Partners XXIII	3.8	7/15/27	435,000	429,633	0.019%
Odonate therapeutics			927	34,012	0.002%
Okta			600	74,106	0.003%
Ollies Bargain Outlet Holdings			7,484	651,931	0.029%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	700,000	732,140	0.033%
Omron			18,800	985,986	0.044%
ONE Gas			11,100	1,002,330	0.045%
OneSpaWorld Holdings			8,400	130,200	0.006%
Orchard therapeutics, ADR			6,231	87,172	0.004%
Origin Bancorp			6,075	200,475	0.009%
Osisko Gold Royalties			14,300	149,055	0.007%
OZLM VII	3.6	7/17/29	635,000	629,920	0.028%
OZLM VIII	3.76	10/17/29	820,000	818,923	0.037%
Pacific Gas & Electric	4	12/1/46	293,000	265,898	0.012%
Pacific Gas & Electric	3.95	12/1/47	380,000	343,900	0.015%
Pacific Premier Bancorp			7,400	228,512	0.010%
Packaging Corporation of America			17,894	1,705,656	0.076%
Pagerduty			750	35,288	0.002%
Pagerduty			4,661	208,335	0.009%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	780,000	778,793	0.035%
Palmer Square CLO 2015-1	4.77	5/21/29	565,000	565,000	0.025%
Panasonic			117,600	982,331	0.044%
Papa John's International			6,800	304,096	0.014%
Paramount, REIT			16,031	224,594	0.010%
Parsons			3,210	118,321	0.005%
Paycom Software			1,200	272,064	0.012%
PayPal Holdings			43,010	4,922,925	0.220%
PDF Solutions			11,734	153,950	0.007%
PennyMac Financial Services			12,652	280,621	0.013%
Performance Food			10,285	411,709	0.018%
Perrigo Finance Unlimited	3.9	12/15/24	240,000	238,635	0.011%
Perrigo Finance Unlimited	4.38	3/15/26	455,000	454,695	0.020%
Persimmon			39,221	996,411	0.044%
Pertamina Persero PT	6.45	5/30/44	220,000	270,320	0.012%
Peru LNG Srl	5.38	3/22/30	800,000	862,800	0.038%
Perusahaan Gas Negara	5.13	5/16/24	1,000,000	1,076,461	0.048%
Perusahaan Listrik Negara PT	5.45	5/21/28	1,200,000	1,331,420	0.059%
Perusahaan Penerbit SBSN Indonesia III	4.35	9/10/24	200,000	211,552	0.009%
Petroleos Mexicanos	5.5	1/21/21	350,000	354,725	0.016%
Pfizer			127,783	5,535,560	0.247%
PG&E			518	11,873	0.001%
PGT Innovations			13,266	221,808	0.010%
Philip Morris International			19,706	1,547,512	0.069%
PICC Property & Casualty			568,000	612,870	0.027%
Ping An Insurance			135,000	1,623,358	0.072%
Pinnacle Financial Partners			8,917	512,549	0.023%
Pioneer Natural Resources			3,815	586,976	0.026%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	115,000	114,538	0.005%
Pluralsight			5,041	152,843	0.007%
PNC Financial Services Group			8,498	1,166,605	0.052%
PNM Resources			17,800	906,198	0.040%
Pola Orbis Holdings			16,100	451,156	0.020%
PolyOne			6,000	188,340	0.008%
Post Holdings			6,200	644,614	0.029%
PRA Group			15,400	433,356	0.019%
Principia Biopharma			2,639	87,588	0.004%

Progressive			2,604	208,138	0.009%
Prologis, REIT			59,196	4,741,600	0.211%
Proofpoint			4,200	505,050	0.023%
Prosperity Bancshares			5,700	376,485	0.017%
Prudential			109,397	2,388,252	0.106%
Prudential Financial			7,794	787,194	0.035%
Prysmian			39,731	820,911	0.037%
PS Business Parks, REIT			5,078	855,795	0.038%
PTC Therapeutics			2,800	126,000	0.006%
Public Storage, REIT			10,997	2,619,155	0.117%
Pure Storage			4,911	74,991	0.003%
Quaker Chemical			1,250	253,600	0.011%
Qualcomm			47,984	3,650,143	0.163%
Quanex Building Products			8,432	159,280	0.007%
Quidel			8,513	504,991	0.023%
QVC	5.13	7/2/22	1,160,000	1,199,561	0.053%
Radian			12,800	292,480	0.013%
Radius Health			13,400	326,424	0.015%
Raymond James Financial			1,461	123,528	0.006%
Reata Pharmaceuticals			600	56,610	0.003%
Recruit Holdings			38,500	1,289,053	0.057%
Redfin			8,750	157,325	0.007%
Red Robin Gourmet Burgers			6,579	201,120	0.009%
Regency Centers	3.6	2/1/27	150,000	155,267	0.007%
Regency Centers	4.13	3/15/28	185,000	197,948	0.009%
Regency Centers, REIT			3,375	225,248	0.010%
REI - SECURITY LENDING COLLATERAL			427,044	4,270,445	0.190%
Renesas Electronics			77,700	386,539	0.017%
Rentokil Initial			84,492	426,575	0.019%
Republic of South Africa Government International Bond	6.25	3/8/41	100,000	111,293	0.005%
Republic of South Africa Government International Bond	5.38	7/24/44	490,000	494,632	0.022%
Republic of South Africa Government International Bond	5.65	9/27/47	485,000	498,570	0.022%
Republic Services			12,631	1,094,350	0.049%
Restaurant Brands International			9,303	646,931	0.029%
RETL 2019-RVP	3.54	3/15/36	359,503	360,175	0.016%
Rev			7,490	107,931	0.005%
Rexford Industrial Realty, REIT			10,800	435,996	0.019%
Reynolds American	4.45	6/12/25	710,000	751,856	0.034%
RH			838	96,873	0.004%
Rio Tinto			8,849	647,970	0.029%
Roche Holding			14,825	4,168,611	0.186%
Roper Technologies			9,241	3,384,609	0.151%
Ross Stores			33,281	3,298,813	0.147%
Royal Bank Of Scotland	6.13	12/15/22	100,000	107,583	0.005%
Royal Bank Of Scotland	3.5	5/15/23	535,000	538,833	0.024%
Royal Bank Of Scotland	5.13	5/28/24	200,000	210,869	0.009%
Royal Caribbean Cruises			10,322	1,251,130	0.056%
Royal Dutch Shell, ADR			35,600	2,340,344	0.104%
Rsa Insurance			91,785	672,654	0.030%
Sabine Pass Liquefaction	5	3/15/27	1,015,000	1,111,425	0.050%
Sabine Pass Liquefaction	5.88	6/30/26	325,000	370,094	0.017%
SACI Falabella	4.38	1/27/25	1,100,000	1,167,269	0.052%
Safety Insurance Group			2,629	250,097	0.011%
SAGE Therapeutics			4,858	889,451	0.040%
Salesforce.com			31,106	4,719,713	0.210%
Samsonite International			220,200	506,700	0.023%
Samsung Electronics			62,398	2,540,869	0.113%
Sanderson Farms			3,300	450,648	0.020%
Sanofi			25,469	2,201,090	0.098%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	1,085,000	1,092,159	0.049%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	95,000	94,985	0.004%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	250,000	252,344	0.011%
Sarepta Therapeutics			600	91,170	0.004%
SASOL Financing USA	5.88	3/27/24	1,125,000	1,219,363	0.054%
Saudi Arabian Oil	3.5	4/16/29	700,000	709,272	0.032%
Saudi Arabian Oil	4.38	4/16/49	500,000	507,256	0.023%
SBA Tower Trust	3.87	10/8/24	645,000	669,728	0.030%
SBA Tower Trust	3.45	3/15/23	260,000	265,688	0.012%
SBA Tower Trust	3.17	4/15/22	670,000	677,801	0.030%
Scentre			310,491	837,947	0.037%
Schneider National			9,306	169,741	0.008%
Scholar Rock Holding			1,744	27,660	0.001%

Seacoast Banking			16,975	431,844	0.019%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	130,000	126,284	0.006%
Seattle Genetics			2,097	145,133	0.006%
Selective Insurance			10,500	786,345	0.035%
Sempra Energy			4,408	499,447	0.022%
Sempra Energy	3.8	2/1/38	370,000	357,296	0.016%
Sempra Energy	4	2/1/48	215,000	209,806	0.009%
Sempra Energy	3.25	6/15/27	205,000	204,544	0.009%
Sempra Energy			2,295	256,364	0.011%
Sempra Energy			48,157	6,618,698	0.295%
Sequoia Mortgage Trust 2013-4	3.49	4/25/43	707,909	723,578	0.032%
Sequoia Mortgage Trust 2017-5	3.88	8/25/47	272,417	281,171	0.013%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	526,204	535,787	0.024%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	175,450	178,584	0.008%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	498,970	510,185	0.023%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	636,559	658,803	0.029%
ServiceNow			19,156	5,259,663	0.235%
Seven Generations Energy			22,700	111,286	0.005%
Seven & i Holdings			40,100	1,358,643	0.061%
Sherwin-Williams			817	374,423	0.017%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	1,360,000	1,371,890	0.061%
Shockwave Medical			761	43,445	0.002%
Siemens			31,080	3,700,240	0.165%
Siemens Healthineers			20,264	853,883	0.038%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	66,099	65,896	0.003%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	33,744	33,692	0.002%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	203,676	205,003	0.009%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	360,696	369,479	0.016%
Sigma Alimentos SA de CV	4.13	5/2/26	1,015,000	1,024,906	0.046%
Simply Good Foods			17,300	416,584	0.019%
Simpson Manufacturing			4,500	299,070	0.013%
SiteOne Landscape Supply			10,064	697,435	0.031%
SJW			5,853	355,687	0.016%
Skyline Champion			10,384	284,314	0.013%
SLIde 2018-FUN	4.69	6/15/31	509,530	513,671	0.023%
SLM Student Loan Trust 2008-1	3.23	1/25/22	735,626	725,233	0.032%
SLM Student Loan Trust 2008-5	4.28	7/25/23	249,910	252,924	0.011%
SLM Student Loan Trust 2008-9	4.08	4/25/23	253,663	256,510	0.011%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	266,731	265,833	0.012%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	520,000	534,142	0.024%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	208,624	0.009%
Smb Private Education Loan Trust 2015	2.98	7/15/27	222,783	225,045	0.010%
Smb Private Education Loan Trust 2015	4.34	8/16/32	555,000	568,947	0.025%
Smb Private Education Loan Trust 2016	2.43	2/17/32	308,736	307,890	0.014%
Smb Private Education Loan Trust 2016	2.7	5/15/31	123,107	123,840	0.006%
Smb Private Education Loan Trust 2017	2.82	10/15/35	1,335,000	1,346,499	0.060%
Smb Private Education Loan Trust 2018	3.63	11/15/35	590,000	616,869	0.028%
Smb Private Education Loan Trust 2018	3.6	1/15/37	780,000	817,990	0.036%
Smb Private Education Loan Trust 2018	3.11	1/15/37	215,000	214,281	0.010%
SMC			2,500	937,188	0.042%
SOFTBANK GROUP CORP			19,800	953,673	0.043%
Solvay Finance America	4.45	12/3/25	535,000	571,257	0.025%
Sony			17,500	919,625	0.041%
South32			272,399	610,621	0.027%
Southern	3.25	7/1/26	575,000	583,764	0.026%
Southern California Edison	2.9	3/1/21	110,000	110,210	0.005%
Southern California Edison	3.88	6/1/21	65,000	66,132	0.003%
Southern Company			49,290	2,724,751	0.121%
South State			4,521	333,062	0.015%
Southwest Gas Holdings			9,319	835,169	0.037%
S&P Global			4,682	1,066,513	0.048%
Spirit AeroSystems Holdings			17,798	1,448,223	0.065%
Splunk			15,145	1,904,484	0.085%
SS&C Technologies Holdings			14,763	850,496	0.038%
STACR Trust 2018-DNA2	3.2	12/25/30	1,130,495	1,132,501	0.050%
STACR Trust 2018-DNA2	4.55	12/25/30	490,000	488,826	0.022%
STACR Trust 2018-DNA3	3.15	9/25/48	194,139	194,309	0.009%
STACR Trust 2018-HRP2	3.25	2/25/47	210,538	210,493	0.009%
STACR Trust 2018-HRP2	3.65	2/25/47	560,000	562,460	0.025%
Standard Chartered			120,402	1,092,275	0.049%
Stanley Electric			26,200	646,014	0.029%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	871,723	893,200	0.040%

Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	457,629	464,547	0.021%
State Auto Financial			4,900	171,500	0.008%
State Board of Administration Finance	2.16	7/1/19	265,000	265,000	0.012%
State Grid Overseas Investment 2016	3.75	5/2/23	535,000	557,846	0.025%
State Grid Overseas Investment 2016	2.75	5/4/22	375,000	376,317	0.017%
Stericycle			1,700	81,175	0.004%
STERIS			4,300	640,184	0.029%
Sterling Bancorp Inc/MI			13,258	132,182	0.006%
StoneCo			13,454	397,969	0.018%
Stora Enso			109,051	1,283,277	0.057%
Storebrand			176,722	1,300,678	0.058%
Strategic Education			300	53,400	0.002%
Stroeer SE & Co KGaA			11,793	885,962	0.040%
Stryker			36,239	7,450,014	0.332%
Sumitomo Corporation			145,600	2,211,383	0.099%
Sumitomo Mitsui Trust Holdings			27,989	1,016,886	0.045%
Sumitomo Rubber Industries			36,600	423,911	0.019%
Sun Life Financial			48,798	2,020,782	0.090%
Suzuki Motor			23,100	1,086,766	0.048%
Svenska Handelsbanken			150,554	1,485,772	0.066%
Symphony CLO XVII	3.48	4/15/28	1,045,000	1,037,931	0.046%
Synchrony Card Funding	2.34	6/16/25	1,210,000	1,209,912	0.054%
Synchrony Financial	4.38	3/19/24	180,000	188,193	0.008%
Synchrony Financial	4.25	8/15/24	105,000	109,254	0.005%
Synchrony Financial	3.7	8/4/26	80,000	79,317	0.004%
Syngenta Finance	3.93	4/23/21	890,000	905,711	0.040%
Synopsys			22,397	2,882,270	0.129%
Tableau Software			3,843	638,015	0.028%
Taco Bell Funding	4.32	11/25/48	950,225	985,659	0.044%
Taiwan Semiconductor Manufacturing			346,719	2,651,840	0.118%
Takeda Pharmaceutical, ADR			30,417	538,381	0.024%
Targa Resources			23,475	921,629	0.041%
TC Energy			75,996	3,763,322	0.168%
TD Ameritrade Holding			62,809	3,135,425	0.140%
Team			11,700	179,244	0.008%
TechnoPro Holdings			8,700	464,419	0.021%
TE Connectivity			2,180	208,800	0.009%
Telecom Italia			977,165	506,666	0.023%
Teledyne Technologies			4,230	1,158,470	0.052%
Teleflex			2,498	827,213	0.037%
Telefonica			108,359	891,069	0.040%
Telefonica Deutschland Holding			344,221	962,732	0.043%
Telstra			99,480	269,004	0.012%
Tempur Sealy International			7,850	575,955	0.026%
Tencent Holdings	3.8	2/11/25	1,010,000	1,052,168	0.047%
Tencent Holdings	3.98	4/11/29	1,135,000	1,186,790	0.053%
Tencent Holdings			157,090	7,106,662	0.317%
Texas Capital Bancshares			2,930	179,814	0.008%
Texas Instruments			8,558	982,116	0.044%
Therapeutics MD			66,404	172,650	0.008%
Thermo Fisher Scientific			31,943	9,381,020	0.418%
Thermon Group Holdings			6,800	174,420	0.008%
THK			48,200	1,159,378	0.052%
Tokio Marine Holdings			36,700	1,841,436	0.082%
Tokyo Electron			7,900	1,110,387	0.050%
Toro			7,700	515,130	0.023%
Tosoh			13,700	193,238	0.009%
Total			58,577	3,285,807	0.147%
Total, ADR			64,363	3,590,812	0.160%
Towd Point Mortgage Trust 2015-3	3	3/25/54	127,555	127,915	0.006%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	610,000	630,312	0.028%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	172,374	172,645	0.008%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	115,411	115,641	0.005%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	147,431	147,960	0.007%
Towd Point Mortgage Trust 2016-1	3	2/25/55	205,513	206,140	0.009%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	154,549	155,416	0.007%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	186,021	184,951	0.008%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	205,671	206,462	0.009%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	71,938	72,053	0.003%
Towd Point Mortgage Trust 2017-5	3	2/25/57	212,405	211,791	0.009%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,334,744	1,356,851	0.061%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	577,982	599,373	0.027%

Towd Point Mortgage Trust 2018-5	3.25	7/25/58	971,268	987,434	0.044%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	602,217	608,570	0.027%
Towd Point Mortgage Trust 2019-1	3.75	3/25/58	674,126	703,709	0.031%
Towne Bank/Portsmouth VA			9,800	267,344	0.012%
Toyota Motor			41,200	2,557,029	0.114%
Transcontinental Gas Pipe Line	4	3/15/28	430,000	453,030	0.020%
Transcontinental Gas Pipe Line	4.6	3/15/48	270,000	284,421	0.013%
Transurban Finance Co Pty	4.13	2/2/26	120,000	125,084	0.006%
Transurban Finance Co Pty	3.38	3/22/27	145,000	144,099	0.006%
TreeHouse Foods			10,450	565,345	0.025%
Tricida			2,425	95,691	0.004%
Trinity Acquisition	3.5	9/15/21	155,000	157,144	0.007%
Tri Pointe			26,806	320,868	0.014%
TRP Dynamic Global Bd - I			18,505,775	174,139,343	7.765%
TRP Inflation Protected Bond - I			219,008	2,639,048	0.118%
TRP Inst Emerging Markets Bd - Inst			14,345,477	125,236,010	5.584%
TRP Inst Emerging Markets Eq - Inst			1,686,616	66,671,918	2.973%
TRP Inst Floating Rate - Inst			3,439,803	33,847,666	1.509%
TRP Institutional High Yield - Inst			11,029,960	96,622,447	4.308%
TRP International Bond (USD Hgd) - I			13,239,583	132,263,434	5.898%
TRP Real Assets - I			1,689,943	19,468,138	0.868%
TRP Treasury Reserve	2.44		175,464,526	175,464,526	7.824%
TRP US Treasury Long-Term - I			3,458,428	46,239,187	2.062%
Tucows			2,010	122,650	0.005%
Tuesday Morning			33,800	57,122	0.003%
Turning Point therapeutics			916	37,281	0.002%
Tyson Foods			119,355	9,636,723	0.430%
Ubs Group Funding Switzerland	2.86	8/15/23	550,000	554,632	0.025%
Ulta Beauty			1,320	457,895	0.020%
Ultragenyx Pharmaceutical			4,642	294,767	0.013%
Umicore			27,487	882,102	0.039%
Unibail-Rodamco-Westfield			4,051	606,870	0.027%
Unilever			80,857	5,019,237	0.224%
Union Pacific			2,430	410,937	0.018%
United Continental			15,675	1,372,346	0.061%
Unitedhealth	3.7	12/15/25	410,000	436,719	0.019%
UnitedHealth Group			26,105	6,369,881	0.284%
United Overseas Bank			48,300	933,743	0.042%
UPS			5,537	571,806	0.025%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	662,460	712,362	0.032%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	213,062	222,805	0.010%
U.S. Physical Therapy			2,910	356,679	0.016%
U.S. Treasury Bonds	4.25	11/15/40	3,500,000	4,588,828	0.205%
U.S. Treasury Bonds	4.63	2/15/40	770,000	1,056,344	0.047%
U.S. Treasury Bonds	3.13	2/15/43	5,805,000	6,468,040	0.288%
U.S. Treasury Bonds	3	2/15/49	6,910,000	7,578,327	0.338%
U.S. Treasury Bonds	2.88	5/15/49	7,879,500	8,438,452	0.376%
U.S. Treasury Bonds	3.88	8/15/40	940,000	1,173,091	0.052%
U.S. Treasury Bonds	3	8/15/48	1,710,000	1,872,183	0.083%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	4,020,844	4,229,425	0.189%
U.S. Treasury Notes	2	10/31/22	660,000	665,569	0.030%
U.S. Treasury Notes	2.88	10/31/23	25,860,000	27,064,106	1.207%
U.S. Treasury Notes	2.88	11/30/23	8,285,000	8,679,832	0.387%
U.S. Treasury Notes	2.13	5/31/21	7,960,000	8,012,238	0.357%
Valmont Industries			3,003	380,810	0.017%
Vanke Real Estate Hong Kong	5.35	3/11/24	1,100,000	1,185,409	0.053%
Ventas, REIT			18,514	1,265,432	0.056%
Vereit Operating Partnership	4.6	2/6/24	1,455,000	1,541,584	0.069%
Vereit Operating Partnership	4.88	6/1/26	120,000	129,846	0.006%
Vereit Operating Partnership	3.95	8/15/27	459,000	472,923	0.021%
Verizon Communications	4.75	11/1/41	155,000	174,394	0.008%
Verizon Communications	4.67	3/15/55	186,000	210,996	0.009%
Verizon Communications	5.01	4/15/49	340,000	405,912	0.018%
Verizon Communications	2.63	8/15/26	215,000	213,176	0.010%
Verizon Communications	4.86	8/21/46	1,205,000	1,401,340	0.062%
Verizon Communications			22,431	1,281,483	0.057%
Verizon Owner Trust 2018-1	3.2	9/20/22	420,000	426,383	0.019%
Vertex Pharmaceuticals			21,691	3,977,696	0.177%
Verus Securitization Trust 2018-2	3.68	6/1/58	401,830	406,388	0.018%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	123,588	125,507	0.006%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	634,289	650,699	0.029%
Verus Securitization Trust 2019-1	3.84	2/25/59	959,567	974,386	0.043%

Verus Securitization Trust 2019-2	3.45	4/25/59	1,132,068	1,140,819	0.051%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	529,372	535,149	0.024%
V. F.			4,624	403,906	0.018%
Visa			56,287	9,768,609	0.436%
Visteon			4,143	242,697	0.011%
Vistra Operations	3.55	7/15/24	230,000	231,150	0.010%
Vistra Operations	4.3	7/15/29	330,000	334,125	0.015%
VMware			11,677	1,952,511	0.087%
Vodafone	4.38	5/30/28	865,000	930,943	0.042%
Vodafone	5	5/30/38	805,000	868,173	0.039%
Vodafone	5.25	5/30/48	450,000	497,658	0.022%
Vodafone	4.88	6/19/49	615,000	644,932	0.029%
Vodafone, ADR			97,461	1,591,538	0.071%
Volkswagen Bank GmbH	1.88	1/31/24	100,000	119,015	0.005%
Volkswagen Bank GmbH	2.5	7/31/26	400,000	492,160	0.022%
Volkswagen Leasing GmbH	1.63	8/15/25	295,000	345,354	0.015%
Wal-Mart			18,692	2,065,279	0.092%
Walt Disney			8,380	1,170,183	0.052%
Waste Connections			6,137	586,574	0.026%
WaVe Life Sciences			1,070	27,916	0.001%
Webster Financial			5,245	250,554	0.011%
Welcia Holdings			8,200	334,553	0.015%
WellCare Health Plans			5,190	1,479,513	0.066%
Wells Fargo			98,897	4,679,806	0.209%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.37	6/15/48	1,025,000	1,066,528	0.048%
Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	205,000	209,303	0.009%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.39	7/15/58	70,000	71,801	0.003%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,335,000	1,405,181	0.063%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	1,165,000	1,199,834	0.054%
Western Alliance Bancorp			10,900	487,448	0.022%
West Fraser Timber			9,389	428,027	0.019%
WFRBS Commercial Mortgage Trust 2014-C19	4.1	3/15/47	435,000	466,445	0.021%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	114,000	122,084	0.005%
WFRBS Commercial Mortgage Trust 2014-C20	3.72	5/15/47	270,000	284,264	0.013%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	525,000	557,424	0.025%
Williams	3.9	1/15/25	325,000	337,249	0.015%
Williams	4.85	3/1/48	375,000	400,731	0.018%
Williams	4.3	3/4/24	50,000	53,013	0.002%
Williams	4	9/15/25	120,000	126,597	0.006%
Willis North America	3.6	5/15/24	1,030,000	1,063,590	0.047%
Willis Towers Watson			27,355	5,239,577	0.234%
Wilmar International			385,100	1,054,190	0.047%
Wingstop			4,700	445,325	0.020%
Woodside Finance	3.7	3/15/28	750,000	748,485	0.033%
Woodside Finance	3.65	3/5/25	1,345,000	1,375,659	0.061%
Woodside Finance	3.7	9/15/26	438,000	444,164	0.020%
Workday			15,843	3,257,004	0.145%
Worldpay			15,988	1,959,329	0.087%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	485,000	511,991	0.023%
WorleyParsons			89,377	929,099	0.041%
WPP			113,091	1,424,551	0.064%
WPP Finance 2010	3.75	9/19/24	670,000	692,218	0.031%
Wright Medical			9,334	278,340	0.012%
WSFS Financial			5,087	210,093	0.009%
Wynn Resorts			5,327	660,495	0.029%
Xencor			7,039	288,106	0.013%
Xilinx			3,037	358,123	0.016%
Xylem			313	26,179	0.001%
Yahoo! Japan			176,400	518,889	0.023%
Yum! Brands			10,169	1,125,403	0.050%
YY, ADR			12,322	858,720	0.038%
Zalando			15,305	677,654	0.030%
Zendesk			5,800	516,374	0.023%
Zimmer Biomet Holdings			8,457	995,727	0.044%
Zoetis			1,672	189,755	0.008%
Zoom Video Communications			788	69,967	0.003%
Zurich Insurance Group			5,064	1,762,016	0.079%
Zynga			67,900	416,227	0.019%
Miscellaneous Securities ‡				3,760,699	
Total Investments in Securities				2,299,838,442	

‡ 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
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BARCLAYS	USD	863,453	SEK	(8,227,000)	08/16/2019	(25,754)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	2,424,823	KRW	(2,845,530,001)	07/12/2019	(37,993)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	171,721	ILS	(611,000)	08/15/2019	(2)	0.000%
BANK OF AMERICA	USD	258,638	ILS	(926,000)	07/17/2019	(1,146)	0.000%
BANK OF AMERICA	USD	171,557	ILS	(611,000)	08/15/2019	(166)	0.000%
BANK OF AMERICA	USD	171,307	ILS	(611,000)	08/15/2019	(416)	0.000%
BANK OF AMERICA	SEK	5,771,950	USD	(625,062)	08/16/2019	(1,207)	0.000%
BANK OF AMERICA	USD	2,707,655	AUD	(3,923,000)	08/23/2019	(51,475)	-0.002%
BANK OF AMERICA	USD	2,711,121	AUD	(3,924,440)	08/23/2019	(49,022)	-0.002%
BANK OF AMERICA	USD	241,207	EUR	(213,063)	08/23/2019	(2,179)	0.000%
BANK OF AMERICA	USD	387,623	EUR	(339,799)	08/23/2019	(537)	0.000%
BANK OF AMERICA	USD	487,778	AUD	(700,000)	09/20/2019	(4,885)	0.000%
BANK OF AMERICA	USD	1,241,494	KRW	(1,463,225,000)	10/11/2019	(26,677)	-0.001%
JP MORGAN CHASE BANK	USD	1,190,896	KRW	(1,350,000,000)	07/12/2019	22,466	0.001%
JP MORGAN CHASE BANK	USD	258,804	ILS	(926,000)	07/17/2019	(980)	0.000%
JP MORGAN CHASE BANK	USD	171,115	ILS	(611,000)	08/15/2019	(608)	0.000%
JP MORGAN CHASE BANK	SEK	8,639,702	USD	(931,208)	08/16/2019	2,605	0.000%
JP MORGAN CHASE BANK	USD	1,294,580	SEK	(12,180,000)	08/16/2019	(21,883)	-0.001%
JP MORGAN CHASE BANK	USD	863,772	SEK	(8,227,000)	08/16/2019	(25,434)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	2,554,081	USD	(1,907,775)	09/20/2019	45,515	0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	3,172,437	USD	(2,368,798)	09/20/2019	57,392	0.003%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	1,796,313	CAD	(2,388,000)	09/20/2019	(29,963)	-0.001%
CITIBANK N A	USD	258,650	ILS	(926,431)	07/17/2019	(1,255)	0.000%
CITIBANK N A	CAD	620,000	USD	(462,638)	07/26/2019	11,131	0.000%
CITIBANK N A	USD	460,497	CAD	(620,000)	07/26/2019	(13,272)	-0.001%
CITIBANK N A	USD	170,911	ILS	(611,000)	08/15/2019	(812)	0.000%
CITIBANK N A	USD	860,616	SEK	(8,227,000)	08/16/2019	(28,590)	-0.001%
CITIBANK N A	USD	862,984	SEK	(8,228,413)	08/16/2019	(26,376)	-0.001%
CITIBANK N A	USD	2,708,106	AUD	(3,923,000)	08/23/2019	(51,024)	-0.002%
CITIBANK N A	USD	365,676	EUR	(324,000)	08/23/2019	(4,436)	0.000%
HSBC SECURITIES INC	USD	258,804	ILS	(926,000)	07/17/2019	(980)	0.000%
HSBC SECURITIES INC	SEK	3,858,476	USD	(418,620)	08/16/2019	(1,581)	0.000%
HSBC SECURITIES INC	AUD	3,749,521	USD	(2,609,250)	08/23/2019	27,868	0.001%
HSBC SECURITIES INC	USD	402,566	AUD	(581,000)	08/23/2019	(6,064)	0.000%
HSBC SECURITIES INC	USD	192,411	EUR	(171,756)	08/23/2019	(3,789)	0.000%
HSBC SECURITIES INC	USD	1,208,223	NZD	(1,825,000)	09/30/2019	(19,890)	-0.001%
MORGAN STANLEY & COMPANY LLC	AUD	4,278,589	USD	(2,975,202)	08/23/2019	34,021	0.002%
MORGAN STANLEY & COMPANY LLC	USD	375,740	EUR	(328,817)	08/23/2019	126	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,796,684	CAD	(2,388,000)	09/20/2019	(29,592)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,187,500	NZD	(1,795,000)	09/30/2019	(20,425)	-0.001%
RBC DOMINION SECURITIES INC	USD	1,856,330	CAD	(2,468,000)	09/20/2019	(31,127)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	171,490	ILS	(611,000)	08/15/2019	(234)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	365,809	EUR	(324,000)	08/23/2019	(4,303)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	366,198	EUR	(324,000)	08/23/2019	(3,914)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	365,756	EUR	(323,254)	08/23/2019	(3,505)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	8,980	EUR	(7,927)	08/23/2019	(75)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,795,809	CAD	(2,388,000)	09/20/2019	(30,467)	-0.001%
UBS SECURITIES LLC	USD	172,216	ILS	(611,453)	08/15/2019	366	0.000%
UBS SECURITIES LLC	USD	171,398	ILS	(611,000)	08/15/2019	(325)	0.000%
UBS SECURITIES LLC	SEK	4,554,102	USD	(492,842)	08/16/2019	(616)	0.000%
UBS SECURITIES LLC	USD	236,252	EUR	(210,000)	08/23/2019	(3,636)	0.000%
UBS SECURITIES LLC	USD	121,090	EUR	(106,725)	08/23/2019	(824)	0.000%

Total Forward Currency Exchange Contracts (365,946)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 8/19 C2950	2,950.00	8/16/2019	(28,800)	(1,506,240)	(0.067%)

Total Options (1,506,240)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	112,500	2,632	0.000%
CAMPBELL SOUP CO CDS 06/20/2024	(110,000)	(772)	0.000%
CAMPBELL SOUP CO CDS 06/20/2024	(115,000)	(807)	0.000%
COLOMBIA CDS 06/20/2024	685,000	2,793	0.000%
COLOMBIA CDS 06/20/2024	340,000	1,387	0.000%
COLOMBIA CDS 06/20/2024	685,000	2,793	0.000%
COLOMBIA CDS 06/20/2024	350,000	1,427	0.000%
COLOMBIA CDS 06/20/2024	335,000	1,366	0.000%
COLOMBIA CDS 06/20/2024	335,000	1,366	0.000%
COLOMBIA CDS 06/20/2024	200,000	816	0.000%
COLOMBIA CDS 06/20/2024	665,000	2,712	0.000%
COLOMBIA CDS 06/20/2024	330,000	1,346	0.000%
COLOMBIA CDS 06/20/2024	270,000	1,101	0.000%
COLOMBIA CDS 06/20/2024	3,235,000	13,192	0.001%

COLOMBIA CDS 06/20/2024	1,025,000	4,180	0.000%
COLOMBIA CDS 06/20/2024	340,000	1,387	0.000%
DEVON ENERGY CORP CDS 06/20/2024	115,000	674	0.000%
HEWLETT PACKARD CO CDS 06/20/2024	250,000	5,000	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	2,680,000	11,862	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2024	1,360,000	6,019	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	2,400,000	10,622	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	666,666	2,951	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	666,667	2,951	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	666,667	2,951	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	400,000	632	0.000%
SOUTH AFRICA CDS 06/20/2024	1,243,118	(38,716)	(0.002%)
SOUTH AFRICA CDS 06/20/2024	2,248,764	(70,036)	(0.003%)
SOUTH AFRICA CDS 06/20/2024	1,243,118	(38,716)	(0.002%)
SOUTH AFRICA CDS 06/20/2024	607,143	(18,909)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	175,000	(5,450)	0.000%
SOUTH AFRICA CDS 06/20/2024	175,000	(5,450)	0.000%
SOUTH AFRICA CDS 06/20/2024	350,000	(10,900)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	200,000	(1,037)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	465,000	(2,411)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	665,000	(3,448)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	1,070,000	(5,548)	0.000%

Total Swap Contracts

(120,040)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU9 US 5YR NOTE CBT FUT SEPT 19	802	9/30/2019	94,761,313	211,497	4.225%
MSCI EAFE FUT 9/19	(59)	9/20/2019	(5,673,735)	(121,075)	(0.253%)
S&P500 EMINI FUT 9/19	171	9/20/2019	25,172,910	247,512	1.122%
TUU9 US 2YR NOTE CBT SEPT 19	1,210	9/30/2019	260,367,422	1,310,621	11.610%
UXYU9 UST 10YR ULTRA FUT SEP 19	(557)	9/19/2019	(76,935,625)	(2,057,185)	(3.431%)
WNU9 ULTRA US BOND FUT SEP 19	11	9/19/2019	1,953,188	30,065	0.087%

Total Futures Contracts

(378,564)

NET ASSETS

2,242,613,651

NET ASSET VALUE PER SHARE

Personal Strategy Income Fund Shares

19.63

(\$1,906,426,781 / 97,092,345 Shares Outstanding)

Personal Strategy Income Fund - I Class Shares

19.62

(\$336,186,871 / 17,129,884 Shares Outstanding)

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

required notification; rate shown is effective rate at period-end

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

Important Information

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