

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
21ST CENTURY FOX AMERICA	3.7	9/15/24	140,000	140,101	0.006%
2U			5,038	378,807	0.017%
Aaron's			10,100	550,046	0.024%
ABB			69,405	1,641,759	0.073%
Abbott Laboratories			7,435	545,432	0.024%
ABBVIE INC	3.6	5/14/25	1,555,000	1,504,702	0.067%
Abeona Therapeutics			2,800	35,840	0.002%
Abn Amro			39,087	1,064,498	0.047%
Acadia Healthcare			11,432	402,406	0.018%
Acadia Realty Trust, REIT			7,500	210,225	0.009%
Accelaron Pharma			4,600	263,258	0.012%
ACER 2017-1A A2 144A	1.87	7/10/19	28,271	28,235	0.001%
ACER 2017-1A A3 144A	2.29	6/10/21	105,000	103,881	0.005%
Activision Blizzard			15,849	1,318,478	0.058%
Advantage Oil & Gas			18,076	50,380	0.002%
AERCAP IRELAND CAP/GLOBA	3.5	5/26/22	220,000	215,875	0.010%
AERCAP IRELAND CAP/GLOBA	4.63	7/1/22	300,000	305,625	0.014%
AERCAP IRELAND CAP/GLOBA	3.65	7/21/27	1,445,000	1,318,563	0.058%
AERCAP IRELAND CAP LTD/A	3.95	2/1/22	450,000	448,875	0.020%
Aerojet Rocketdyne Holdings			11,018	374,502	0.017%
AESOP 2013-2A A 144A	2.97	2/20/20	237,500	237,655	0.011%
AESOP 2014-1A A 144A	2.46	7/20/20	420,000	418,901	0.019%
AESOP 2014-2A A 144A	2.5	2/20/21	1,905,000	1,890,135	0.084%
AESOP 2016-2A A 144A	2.72	11/20/22	460,000	448,860	0.020%
AFIN 2015-4 A4	2.01	7/20/20	75,000	74,869	0.003%
Agilent Technologies			20,820	1,468,643	0.065%
Agios Pharmaceuticals			2,234	172,286	0.008%
AHPT 2017-ATRM A 144A	3.09	12/15/36	935,000	935,585	0.041%
AHT1 2018-ASHF B 144A	3.41	4/15/35	395,000	394,644	0.017%
AHT1 2018-ASHF C 144A	3.56	4/15/35	185,000	184,919	0.008%
AIA Group			156,800	1,398,174	0.062%
AIA GROUP LTD 144A	3.9	4/6/28	765,000	748,696	0.033%
Aimmune Therapeutics			5,173	141,119	0.006%
AIRBUS GROUP FINANCE BV 144A	2.7	4/17/23	700,000	676,811	0.030%
AIR LEASE CORP	2.75	1/15/23	695,000	659,203	0.029%
Air Liquide			9,383	1,232,196	0.055%
Air Products & Chemicals			925	154,521	0.007%
Aisin Seiki			14,900	725,919	0.032%
Alaska Air Group			6,732	463,566	0.021%
Alder Biopharmaceuticals			8,900	148,185	0.007%
Alexander & Baldwin, REIT			11,841	268,672	0.012%
ALEXANDRIA REAL ESTATE E	4	1/15/24	150,000	150,371	0.007%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	455,000	437,407	0.019%
ALEXANDRIA REAL ESTATE E	3.95	1/15/28	655,000	629,129	0.028%
ALEXANDRIA REAL ESTATE E	3.45	4/30/25	390,000	374,335	0.017%
Alexion Pharmaceuticals			23,049	3,204,041	0.142%
ALIBABA GROUP HOLDING	3.6	11/28/24	2,665,000	2,620,849	0.116%
Alibaba Group Holding, ADR			52,747	8,690,596	0.385%
Alkermes			3,839	162,927	0.007%
ALLEG 2015-1A AR 144A	3.18	7/25/27	580,000	576,486	0.026%
ALLYA 2015-2 D 144A	3.01	3/15/22	65,000	65,038	0.003%
ALLYA 2017-2 B	2.33	6/15/22	65,000	64,068	0.003%
Alphabet Class A			3,401	4,105,279	0.182%
Alphabet Class C			8,488	10,130,173	0.448%
Amazon.com			14,168	28,378,504	1.256%
AMCAR 2015-3 B	2.08	9/8/20	188,787	188,679	0.008%
AMCAR 2015-4 C	2.88	7/8/21	160,000	159,804	0.007%
AMCAR 2016-1 A3	1.81	10/8/20	26,545	26,524	0.001%
AMCAR 2016-2 C	2.87	11/8/21	95,000	94,792	0.004%
AMCAR 2016-4 D	2.74	12/8/22	1,005,000	987,222	0.044%
AMCAR 2017-1 C	2.71	8/18/22	70,000	69,062	0.003%
AMCAR 2017-1 D	3.13	1/18/23	1,130,000	1,114,196	0.049%
Amcor			95,396	942,821	0.042%
Amedisys			800	99,968	0.004%
AMER AIRLINE 16-1 AA PTT	3.58	1/15/28	257,747	249,515	0.011%

AMER AIRLINE 16-3 B PTT	3.75	10/15/25	367,986	354,945	0.016%
AMER AIRLINE 17-1B PTT	4.95	2/15/25	254,475	254,039	0.011%
AMER AIRLINE 17-2 AA PTT	3.35	10/15/29	235,000	223,042	0.010%
AMER AIRLINE 17-2B PTT	3.7	10/15/25	550,000	530,394	0.023%
AMER AIRLN 13-1 A PASS T	4	7/15/25	292,412	289,463	0.013%
AMER AIRLN 14-1 B PTT	4.38	10/1/22	48,825	48,449	0.002%
AMER AIRLN 15-1 B PTT	3.7	5/1/23	111,963	108,685	0.005%
America Movil, ADR			38,300	615,098	0.027%
American Airlines			64,984	2,685,789	0.119%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	265,000	248,678	0.011%
American Campus Communities, REIT			11,400	469,224	0.021%
American International Group			60,339	3,212,448	0.142%
American Public Education			5,229	172,818	0.008%
American Tower, REIT			1,596	231,899	0.010%
Ameriprise Financial			3,975	586,949	0.026%
Amicus Therapeutics			2,472	29,886	0.001%
Amneal Pharmaceuticals			7,353	163,163	0.007%
AMXCA 2017-7 B	2.54	5/15/25	655,000	634,105	0.028%
AnaptysBio			173	17,260	0.001%
Andeavor			8,925	1,369,988	0.061%
ANGLO AMERICAN CAPITAL 144A	3.63	9/11/24	375,000	356,719	0.016%
ANGLO AMERICAN CAPITAL 144A	4.13	9/27/22	465,000	465,000	0.021%
ANHEUSER-BUSCH INBEV FIN	3.65	2/1/26	875,000	850,048	0.038%
Anthem			16,281	4,461,808	0.197%
ANTHEM INC	3.5	8/15/24	860,000	839,268	0.037%
Antofagasta			78,056	867,391	0.038%
Apple			10,478	2,365,304	0.105%
APPLE INC	3	2/9/24	450,000	440,899	0.020%
Aptiv			12,901	1,082,394	0.048%
APT PIPELINES LTD 144A	3.88	10/11/22	300,000	297,669	0.013%
APT PIPELINES LTD 144A	4.25	7/15/27	288,000	280,870	0.012%
ARCONIC INC	5.87	2/23/22	610,000	638,213	0.028%
ARCONIC INC	6.15	8/15/20	750,000	779,922	0.035%
ARGENTINA	5.88	1/11/28	605,000	480,673	0.021%
Argenx, ADR			1,933	146,599	0.006%
ARIFL 2017-A A2 144A	1.91	4/15/26	122,526	121,753	0.005%
ARIFL 2017-A A3 144A	2.28	4/15/26	390,000	382,716	0.017%
ARROW ELECTRONICS INC	4	4/1/25	510,000	492,655	0.022%
Asahi Kasei			109,700	1,663,284	0.074%
Ascendis Pharma, ADR			3,579	253,608	0.011%
ASML Holding			145	27,263	0.001%
ASML Holding			6,981	1,310,714	0.058%
Assurant			3,600	388,620	0.017%
Astellas Pharma			154,100	2,691,044	0.119%
Atlantic Capital Bancshares			9,133	152,978	0.007%
Atricure			4,500	157,635	0.007%
AT&T			95,837	3,218,206	0.142%
Audentes Therapeutics			1,500	59,385	0.003%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	285,000	282,795	0.013%
AUSGRID FINANCE PTY LTD 144A	4.35	8/1/28	440,000	435,684	0.019%
Australia & New Zealand Banking			90,914	1,850,710	0.082%
Autoliv			10,284	896,612	0.040%
AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	200,000	207,500	0.009%
Avalara			757	26,442	0.001%
Avanos Medical			10,200	698,700	0.031%
Aviva			165,774	1,057,722	0.047%
AVMT 2018-AVM A 144A	4.11	7/5/40	1,370,000	1,395,724	0.062%
AVNET INC	3.75	12/1/21	405,000	403,753	0.018%
AVNET INC	4.63	4/15/26	720,000	716,876	0.032%
AXA			88,534	2,372,330	0.105%
AXA Equitable Holdings			23,587	505,941	0.022%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	235,000	232,332	0.010%
AXA EQUITABLE HOLDINGS I 144A	4.35	4/20/28	660,000	638,244	0.028%
Axis Capital Holdings			6,300	363,573	0.016%
AZZ			8,000	404,000	0.018%
BABSN 2013-IA AR 144A	3.15	1/20/28	655,000	651,842	0.029%
BAHAMAS 144A	6	11/21/28	1,300,000	1,332,500	0.059%
Baidu, ADR			3,800	868,984	0.038%
BAIDU INC	4.38	3/29/28	940,000	928,469	0.041%
BAIDU INC	2.88	7/6/22	960,000	924,507	0.041%
BAIDU INC	3.88	9/29/23	545,000	540,368	0.024%
Ball			2,439	107,292	0.005%

BANCO DE BOGOTA SA	4.38	8/3/27	1,100,000	1,051,600	0.047%
BANCO DE BOGOTA SA 144A	4.38	8/3/27	750,000	717,000	0.032%
BANCO SANTANDER CHILE 144A	3.88	9/20/22	305,000	305,497	0.014%
BANCO SANTANDER SA	3.8	2/23/28	600,000	544,276	0.024%
BANCO SANTANDER SA	3.5	4/11/22	600,000	587,788	0.026%
BANK 2017-BNK4 A4	3.63	5/15/50	615,000	606,734	0.027%
BANK 2017-BNK5 A5	3.39	6/15/60	580,000	562,805	0.025%
BANK 2017-BNK5 C	4.26	6/15/60	190,000	185,362	0.008%
BANK OF AMERICA CORP	3.25	10/21/27	3,125,000	2,910,944	0.129%
BANK OF AMERICA CORP	3.3	1/11/23	910,000	897,284	0.040%
BANK OF AMERICA CORP	3.82	1/20/28	2,090,000	2,034,774	0.090%
BankUnited			14,100	499,140	0.022%
Barclays, ADR			29,176	261,125	0.012%
BARCLAYS BANK PLC	5.14	10/14/20	1,035,000	1,059,985	0.047%
BARCLAYS BANK PLC	4.34	5/16/24	315,000	311,119	0.014%
Barings BDC			10,697	107,077	0.005%
Barnes Group			5,100	362,253	0.016%
BASF			18,703	1,659,575	0.073%
BAY AREA TOLL BRDG CA BUILD AMER	6.26	4/1/49	405,000	552,542	0.024%
Bayer			36,594	3,245,909	0.144%
BAYER US FINANCE II LLC 144A	3.88	12/15/23	1,385,000	1,374,751	0.061%
BAYER US FINANCE II LLC 144A	4.25	12/15/25	790,000	781,715	0.035%
BBVA BANCOMER SA TEXAS 144A	4.38	4/10/24	740,000	740,370	0.033%
BECTON DICKINSON AND CO	3.73	12/15/24	325,000	318,422	0.014%
BECTON DICKINSON AND CO	3.36	6/6/24	635,000	613,480	0.027%
BECTON DICKINSON AND CO	3.7	6/6/27	1,545,000	1,475,815	0.065%
BECTON DICKINSON AND CO	4.67	6/6/47	760,000	751,548	0.033%
BECTON DICKINSON AND CO CVT 6.125000 A			8,128	533,157	0.024%
Becton, Dickinson & Company			31,364	8,186,004	0.362%
BeiGene, ADR			226	38,922	0.002%
Beijing Enterprises Holdings			45,500	255,007	0.011%
Beneficial Bancorp			16,885	285,357	0.013%
BERMUDA 144A	4.85	2/6/24	510,000	533,236	0.024%
BHP Billiton			60,101	1,311,506	0.058%
BHP Billiton Limited			15,057	375,084	0.017%
Biogen			65	22,965	0.001%
Blackstone Hedge Fund Solutions			100,487	113,484,123	5.022%
Bloom Energy			4,153	141,534	0.006%
Blue Hills Bancorp			9,947	239,723	0.011%
BLUEM 2015-2A A1R 144A	3.26	7/18/27	460,000	457,486	0.020%
BLUEM 2015-2A BR 144A	3.83	7/18/27	395,000	394,590	0.017%
BLUEM 2015-2A CR 144A	4.38	7/18/27	270,000	269,548	0.012%
Blueprint Medicines			3,426	267,434	0.012%
BMW			10,747	968,205	0.043%
BMWLT 2017-1 A3	1.98	5/20/20	310,000	308,771	0.014%
BNP Paribas			40,547	2,482,958	0.110%
BNP PARIBAS 144A	3.8	1/10/24	630,000	616,818	0.027%
BNP PARIBAS 144A	2.95	5/23/22	395,000	381,503	0.017%
BOARDWALK PIPELINES LP	4.95	12/15/24	415,000	421,254	0.019%
BOARDWALK PIPELINES LP	3.38	2/1/23	150,000	145,048	0.006%
BOARDWALK PIPELINES LP	5.95	6/1/26	40,000	42,330	0.002%
BOARDWALK PIPELINES LP	4.45	7/15/27	175,000	168,528	0.007%
Boeing			31,922	11,871,792	0.525%
BOMFT 2017-RT1 A1 144A	3	3/28/57	71,261	69,596	0.003%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	387,982	384,612	0.017%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	94,770	94,135	0.004%
Booking Holdings			5,116	10,150,144	0.449%
Booz Allen Hamilton			11,800	585,634	0.026%
BORAL FINANCE PTY LTD 144A	3	11/1/22	70,000	67,346	0.003%
BORAL FINANCE PTY LTD 144A	3.75	5/1/28	915,000	855,003	0.038%
Boston Beer			2,402	690,575	0.031%
BOSTON PROPERTIES LP	2.75	10/1/26	805,000	728,772	0.032%
BOSTON PROPERTIES LP	3.2	1/15/25	565,000	538,446	0.024%
BOSTON PROPERTIES LP	3.65	2/1/26	340,000	329,048	0.015%
Boston Scientific			30,623	1,178,986	0.052%
Boyd Gaming			1,100	37,235	0.002%
BP, ADR			50,443	2,325,422	0.103%
BPCE SA 144A	4.5	3/15/25	800,000	781,003	0.035%
BPCE SA 144A	3	5/22/22	285,000	275,935	0.012%
BRAMBLES USA INC 144A	4.13	10/23/25	215,000	212,420	0.009%
BRASKEM FINANCE LTD	7.38	1/4/67	564,000	566,826	0.025%
Bridge Bancorp			8,300	275,560	0.012%

Bright Horizons Family Solutions			2,045	240,983	0.011%
BrightView Holdings			4,281	68,710	0.003%
Brinks Company			11,365	792,709	0.035%
BRIXMOR OPERATING PART	3.85	2/1/25	625,000	601,014	0.027%
BRIXMOR OPERATING PART	3.9	3/15/27	800,000	760,390	0.034%
BRIXMOR OPERATING PART	3.65	6/15/24	272,000	261,450	0.012%
BRIXMOR OPERATING PART	3.88	8/15/22	323,000	321,828	0.014%
Broadcom			10,257	2,530,710	0.112%
BROADCOM CRP / CAYMN FI	3	1/15/22	830,000	808,237	0.036%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	1,820,000	1,769,415	0.078%
BROADCOM CRP / CAYMN FI	3.13	1/15/25	610,000	566,592	0.025%
BROADCOM CRP / CAYMN FI	3.88	1/15/27	50,000	47,181	0.002%
Bruker			9,635	322,291	0.014%
BTNY2 2018-1A A1 144A	3.19	4/30/31	620,000	618,917	0.027%
Bunge Limited			14,873	1,021,924	0.045%
BUNGE LTD FINANCE CORP	3.75	9/25/27	660,000	605,139	0.027%
Burberry			58,600	1,538,802	0.068%
Burlington Stores			4,550	741,286	0.033%
BWX Technologies			12,908	807,266	0.036%
BX 2017-IMC A 144A	3.21	10/15/32	705,000	705,672	0.031%
BX 2017-IMC D 144A	4.41	10/15/32	540,000	541,351	0.024%
BXP 2017-GM A 144A	3.38	6/13/39	705,000	681,471	0.030%
Cable One			947	836,779	0.037%
Cabot Oil & Gas			31,337	705,709	0.031%
California Water Service Group			8,800	377,520	0.017%
Cal-Maine Foods			11,842	571,969	0.025%
Canadian Pacific Railway			1,665	352,880	0.016%
CAPITAL ONE BANK USA NA	3.38	2/15/23	1,780,000	1,728,439	0.076%
CAPITAL ONE FINANCIAL CO	3.3	10/30/24	1,005,000	956,635	0.042%
CAPITAL ONE FINANCIAL CO	3.8	1/31/28	555,000	524,211	0.023%
Capitol Federal Financial			22,717	289,415	0.013%
Cara Therapeutics			2,210	52,930	0.002%
Cargurus			8,012	446,188	0.020%
CARMX 2016-2 B	2.16	12/15/21	80,000	78,553	0.003%
CARMX 2016-4 A3	1.4	8/15/21	631,083	624,174	0.028%
Carnival			5,813	370,695	0.016%
CAS 2017-C01 1M1	3.52	7/25/29	305,559	307,644	0.014%
CAS 2017-C02 2M1	3.37	9/25/29	159,359	160,324	0.007%
CAS 2017-C03 1M1	3.17	10/25/29	228,608	230,016	0.010%
CAS 2017-C06 1M1	2.97	2/25/30	193,108	193,482	0.009%
CAS 2017-C06 2M2	5.02	2/25/30	1,225,000	1,279,087	0.057%
CAS 2017-C07 2M1	2.87	5/25/30	202,626	202,676	0.009%
CAS 2017-C07 2M2	4.72	5/25/30	1,320,000	1,363,514	0.060%
CAS 2018-C01 1M1	2.82	7/25/30	2,068,330	2,071,125	0.092%
CAS 2018-C02 2M2	4.42	8/25/30	815,000	825,513	0.037%
CAS 2018-C03 1M2	4.37	10/25/30	600,000	607,727	0.027%
Catalent			13,233	602,763	0.027%
CATHOLIC HEALTH INITIATI	2.95	11/1/22	280,000	270,192	0.012%
Cboe Global Markets			7,612	730,448	0.032%
CCART 2016-BA A3 144A	1.64	7/15/21	147,255	146,477	0.006%
CCCI TREASURE LTD	3.5	10/21/66	200,000	198,031	0.009%
CCG 2016-1 A2 144A	1.69	9/14/22	98,846	98,433	0.004%
CCG 2017-1 A2 144A	1.84	11/14/23	255,924	253,882	0.011%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	1,165,000	1,157,462	0.051%
Celgene			11,617	1,039,605	0.046%
CELGENE CORP	3.88	8/15/25	1,685,000	1,657,115	0.073%
CELULOSA ARAUCO CONSTITU	3.88	11/2/27	345,000	327,664	0.014%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	200,000	197,500	0.009%
CENCOSUD SA	5.15	2/12/25	1,060,000	1,057,005	0.047%
CENOVUS ENERGY INC	4.25	4/15/27	160,000	154,600	0.007%
Centene			11,963	1,732,003	0.077%
Centennial Resource Development			18,229	398,304	0.018%
Central Garden & Pet			1,200	39,768	0.002%
Central Japan Railway			6,700	1,394,925	0.062%
Ceridian HCM Holding			740	31,102	0.001%
CF Industries			4,775	259,951	0.012%
CGCMT 2014-GC21 AS	4.03	5/10/47	375,000	378,716	0.017%
CGCMT 2015-GC27 A5	3.14	2/10/48	270,000	262,520	0.012%
CGCMT 2015-GC27 AS	3.57	2/10/48	135,000	132,366	0.006%
CGCMT 2016-GC36 B	4.92	2/10/49	570,000	588,038	0.026%
CGGS 2018-WSS B 144A	3.26	2/15/37	455,000	455,569	0.020%
CGMS 2015-1A AR 144A	3.35	4/20/27	940,000	940,076	0.042%

CGMS 2015-3A A1R 144A	3.34	7/28/28	1,345,000	1,343,663	0.059%
Challenger Ltd/Australia			160,898	1,301,891	0.058%
Charles Schwab			88,821	4,365,552	0.193%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	1,825,000	1,848,502	0.082%
Charter Communications			1,718	559,862	0.025%
Chart Industries			11,200	877,296	0.039%
Chegg			14,556	413,827	0.018%
Chesapeake Utilities			4,450	373,355	0.017%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	180,000	231,235	0.010%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	325,000	392,347	0.017%
Chubb			30,223	4,039,002	0.179%
Chuy's Holdings			7,213	189,341	0.008%
Cigna			25,818	5,376,599	0.238%
CIGNA CORP	3.05	10/15/27	205,000	184,921	0.008%
Cintas			1,408	278,516	0.012%
Cisco Systems			71,093	3,458,674	0.153%
Citigroup			40,339	2,893,920	0.128%
CITIGROUP INC	3.2	10/21/26	1,520,000	1,415,672	0.063%
CITIGROUP INC	2.88	7/24/23	940,000	908,986	0.040%
CK Hutchison Holdings			160,229	1,844,354	0.082%
CLNS 2017-IKPR A 144A	2.93	6/11/32	150,000	150,047	0.007%
Close Brothers			10,609	218,656	0.010%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	815,000	822,571	0.036%
CNA FINANCIAL CORP	5.88	8/15/20	145,000	151,138	0.007%
CNH 2017-C B	2.54	5/15/25	60,000	58,386	0.003%
CNOOC FINANCE 2014 ULC	4.25	4/30/24	200,000	202,088	0.009%
CNOOC FINANCE 2015 US	3.5	5/5/25	700,000	672,361	0.030%
CODELCO INC 144A	3.63	8/1/27	200,000	191,772	0.008%
Colliers International			2,524	195,736	0.009%
COLOMBIA	4	2/26/24	2,960,000	2,963,700	0.131%
COLOMBIA	10	7/24/24	3,278,500,000	1,305,254	0.058%
COLT 2017-1 A1 144A	2.61	5/27/47	66,417	65,911	0.003%
COLT 2017-2 A1A 144A	2.42	10/25/47	127,016	126,151	0.006%
COLT 2017-2 A3A 144A	2.77	10/25/47	54,050	53,708	0.002%
COLT 2018-1 A1 144A	2.93	2/25/48	262,260	260,916	0.012%
COLT 2018-1 A2 144A	2.98	2/25/48	76,759	76,408	0.003%
Columbia Banking System			5,400	209,358	0.009%
Comcast			62,124	2,199,811	0.097%
COMCAST CORP	3.3	2/1/27	1,110,000	1,048,296	0.046%
COMCAST CORP	3.15	3/1/26	955,000	900,772	0.040%
COMCAST CORP	3.2	7/15/36	80,000	66,684	0.003%
COMCAST CORP	3.38	8/15/25	25,000	24,136	0.001%
COMET 2005-B3 B3	2.89	5/15/28	615,000	605,531	0.027%
COMISION FED DE ELECTRIC 144A	4.88	1/15/24	200,000	203,756	0.009%
COMM 2013-CR12 A4	4.05	10/10/46	595,000	610,425	0.027%
COMM 2014-TSC A 144A	2.98	2/13/32	250,000	250,234	0.011%
COMM 2015-CR22 AM	3.6	3/10/48	625,000	617,718	0.027%
COMM 2015-CR24 A5	3.7	8/10/48	1,005,000	1,008,130	0.045%
COMM 2015-CR24 AM	4.03	8/10/48	265,000	266,838	0.012%
COMM 2015-CR25 C	4.7	8/10/48	220,000	215,849	0.010%
COMM 2015-CR26 A4	3.63	10/10/48	1,030,000	1,026,647	0.045%
COMM 2015-LC21 B	4.45	7/10/48	435,000	430,772	0.019%
COMM 2015-LC23 AM	4.16	10/10/48	985,000	1,002,199	0.044%
COMM 2015-PC1 B	4.59	7/10/50	220,000	219,236	0.010%
COMM 2016-CR28 A4	3.76	2/10/49	525,000	525,544	0.023%
COMM 2016-CR28 AHR	3.65	2/10/49	305,944	303,495	0.013%
COMM 2016-DC2 A5	3.77	2/10/49	410,000	409,979	0.018%
Commerzbank			42,170	438,143	0.019%
Compass Group			55,844	1,241,604	0.055%
Computer Modelling			13,700	89,626	0.004%
Conagra Brands			35,415	1,203,048	0.053%
Concho Resources			10,443	1,595,168	0.071%
CONCHO RESOURCES INC	3.75	10/1/27	730,000	698,975	0.031%
Constellation Brands			132	28,462	0.001%
Constellium			9,000	111,150	0.005%
CONTL AIRLINES 2012-1	4.15	4/11/24	147,012	147,515	0.007%
Cooper Companies			3,295	913,209	0.040%
Corning			75,572	2,667,692	0.118%
Corvus Pharmaceuticals			2,875	24,668	0.001%
CoStar Group			1,055	443,986	0.020%
Coupa Software			6,882	544,366	0.024%
Covestro			11,559	935,669	0.041%

Cray			8,300	178,450	0.008%
CRCC YUPENG LTD	3.95	2/1/67	620,000	619,833	0.027%
CREDIT AGRICOLE LONDON 144A	3.25	10/4/24	870,000	817,869	0.036%
Credit Saison			37,500	611,605	0.027%
CREDIT SUISSE GROUP AG 144A	3	12/14/23	705,000	671,945	0.030%
Crew Energy			18,260	26,577	0.001%
Crinetics Pharmaceuticals			1,940	55,581	0.002%
Cross Country Healthcare			11,215	97,907	0.004%
Crown Castle International, REIT			11,575	1,288,645	0.057%
CROWN CASTLE INTL CORP	5.25	1/15/23	35,000	36,725	0.002%
CROWN CASTLE INTL CORP	4.45	2/15/26	1,055,000	1,060,634	0.047%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	695,000	681,460	0.030%
CROWN CASTLE TOWERS LLC 144A	3.22	5/15/42	65,000	63,362	0.003%
CSAIL 2015-C3 A4	3.72	8/15/48	235,000	234,952	0.010%
CSAIL 2016-C6 A5	3.09	1/15/49	345,000	329,700	0.015%
CSL			4,845	703,977	0.031%
CSMC 2015-GLPB B 144A	3.94	11/15/34	450,000	449,170	0.020%
CSW Industrials			3,951	212,169	0.009%
CSX			13,640	1,010,042	0.045%
Ctrip.com International, ADR			579	21,521	0.001%
CTIP.COM INTL LTD CB 1.25% 9/22	1.25	9/15/22	535,000	524,665	0.023%
CTS			7,100	243,530	0.011%
CubeSmart, REIT			4,200	119,826	0.005%
Cubic			8,000	584,400	0.026%
Cutera			2,900	94,395	0.004%
CVS Health			36,642	2,884,458	0.128%
CVS HEALTH CORP	4.1	3/25/25	790,000	784,502	0.035%
CVS HEALTH CORP	3.7	3/9/23	2,400,000	2,379,984	0.105%
CyberAgent			16,100	856,789	0.038%
Cyber-Ark Software			4,230	337,723	0.015%
CytomX Therapeutics			5,005	92,593	0.004%
Danaher			40,750	4,427,895	0.196%
Danske Bank			44,319	1,161,713	0.051%
DBCG 2017-BBG A 144A	2.86	6/15/34	360,000	360,195	0.016%
DBS Group			94,967	1,811,701	0.080%
DCC			15,156	1,374,684	0.061%
DC INCOME TAX BUILD AMERICA E	5.59	12/1/34	50,000	57,567	0.003%
Delta Air Lines			27,587	1,595,356	0.071%
DELTA AIR LINES	7.75	12/17/19	26,535	27,614	0.001%
DELTA AIR LINES	4.95	5/23/19	25,071	25,170	0.001%
DELTA AIR LINES 2011-1	5.3	4/15/19	24,451	24,619	0.001%
DELTA AIR LINES 2015-1AA	3.63	7/30/27	300,362	295,249	0.013%
DELTA AIR LINES INC	3.63	3/15/22	485,000	478,934	0.021%
DELTA AIR LINES INC	4.38	4/19/28	980,000	944,468	0.042%
Denny's			29,500	434,240	0.019%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	165,000	166,761	0.007%
Descartes Systems			19,600	664,440	0.029%
DEUTSCHE TELEKOM INT FIN 144A	4.38	6/21/28	2,160,000	2,146,571	0.095%
Diageo			48,814	1,729,397	0.077%
Diamondback Energy			4,934	667,027	0.030%
Direct Line Insurance			337,358	1,423,927	0.063%
DISCOVER FINANCIAL SVS	3.95	11/6/24	415,000	404,770	0.018%
DISCOVER FINANCIAL SVS	4.1	2/9/27	1,085,000	1,037,959	0.046%
DISCOVER FINANCIAL SVS	3.75	3/4/25	1,175,000	1,120,997	0.050%
DNB			118,518	2,494,154	0.110%
DNKN 2017-1A A2I 144A	3.63	11/20/47	337,450	328,805	0.015%
Dollar General			18,196	1,988,823	0.088%
Dollar Tree			22,229	1,812,775	0.080%
DowDuPont			40,869	2,628,285	0.116%
Dril-Quip			3,600	188,100	0.008%
DRMT 2018-2A A1 144A	3.48	4/25/58	895,671	891,197	0.039%
DRMT 2018-3A M1 144A	4.36	8/25/58	250,000	250,000	0.011%
DROCK 2015-1 A	2.2	12/15/22	115,000	113,746	0.005%
DROT 2014-1 A 144A	2.54	5/20/27	68,469	68,433	0.003%
DROT 2015-1 A 144A	2.73	7/20/27	57,643	57,626	0.003%
DROT 2015-2 A 144A	2.99	5/22/28	56,257	56,097	0.002%
DTE Energy			6,788	740,774	0.033%
Duke Energy			17,718	1,417,794	0.063%
DUKE ENERGY CORP	2.65	9/1/26	210,000	190,342	0.008%
Dunkin Brands			9,300	685,596	0.030%
EastGroup Properties, REIT			7,400	707,588	0.031%
E BAY CA MUD BUILD AMERICA	5.87	6/1/40	385,000	478,428	0.021%

Edgewell Personal Care				6,300	291,249	0.013%
EFF 2016-1 A3 144A	2.08	9/20/21	550,000	548,486	0.024%	
EFF 2016-2 A2 144A	1.74	2/22/22	145,934	145,446	0.006%	
EFF 2017-1 A2 144A	2.13	7/20/22	126,989	126,349	0.006%	
EFF 2017-2 A2 144A	1.97	1/20/23	105,943	105,213	0.005%	
EHGVT 2014-A A 144A	2.53	2/25/27	81,398	79,621	0.004%	
Electric Power development			41,700	1,154,245	0.051%	
Electronic Arts			8,181	985,729	0.044%	
Elekta			74,485	1,001,508	0.044%	
Element Fleet Management			156,481	805,635	0.036%	
Ellie Mae			4,134	391,779	0.017%	
Enanta Pharmaceuticals			400	34,184	0.002%	
ENBRIDGE ENERGY PARTNERS	7.38	10/15/45	545,000	721,599	0.032%	
ENBRIDGE INC	6	1/15/77	480,000	463,656	0.021%	
Encana			27,811	364,602	0.016%	
Encore Capital			7,400	265,290	0.012%	
ENEL FINANCE INTL NV 144A	2.75	4/6/23	990,000	923,197	0.041%	
ENEL FINANCE INTL NV 144A	3.63	5/25/27	1,135,000	1,027,673	0.045%	
ENERSIS AMERICAS SA	4	10/25/26	800,000	763,600	0.034%	
Engie			113,787	1,675,200	0.074%	
ENI SPA 144A	4	9/12/23	200,000	198,085	0.009%	
ENI SPA 144A	4.75	9/12/28	595,000	587,852	0.026%	
Entegris			11,700	338,715	0.015%	
Entergy			26,157	2,122,117	0.094%	
EOG Resources			9,986	1,273,914	0.056%	
E.ON			51,606	525,129	0.023%	
EQUATE PETROCHEMICAL BV	4.25	11/3/26	455,000	448,471	0.020%	
Equinix, REIT			152	65,799	0.003%	
Equinor			40,845	1,148,409	0.051%	
Equity Commonwealth, REIT			10,900	349,781	0.015%	
Erste Group Bank			23,244	965,015	0.043%	
ESCO Technologies			7,749	527,319	0.023%	
ESKOM HOLDINGS SOC LTD 144A	6.35	8/10/28	855,000	853,179	0.038%	
Essent			3,400	150,450	0.007%	
ESSEX PORTFOLIO LP	3.38	4/15/26	375,000	353,013	0.016%	
ESSEX PORTFOLIO LP	3.63	5/1/27	580,000	554,803	0.025%	
Essity			39,550	992,756	0.044%	
Euronet Worldwide			5,700	571,254	0.025%	
Eutelsat Communications			39,399	930,818	0.041%	
Eventbrite			1,160	44,045	0.002%	
Evergy			33,283	1,827,902	0.081%	
Evo Payments			2,237	53,464	0.002%	
Exelixis			2,500	44,300	0.002%	
EXPEDIA INC	5	2/15/26	1,535,000	1,563,918	0.069%	
EXPEDIA INC	3.8	2/15/28	570,000	525,185	0.023%	
EXPEDIA INC	4.5	8/15/24	425,000	426,588	0.019%	
Express Scripts Holding			12,807	1,216,793	0.054%	
EXPRESS SCRIPTS HOLDING	4.5	2/25/26	540,000	542,891	0.024%	
EXPRESS SCRIPTS HOLDING	3.4	3/1/27	130,000	120,731	0.005%	
ExxonMobil			31,509	2,678,895	0.119%	
Facebook			65,456	10,764,894	0.476%	
FB Financial			9,307	364,648	0.016%	
FedEx			5,537	1,333,254	0.059%	
Ferrari			2,303	315,304	0.014%	
FHL-15YR GOLD	4.5	1/1/19	508	514	0.000%	
FHL ARM	3.54	9/1/32	474	482	0.000%	
FHLMC 15YR GIANT	6	8/1/22	164	169	0.000%	
FHLMC 15YR GOLD	5	10/1/18	55	55	0.000%	
FHLMC 15YR GOLD	4.5	11/1/18	135	137	0.000%	
FHLMC 15YR GOLD	5.5	11/1/18	43	43	0.000%	
FHLMC 15YR GOLD	5.5	11/1/21	896	903	0.000%	
FHLMC 15YR GOLD	2.5	4/1/30	454,506	440,650	0.019%	
FHLMC 15YR GOLD	4.5	5/1/19	173	175	0.000%	
FHLMC 15YR GOLD	4.5	5/1/19	302	306	0.000%	
FHLMC 15YR GOLD	5	7/1/25	1,899	1,909	0.000%	
FHLMC 15YR GOLD	6	8/1/21	3,670	3,741	0.000%	
FHLMC 15YR GOLD	4.5	9/1/23	14,857	15,359	0.001%	
FHLMC ARM	4.01	10/1/36	8,509	8,951	0.000%	
FHLMC ARM	4.34	10/1/36	8,560	8,852	0.000%	
FHLMC ARM	3.71	11/1/36	14,017	14,805	0.001%	
FHLMC ARM	3.56	1/1/37	13,663	14,337	0.001%	
FHLMC ARM	3.76	12/1/36	7,527	7,966	0.000%	

FHLMC ARM	3.62	2/1/37	28,529	29,691	0.001%
FHLMC ARM	3.68	2/1/37	18,609	19,537	0.001%
FHLMC ARM	3.98	2/1/37	37,706	39,907	0.002%
FHLMC ARM	4.48	7/1/35	4,237	4,456	0.000%
FHLMC GOLD	6	10/1/32	7,020	7,630	0.000%
FHLMC GOLD	5.5	10/1/38	161,617	174,295	0.008%
FHLMC GOLD	4.5	10/1/39	93,382	97,438	0.004%
FHLMC GOLD	4.5	10/1/39	112,394	117,253	0.005%
FHLMC GOLD	4	10/1/40	4,596	4,682	0.000%
FHLMC GOLD	4	10/1/40	2,345	2,388	0.000%
FHLMC GOLD	4.5	10/1/40	161,721	168,743	0.007%
FHLMC GOLD	4.5	10/1/41	273,093	284,941	0.013%
FHLMC GOLD	3.5	10/1/42	266,492	264,272	0.012%
FHLMC GOLD	5	11/1/18	72	72	0.000%
FHLMC GOLD	4	11/1/40	2,208	2,249	0.000%
FHLMC GOLD	4	11/1/40	147,095	149,829	0.007%
FHLMC GOLD	3.5	11/1/42	327,120	323,701	0.014%
FHLMC GOLD	4	1/1/41	229,513	233,779	0.010%
FHLMC GOLD	6	12/1/33	53,865	59,641	0.003%
FHLMC GOLD	5	12/1/35	36,255	38,493	0.002%
FHLMC GOLD	4.5	12/1/39	35,801	37,350	0.002%
FHLMC GOLD	4	12/1/40	686	699	0.000%
FHLMC GOLD	4	12/1/40	19,535	19,898	0.001%
FHLMC GOLD	3	12/1/42	425,383	410,786	0.018%
FHLMC GOLD	4	2/1/41	194,407	198,015	0.009%
FHLMC GOLD	3	2/1/43	55,284	53,269	0.002%
FHLMC GOLD	6.5	3/1/32	5,456	6,036	0.000%
FHLMC GOLD	6	3/1/33	15,883	17,577	0.001%
FHLMC GOLD	5	3/1/40	75,780	80,487	0.004%
FHLMC GOLD	3	3/1/43	18,945	18,252	0.001%
FHLMC GOLD	3	3/1/43	15,498	14,933	0.001%
FHLMC GOLD	3.5	3/1/44	169,991	168,207	0.007%
FHLMC GOLD	7	4/1/32	368	413	0.000%
FHLMC GOLD	6.5	4/1/32	14,740	16,306	0.001%
FHLMC GOLD	5	4/1/40	90,016	95,587	0.004%
FHLMC GOLD	5	4/1/40	6,470	6,871	0.000%
FHLMC GOLD	3	4/1/43	280,538	270,843	0.012%
FHLMC GOLD	3	4/1/43	250,270	241,600	0.011%
FHLMC GOLD	3.5	5/1/43	147,160	145,934	0.006%
FHLMC GOLD	7	6/1/32	1,034	1,060	0.000%
FHLMC GOLD	7	6/1/32	1,555	1,592	0.000%
FHLMC GOLD	4.5	6/1/39	211,569	220,552	0.010%
FHLMC GOLD	5	7/1/40	36,473	38,692	0.002%
FHLMC GOLD	5	8/1/35	47,033	49,709	0.002%
FHLMC GOLD	6	8/1/38	24,721	27,215	0.001%
FHLMC GOLD	6	8/1/38	33,636	37,217	0.002%
FHLMC GOLD	4.5	8/1/39	30,629	31,955	0.001%
FHLMC GOLD	4.5	8/1/40	28,213	29,438	0.001%
FHLMC GOLD	5	8/1/40	67,869	72,086	0.003%
FHLMC GOLD	5	8/1/40	215,245	228,617	0.010%
FHLMC GOLD	4	8/1/40	57,783	58,856	0.003%
FHLMC GOLD	3.5	8/1/42	323,712	321,016	0.014%
FHLMC GOLD	6.5	9/1/32	5,409	5,984	0.000%
FHLMC GOLD	6.5	9/1/34	30,907	34,191	0.002%
FHLMC GOLD	3.5	9/1/42	127,903	126,566	0.006%
FHLMC GOLD	4	9/1/45	451,422	456,745	0.020%
FHLM Gold	4	10/1/41	135,760	138,287	0.006%
FHLM Gold	4	12/1/41	111,982	114,067	0.005%
Fidelity National Information			10,810	1,179,047	0.052%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	565,000	555,526	0.025%
Fiesta Restaurant			10,284	275,097	0.012%
Finisar			11,553	220,085	0.010%
First Bancshares			2,684	104,810	0.005%
FIRSTENERGY CORP	3.9	7/15/27	1,895,000	1,842,124	0.082%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	765,000	774,035	0.034%
First Industrial Realty, REIT			5,179	162,621	0.007%
First Republic Bank			10,663	1,023,648	0.045%
FirstService			7,500	634,950	0.028%
Fiserv			24,340	2,005,129	0.089%
Five9			11,800	515,542	0.023%
Five Below			2,800	364,168	0.016%
Five Prime Therapeutics			1,210	16,843	0.001%

FKMT 2014-1 B2 144A	4.01	11/25/44	214,911	213,691	0.009%
FleetCor Technologies			3,029	690,127	0.031%
FL HURRICANE CATASTROPHE FD SR A	3	7/1/20	335,000	334,799	0.015%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.16	7/1/19	265,000	264,099	0.012%
FNMA 15YR	5.5	10/1/20	2,978	3,005	0.000%
FNMA 15YR	4.5	10/1/26	13,487	13,927	0.001%
FNMA 15YR	3	10/1/28	34,220	33,924	0.002%
FNMA 15YR	3	10/1/30	158,015	156,648	0.007%
FNMA 15YR	3	11/1/28	162,074	160,674	0.007%
FNMA 15YR	2.5	11/1/31	83,863	80,990	0.004%
FNMA 15YR	3.5	11/1/32	630,517	635,248	0.028%
FNMA 15YR	5	1/1/20	12,506	12,887	0.001%
FNMA 15YR	5.5	1/1/21	2,802	2,818	0.000%
FNMA 15YR	3	1/1/27	76,859	76,385	0.003%
FNMA 15YR	5.5	12/1/18	11	11	0.000%
FNMA 15YR	4.5	12/1/20	922	934	0.000%
FNMA 15YR	5	2/1/21	21,027	21,660	0.001%
FNMA 15YR	6	2/1/22	2,036	2,074	0.000%
FNMA 15YR	5.5	4/1/19	186	185	0.000%
FNMA 15YR	4.5	5/1/19	4,865	4,925	0.000%
FNMA 15YR	5	5/1/19	2,564	2,641	0.000%
FNMA 15YR	5.5	5/1/19	1,323	1,323	0.000%
FNMA 15YR	5	5/1/20	4,046	4,170	0.000%
FNMA 15YR	6	5/1/21	27,104	27,744	0.001%
FNMA 15YR	4.5	5/1/22	4,858	4,918	0.000%
FNMA 15YR	2.5	5/1/32	224,039	216,369	0.010%
FNMA 15YR	3.5	5/1/33	859,743	864,668	0.038%
FNMA 15YR	5.5	7/1/19	526	528	0.000%
FNMA 15YR	4.5	7/1/20	3,762	3,808	0.000%
FNMA 15YR	6	8/1/22	790	809	0.000%
FNMA 15YR	3	8/1/27	84,347	83,826	0.004%
FNMA 15YR	2.5	8/1/30	100,786	97,707	0.004%
FNMA 15YR	6	9/1/21	1,857	1,890	0.000%
FNMA 15YR	5	9/1/23	4,001	4,125	0.000%
FNMA 15 YR TBA OCT	2.5	1/1/27	1,595,000	1,538,957	0.068%
FNMA 20YR	3	11/1/36	701,329	683,142	0.030%
FNMA 20YR	3	11/1/36	352,800	344,070	0.015%
FNMA 20YR	3	11/1/36	139,472	136,021	0.006%
FNMA 20YR	3.5	1/1/36	464,831	465,189	0.021%
FNMA 20YR	3	12/1/36	176,887	172,510	0.008%
FNMA 20YR	3.5	2/1/35	50,139	50,178	0.002%
FNMA 30 yr	3.5	10/1/42	546,257	539,096	0.024%
FNMA 30 yr	3.5	10/1/43	128,363	126,680	0.006%
FNMA 30 yr	3.5	1/1/43	299,641	295,712	0.013%
FNMA 30 yr	3	1/1/43	14,396	13,888	0.001%
FNMA 30 yr	3.5	1/1/44	190,871	188,369	0.008%
FNMA 30 yr	3.5	12/1/44	750,472	740,630	0.033%
FNMA 30 yr	3	3/1/43	19,111	18,438	0.001%
FNMA 30 yr	3	3/1/43	16,735	16,144	0.001%
FNMA 30 yr	3	3/1/43	78,999	76,220	0.003%
FNMA 30 yr	3.5	3/1/43	544,983	537,838	0.024%
FNMA 30 yr	3	4/1/33	3,810	3,648	0.000%
FNMA 30 yr	3	4/1/43	15,765	15,209	0.001%
FNMA 30 yr	3	4/1/45	21,665	20,879	0.001%
FNMA 30 yr	3.5	6/1/42	72,256	71,311	0.003%
FNMA 30 yr	3.5	6/1/42	109,577	108,136	0.005%
FNMA 30 yr	3.5	7/1/42	941,677	929,333	0.041%
FNMA 30 yr	3.5	7/1/42	96,856	95,586	0.004%
FNMA 30 yr	3.5	8/1/42	193,179	190,645	0.008%
FNMA 30 yr	3	8/1/43	191,692	184,941	0.008%
FNMA 30 yr	3.5	9/1/42	250,137	246,850	0.011%
FNMA 30 yr	3	9/1/44	37,831	36,502	0.002%
FNMA 30 YR	5.5	10/1/35	37,683	40,725	0.002%
FNMA 30 YR	5	10/1/35	51,897	55,118	0.002%
FNMA 30 YR	5	10/1/35	15,871	16,855	0.001%
FNMA 30 YR	6.5	10/1/37	1,005	1,102	0.000%
FNMA 30 YR	6.5	10/1/37	18,000	20,259	0.001%
FNMA 30 YR	6	10/1/38	38,959	42,908	0.002%
FNMA 30 YR	6	10/1/40	14,336	15,801	0.001%
FNMA 30 YR	4	10/1/41	154,220	156,903	0.007%
FNMA 30 YR	3	10/1/42	105,426	101,863	0.005%
FNMA 30 YR	3	10/1/42	82,310	79,549	0.004%

FNMA 30 YR	3	10/1/42	245,242	236,981	0.010%
FNMA 30 YR	3	10/1/46	77,926	75,103	0.003%
FNMA 30 YR	3	10/1/46	95,051	91,195	0.004%
FNMA 30 YR	3	10/1/46	1,446,943	1,388,203	0.061%
FNMA 30 YR	3	10/1/46	430,838	412,946	0.018%
FNMA 30 YR	3	10/1/46	500,940	480,286	0.021%
FNMA 30 YR	5.5	11/1/35	27,568	29,784	0.001%
FNMA 30 YR	5.5	11/1/35	55,772	60,203	0.003%
FNMA 30 YR	5.5	11/1/36	59,322	64,044	0.003%
FNMA 30 YR	5.5	11/1/36	53,088	57,319	0.003%
FNMA 30 YR	6.5	11/1/36	8,252	9,047	0.000%
FNMA 30 YR	6	11/1/38	2,934	3,232	0.000%
FNMA 30 YR	4.5	11/1/39	22,294	23,217	0.001%
FNMA 30 YR	4	11/1/40	348,406	354,651	0.016%
FNMA 30 YR	4	11/1/40	63,924	65,035	0.003%
FNMA 30 YR	4	11/1/40	72,286	73,542	0.003%
FNMA 30 YR	4.5	11/1/40	470,591	489,749	0.022%
FNMA 30 YR	4	11/1/41	107,687	109,557	0.005%
FNMA 30 YR	2.5	11/1/42	68,588	63,618	0.003%
FNMA 30 YR	4	11/1/43	633,823	644,820	0.029%
FNMA 30 YR	3.5	11/1/45	1,341,544	1,325,960	0.059%
FNMA 30 YR	3	11/1/46	887,181	849,837	0.038%
FNMA 30 YR	3	11/1/46	626,659	600,823	0.027%
FNMA 30 YR	3	11/1/46	659,129	631,515	0.028%
FNMA 30 YR	3	11/1/46	310,664	297,761	0.013%
FNMA 30 YR	3	11/1/46	154,206	147,941	0.007%
FNMA 30 YR	3	11/1/46	233,818	224,324	0.010%
FNMA 30 YR	3	11/1/46	101,940	97,802	0.004%
FNMA 30 YR	3.5	11/1/46	190,668	188,453	0.008%
FNMA 30 YR	4.5	11/1/47	631,062	656,891	0.029%
FNMA 30 YR	3	11/1/47	479,395	459,180	0.020%
FNMA 30 YR	7	1/1/31	228	230	0.000%
FNMA 30 YR	5.5	1/1/36	27,425	29,625	0.001%
FNMA 30 YR	5.5	1/1/36	31,633	34,372	0.002%
FNMA 30 YR	5.5	1/1/36	81,049	87,587	0.004%
FNMA 30 YR	4	1/1/41	50,961	51,847	0.002%
FNMA 30 YR	4.5	1/1/42	11,138	11,600	0.001%
FNMA 30 YR	4	1/1/42	265,920	270,545	0.012%
FNMA 30 YR	2.5	1/1/43	361,364	336,013	0.015%
FNMA 30 YR	3.5	1/1/44	354,485	352,255	0.016%
FNMA 30 YR	3.5	1/1/46	160,375	158,512	0.007%
FNMA 30 YR	3.5	1/1/46	459,161	453,827	0.020%
FNMA 30 YR	3.5	1/1/46	342,385	338,408	0.015%
FNMA 30 YR	3.5	1/1/46	301,235	297,736	0.013%
FNMA 30 YR	3	1/1/47	167,270	160,469	0.007%
FNMA 30 YR	6.5	12/1/32	4,160	4,579	0.000%
FNMA 30 YR	5.5	12/1/34	16,080	17,432	0.001%
FNMA 30 YR	5.5	12/1/35	86,519	93,511	0.004%
FNMA 30 YR	5.5	12/1/35	28,484	30,787	0.001%
FNMA 30 YR	5	12/1/36	800	850	0.000%
FNMA 30 YR	6.5	12/1/36	4,277	4,689	0.000%
FNMA 30 YR	6.5	12/1/36	1,112	1,254	0.000%
FNMA 30 YR	5.5	12/1/38	54,959	59,398	0.003%
FNMA 30 YR	5.5	12/1/39	66,101	71,244	0.003%
FNMA 30 YR	4.5	12/1/39	81,533	84,892	0.004%
FNMA 30 YR	4.5	12/1/39	115,455	120,260	0.005%
FNMA 30 YR	4	12/1/40	142,175	144,636	0.006%
FNMA 30 YR	4	12/1/40	239,867	244,035	0.011%
FNMA 30 YR	4.5	12/1/40	196,514	204,515	0.009%
FNMA 30 YR	4	12/1/40	179,896	183,023	0.008%
FNMA 30 YR	3.5	12/1/41	22,858	22,674	0.001%
FNMA 30 YR	4	12/1/41	288,353	293,365	0.013%
FNMA 30 YR	3.5	12/1/45	2,994,389	2,959,604	0.131%
FNMA 30 YR	3.5	12/1/45	845,173	835,355	0.037%
FNMA 30 YR	4	12/1/45	842,626	854,413	0.038%
FNMA 30 YR	4	12/1/45	118,090	119,742	0.005%
FNMA 30 YR	4	12/1/45	224,841	227,469	0.010%
FNMA 30 YR	3.5	12/1/45	189,040	186,844	0.008%
FNMA 30 YR	3	12/1/46	503,201	482,762	0.021%
FNMA 30 YR	3	12/1/46	744,484	714,236	0.032%
FNMA 30 YR	3	12/1/46	490,920	470,676	0.021%
FNMA 30 YR	3	12/1/46	740,847	711,197	0.031%

FNMA 30 YR	3	12/1/46	1,792,611	1,719,780	0.076%
FNMA 30 YR	3	12/1/46	261,436	250,656	0.011%
FNMA 30 YR	3	12/1/46	126,972	121,816	0.005%
FNMA 30 YR	6	2/1/34	13,930	15,231	0.001%
FNMA 30 YR	5.5	2/1/35	5,665	6,123	0.000%
FNMA 30 YR	6	2/1/36	58,149	64,015	0.003%
FNMA 30 YR	6	2/1/37	88,259	97,280	0.004%
FNMA 30 YR	6	2/1/37	9,279	10,195	0.000%
FNMA 30 YR	6	2/1/37	68,994	75,918	0.003%
FNMA 30 YR	5	2/1/38	13,425	14,254	0.001%
FNMA 30 YR	5.5	2/1/38	54,799	59,215	0.003%
FNMA 30 YR	5.5	2/1/38	16,500	17,824	0.001%
FNMA 30 YR	4.5	2/1/40	74,918	77,997	0.003%
FNMA 30 YR	4	2/1/41	131,108	133,387	0.006%
FNMA 30 YR	4	2/1/41	38,019	38,680	0.002%
FNMA 30 YR	4.5	2/1/41	151,147	157,300	0.007%
FNMA 30 YR	4	2/1/41	787,335	801,503	0.035%
FNMA 30 YR	5	2/1/42	18,198	19,354	0.001%
FNMA 30 YR	2.5	2/1/43	471,683	438,653	0.019%
FNMA 30 YR	3	2/1/44	22,066	21,267	0.001%
FNMA 30 YR	4	2/1/47	190,047	192,163	0.009%
FNMA 30 YR	6	3/1/33	39,650	43,665	0.002%
FNMA 30 YR	5	3/1/34	72,803	77,298	0.003%
FNMA 30 YR	5	3/1/36	155,678	165,321	0.007%
FNMA 30 YR	5.5	3/1/36	14,222	15,355	0.001%
FNMA 30 YR	6	3/1/37	25,728	28,351	0.001%
FNMA 30 YR	6	3/1/37	270,194	297,752	0.013%
FNMA 30 YR	4.5	3/1/41	160,403	166,927	0.007%
FNMA 30 YR	4	3/1/42	27,296	27,770	0.001%
FNMA 30 YR	2.5	3/1/43	155,763	144,836	0.006%
FNMA 30 YR	2.5	3/1/43	76,756	71,372	0.003%
FNMA 30 YR	3	3/1/43	1,228,150	1,188,006	0.053%
FNMA 30 YR	3.5	3/1/44	140,213	139,015	0.006%
FNMA 30 YR	3.5	3/1/45	734,650	728,757	0.032%
FNMA 30 YR	4	3/1/46	1,178,167	1,191,906	0.053%
FNMA 30 YR	3.5	3/1/48	2,237,790	2,203,483	0.098%
FNMA 30 YR	7	4/1/32	255	287	0.000%
FNMA 30 YR	5.5	4/1/35	8,603	9,297	0.000%
FNMA 30 YR	5	4/1/35	17,591	18,677	0.001%
FNMA 30 YR	5	4/1/35	99,495	105,639	0.005%
FNMA 30 YR	5	4/1/35	10,798	11,464	0.001%
FNMA 30 YR	6	4/1/40	14,745	16,250	0.001%
FNMA 30 YR	4.5	4/1/42	112,685	117,273	0.005%
FNMA 30 YR	3.5	4/1/43	21,239	21,068	0.001%
FNMA 30 YR	3.5	4/1/43	45,521	45,100	0.002%
FNMA 30 YR	3	4/1/43	464,996	448,906	0.020%
FNMA 30 YR	3	4/1/43	492,005	475,102	0.021%
FNMA 30 YR	2.5	4/1/43	136,874	127,278	0.006%
FNMA 30 YR	3.5	4/1/43	119,087	118,095	0.005%
FNMA 30 YR	4	4/1/44	261,349	265,891	0.012%
FNMA 30 YR	3.5	4/1/47	46,957	46,315	0.002%
FNMA 30 YR	6	5/1/33	3,923	4,321	0.000%
FNMA 30 YR	5.5	5/1/39	113,248	123,362	0.005%
FNMA 30 YR	6.5	5/1/40	44,107	49,227	0.002%
FNMA 30 YR	6.5	5/1/40	35,780	39,475	0.002%
FNMA 30 YR	5	5/1/40	74,398	79,163	0.004%
FNMA 30 YR	4.5	5/1/41	415,737	432,658	0.019%
FNMA 30 YR	6	5/1/42	46,168	50,886	0.002%
FNMA 30 YR	4	5/1/42	253,472	257,874	0.011%
FNMA 30 YR	5	5/1/42	31,613	33,618	0.001%
FNMA 30 YR	3.5	5/1/42	379,721	376,672	0.017%
FNMA 30 YR	4	5/1/47	32,300	32,636	0.001%
FNMA 30 YR	4.5	5/1/48	1,355,716	1,412,245	0.062%
FNMA 30 YR	4.5	5/1/48	1,230,358	1,270,093	0.056%
FNMA 30 YR	3	6/1/33	15,851	15,208	0.001%
FNMA 30 YR	5	6/1/35	13,310	14,132	0.001%
FNMA 30 YR	5	6/1/35	6,528	6,930	0.000%
FNMA 30 YR	5	6/1/35	39,111	41,522	0.002%
FNMA 30 YR	5	6/1/41	17,249	18,343	0.001%
FNMA 30 YR	3.5	6/1/43	86,555	85,858	0.004%
FNMA 30 YR	3.5	6/1/43	20,485	20,320	0.001%
FNMA 30 YR	4	6/1/45	2,509,529	2,539,520	0.112%

FNMA 30 YR	3.5	6/1/46	549,204	545,633	0.024%
FNMA 30 YR	7	7/1/32	3,192	3,564	0.000%
FNMA 30 YR	6.5	7/1/32	7,562	8,291	0.000%
FNMA 30 YR	5	7/1/35	271,312	288,146	0.013%
FNMA 30 YR	6.5	7/1/36	147,738	165,437	0.007%
FNMA 30 YR	5.5	7/1/36	61,201	66,249	0.003%
FNMA 30 YR	5	7/1/37	3,401	3,611	0.000%
FNMA 30 YR	4.5	7/1/39	20,583	21,435	0.001%
FNMA 30 YR	5	7/1/42	71,118	75,621	0.003%
FNMA 30 YR	3.5	7/1/43	192,879	191,328	0.008%
FNMA 30 YR	3.5	7/1/43	54,563	54,010	0.002%
FNMA 30 YR	3.5	7/1/44	222,523	220,646	0.010%
FNMA 30 YR	3.5	7/1/47	569,772	561,622	0.025%
FNMA 30 YR	4	7/1/48	2,939,204	2,969,373	0.131%
FNMA 30 YR	7	8/1/31	2,230	2,490	0.000%
FNMA 30 YR	6	8/1/34	326,546	359,653	0.016%
FNMA 30 YR	6.5	8/1/36	415	455	0.000%
FNMA 30 YR	6	8/1/37	341,524	376,101	0.017%
FNMA 30 YR	5.5	8/1/37	32,665	35,306	0.002%
FNMA 30 YR	5.5	8/1/37	44,254	47,832	0.002%
FNMA 30 YR	5.5	8/1/37	2,506	2,709	0.000%
FNMA 30 YR	6.5	8/1/37	14,311	15,836	0.001%
FNMA 30 YR	5.5	8/1/37	4,998	5,401	0.000%
FNMA 30 YR	5.5	8/1/37	36,352	39,288	0.002%
FNMA 30 YR	5.5	8/1/37	94,470	102,108	0.005%
FNMA 30 YR	6.5	8/1/38	25,425	28,289	0.001%
FNMA 30 YR	6	8/1/38	40,831	45,102	0.002%
FNMA 30 YR	5	8/1/38	1,480	1,572	0.000%
FNMA 30 YR	4.5	8/1/39	27,869	29,028	0.001%
FNMA 30 YR	4.5	8/1/40	24,638	25,641	0.001%
FNMA 30 YR	4	8/1/42	360,539	366,806	0.016%
FNMA 30 YR	3.5	8/1/43	45,673	45,279	0.002%
FNMA 30 YR	3	8/1/43	105,556	101,731	0.005%
FNMA 30 YR	3.5	8/1/43	54,791	54,349	0.002%
FNMA 30 YR	4.5	8/1/47	690,384	713,347	0.032%
FNMA 30 YR	3.5	8/1/56	752,190	738,360	0.033%
FNMA 30 YR	6.5	9/1/36	8,042	8,914	0.000%
FNMA 30 YR	6	9/1/38	110,970	122,294	0.005%
FNMA 30 YR	5.5	9/1/38	93,951	101,525	0.004%
FNMA 30 YR	4.5	9/1/39	35,522	36,991	0.002%
FNMA 30 YR	6	9/1/39	145,776	159,669	0.007%
FNMA 30 YR	4.5	9/1/40	14,673	15,269	0.001%
FNMA 30 YR	4.5	9/1/40	159,537	166,032	0.007%
FNMA 30 YR	4	9/1/41	263,187	267,764	0.012%
FNMA 30 YR	5.5	9/1/41	3,539	3,825	0.000%
FNMA 30 YR	4.5	9/1/42	73,070	75,985	0.003%
FNMA 30 YR	3.5	9/1/43	302,573	300,140	0.013%
FNMA 30 YR	3.5	9/1/44	104,738	103,522	0.005%
FNMA 30 YR	3.5	9/1/45	581,697	574,940	0.025%
FNMA 30 YR	4	9/1/45	74,038	74,879	0.003%
FNMA 30 YR	4	9/1/46	57,164	57,815	0.003%
FNMA 30YR	4	11/1/40	895,013	908,442	0.040%
FNMA 30YR	6.5	7/1/32	35,468	39,533	0.002%
FNMA 30 YR TBA OCT	4.5	1/1/35	934,950	964,496	0.043%
FNMA 30 YR TBA OCT	3	1/1/42	840,000	803,818	0.036%
FNMA ARM	4.55	8/1/36	19,836	20,774	0.001%
FNR 2018-44 PC	4	6/25/44	717,518	726,690	0.032%
FNS 319 2	6.5	2/25/32	3,068	686	0.000%
Fortive			11,445	963,669	0.043%
FORTIVE CORPORATION CVT 5.000000 A			349	372,987	0.017%
Franco-Nevada			2,000	125,111	0.006%
Franklin Resources			18,129	551,303	0.024%
FREMF 2018-K731 B 144A	3.91	2/25/25	390,000	376,950	0.017%
Fresenius			34,619	2,538,620	0.112%
G1 therapeutics			1,125	58,826	0.003%
GALC 2017-1 A2 144A	1.72	4/22/19	7,703	7,699	0.000%
GALC 2017-1 A3 144A	2.06	6/22/20	100,000	99,513	0.004%
GALXY 2018-29A A 144A	3.1	11/15/26	645,000	639,952	0.028%
GALXY 2018-29A B 144A	3.71	11/15/26	250,000	248,113	0.011%
Gam Holding			40,093	285,087	0.013%
GCBSL 2018-39A A1 144A	3.47	10/20/28	780,000	780,000	0.035%
GCP Applied Technologies			5,900	156,645	0.007%

GENERAL MOTORS CO	3.14	8/7/20	485,000	486,377	0.022%
Genesee & Wyoming			1,400	127,386	0.006%
Gentherm			10,503	477,361	0.021%
GFMT 2018-1 A23 144A	3.5	11/25/57	454,817	445,531	0.020%
GFORT 2016-1 B 144A	2.41	5/17/21	130,000	129,491	0.006%
GFORT 2016-1 C 144A	2.85	5/17/21	100,000	99,513	0.004%
GFORT 2017-1 A1 144A	2.22	1/18/22	480,000	474,891	0.021%
GFORT 2017-1 C 144A	2.97	1/18/22	820,000	816,930	0.036%
GFORT 2017-2 C 144A	2.63	7/15/22	290,000	285,215	0.013%
GFORT 2017-3 B 144A	2.26	8/16/21	735,000	729,975	0.032%
GFORT 2018-1 A 144A	2.36	3/15/22	1,555,000	1,555,978	0.069%
GFORT 2018-1 C 144A	3.25	3/15/22	965,000	962,910	0.043%
Gibraltar Industries			10,233	466,625	0.021%
Gilead Sciences			3,253	251,164	0.011%
GlaxoSmithKline, ADR			47,700	1,916,109	0.085%
Global Blood Therapeutics			4,733	179,854	0.008%
Global Payments			19,951	2,541,757	0.112%
GLP CAPITAL LP / FIN II	5.25	6/1/25	170,000	172,550	0.008%
GlycoMimetics			3,453	49,723	0.002%
GMALT 2016-2 B	2.08	3/20/20	350,000	348,637	0.015%
GMALT 2016-2 C	2.58	3/20/20	215,000	214,736	0.010%
GMCAR 2017-1A C 144A	2.45	7/17/23	100,000	97,826	0.004%
GMCAR 2017-3A C 144A	2.52	3/16/23	200,000	194,759	0.009%
GNMA 15 YR PLAT	6	4/15/36	3,388	3,699	0.000%
GNMA 30 YR	5	10/15/39	37,465	39,787	0.002%
GNMA 30 YR	3.5	2/15/45	92,603	92,267	0.004%
GNMA 30 YR	7.5	6/15/32	5,463	5,732	0.000%
GNMA 30 YR	5	9/15/39	47,185	50,118	0.002%
GNMA 30 YR PLAT	5.5	10/15/38	57,195	62,118	0.003%
GNMA 30 YR PLAT	5	12/15/39	173,845	184,667	0.008%
GNMA 30 YR PLAT	5	2/15/40	77,746	83,335	0.004%
GNMA 30 YR PLAT	5	2/15/40	77,746	83,335	0.004%
GNMA 30 YR PLAT	5	6/15/40	84,689	89,942	0.004%
GNMA 30 YR PLAT	3	7/15/43	49,509	48,159	0.002%
GNMA 30 YR PLAT	4.5	9/15/45	53,259	55,563	0.002%
GNMA II 30 YR	4	1/20/48	370,711	377,279	0.017%
GNMA II 30 YR	6	12/20/38	56,704	62,150	0.003%
GNMA II 30 YR	3.5	2/20/46	369,074	368,328	0.016%
GNMA II 30 YR	3.5	2/20/48	844,153	838,606	0.037%
GNMA II 30 YR	3.5	2/20/48	591,483	587,718	0.026%
GNMA II 30 YR	3.5	3/20/43	251,227	249,904	0.011%
GNMA II 30 YR	4	5/20/48	360,184	362,559	0.016%
GNMA II 30 YR	3.5	6/20/43	302,806	301,752	0.013%
GNMA II 30 YR	5.5	6/20/44	179,913	194,589	0.009%
GNMA II 30 YR	4	6/20/48	371,643	374,094	0.017%
GNMA II 30 YR	4.5	9/20/47	156,408	161,829	0.007%
GNMA II 30 YR	5	9/20/47	1,023,901	1,070,393	0.047%
GNMA II TBA OCT	5	1/1/33	715,000	746,616	0.033%
GNMA II 30 YR	5	10/20/39	43,890	46,872	0.002%
GNMA II 30 YR	4.5	10/20/40	58,960	61,817	0.003%
GNMA II 30 YR	5	10/20/40	18,272	19,485	0.001%
GNMA II 30 YR	3.5	10/20/44	365,050	364,230	0.016%
GNMA II 30 YR	3.5	10/20/44	47,146	46,957	0.002%
GNMA II 30 YR	3.5	10/20/45	73,016	72,736	0.003%
GNMA II 30 YR	3.5	10/20/45	95,061	94,697	0.004%
GNMA II 30 YR	5	10/20/47	967,231	1,011,150	0.045%
GNMA II 30 YR	4.5	11/20/39	24,415	25,607	0.001%
GNMA II 30 YR	5	11/20/39	18,780	20,009	0.001%
GNMA II 30 YR	4.5	11/20/40	448,015	469,688	0.021%
GNMA II 30 YR	3.5	11/20/42	8,701	8,661	0.000%
GNMA II 30 YR	4	11/20/42	14,549	14,922	0.001%
GNMA II 30 YR	3	11/20/46	306,994	297,793	0.013%
GNMA II 30 YR	3	11/20/46	1,115,156	1,081,560	0.048%
GNMA II 30 YR	5	11/20/47	432,428	452,063	0.020%
GNMA II 30 YR	5.5	1/20/36	177,590	190,996	0.008%
GNMA II 30 YR	4.5	1/20/41	318,433	333,823	0.015%
GNMA II 30 YR	4.5	1/20/46	58,258	61,035	0.003%
GNMA II 30 YR	3.5	1/20/46	24,330	24,227	0.001%
GNMA II 30 YR	5	1/20/48	685,433	716,556	0.032%
GNMA II 30 YR	6.5	12/20/33	2,183	2,429	0.000%
GNMA II 30 YR	2.5	12/20/42	275,616	261,534	0.012%
GNMA II 30 YR	3.5	12/20/42	197,172	197,185	0.009%

GNMA II 30 YR	5	12/20/47	788,580	824,387	0.036%
GNMA II 30 YR	4	2/20/41	19,355	19,862	0.001%
GNMA II 30 YR	2.5	2/20/43	20,131	19,102	0.001%
GNMA II 30 YR	3.5	2/20/43	71,199	71,203	0.003%
GNMA II 30 YR	4	2/20/44	479,865	491,821	0.022%
GNMA II 30 YR	3.5	2/20/45	61,314	61,068	0.003%
GNMA II 30 YR	4.5	3/20/41	45,889	48,110	0.002%
GNMA II 30 YR	5	3/20/41	196,947	209,316	0.009%
GNMA II 30 YR	4.5	3/20/47	811,542	846,703	0.037%
GNMA II 30 YR	5	4/20/40	35,654	37,957	0.002%
GNMA II 30 YR	3.5	4/20/45	18,857	18,779	0.001%
GNMA II 30 YR	3	4/20/46	206,399	200,436	0.009%
GNMA II 30 YR	4.5	5/20/40	104,986	110,064	0.005%
GNMA II 30 YR	5	5/20/40	11,984	12,797	0.001%
GNMA II 30 YR	3.5	5/20/45	37,057	36,904	0.002%
GNMA II 30 YR	3.5	5/20/45	81,529	81,193	0.004%
GNMA II 30 YR	3	5/20/46	21,622	21,004	0.001%
GNMA II 30 YR	3	5/20/46	56,154	54,595	0.002%
GNMA II 30 YR	4	5/20/47	1,849,203	1,887,576	0.084%
GNMA II 30 YR	5	5/20/48	397,834	416,219	0.018%
GNMA II 30 YR	5.5	5/20/48	1,225,627	1,293,595	0.057%
GNMA II 30 YR	5	5/20/48	136,075	144,373	0.006%
GNMA II 30 YR	5	6/20/40	37,936	40,927	0.002%
GNMA II 30 YR	3	6/20/46	119,769	116,265	0.005%
GNMA II 30 YR	5	6/20/47	187,609	196,510	0.009%
GNMA II 30 YR	5	6/20/48	152,461	160,812	0.007%
GNMA II 30 YR	5	6/20/48	158,006	167,641	0.007%
GNMA II 30 YR	5	7/20/39	34,020	36,380	0.002%
GNMA II 30 YR	3.5	7/20/42	133,478	133,486	0.006%
GNMA II 30 YR	4	7/20/42	201,912	207,143	0.009%
GNMA II 30 YR	4.5	7/20/46	73,904	77,424	0.003%
GNMA II 30 YR	3	7/20/46	584,123	566,887	0.025%
GNMA II 30 YR	3	7/20/46	54,334	52,822	0.002%
GNMA II 30 YR	3	7/20/46	104,964	101,955	0.005%
GNMA II 30 YR	3	7/20/46	100,191	97,325	0.004%
GNMA II 30 YR	3	7/20/46	149,483	145,207	0.006%
GNMA II 30 YR	3	7/20/46	35,712	34,688	0.002%
GNMA II 30 YR	3	7/20/46	194,885	189,316	0.008%
GNMA II 30 YR	5	7/20/47	124,576	130,233	0.006%
GNMA II 30 YR	4.5	7/20/47	933,423	965,773	0.043%
GNMA II 30 YR	4.5	7/20/48	1,069,013	1,106,063	0.049%
GNMA II 30 YR	5	7/20/48	1,025,668	1,073,926	0.048%
GNMA II 30 YR	5	7/20/48	59,865	63,506	0.003%
GNMA II 30 YR	5	7/20/48	329,215	350,668	0.016%
GNMA II 30 YR	5	8/20/40	14,078	14,917	0.001%
GNMA II 30 YR	5	8/20/41	92,894	98,720	0.004%
GNMA II 30 YR	3.5	8/20/42	71,140	71,145	0.003%
GNMA II 30 YR	4	8/20/42	109,701	112,539	0.005%
GNMA II 30 YR	4.5	8/20/46	118,640	124,220	0.005%
GNMA II 30 YR	3	8/20/46	836,820	812,512	0.036%
GNMA II 30 YR	3	8/20/46	47,522	46,134	0.002%
GNMA II 30 YR	3	8/20/46	75,194	73,047	0.003%
GNMA II 30 YR	3	8/20/46	82,091	79,810	0.004%
GNMA II 30 YR	4.5	8/20/47	98,555	101,970	0.005%
GNMA II 30 YR	5	8/20/47	219,474	229,439	0.010%
GNMA II 30 YR	5	8/20/48	309,491	323,623	0.014%
GNMA II 30 YR	5	8/20/48	109,881	116,565	0.005%
GNMA II 30 YR	4.5	9/20/40	176,154	184,681	0.008%
GNMA II 30 YR	3.5	9/20/42	581,139	581,177	0.026%
GNMA II 30 YR	4	9/20/42	17,209	17,653	0.001%
GNMA II 30 YR	4.5	9/20/46	96,600	101,117	0.004%
GNMA II 30 YR	3	9/20/46	44,970	43,661	0.002%
GNMA II 30 YR	3	9/20/46	47,963	46,595	0.002%
GNMA II 30 YR	5	9/20/48	720,000	752,877	0.033%
GNMA II 30 YR	5	9/20/48	55,000	58,584	0.003%
GNR 2010-103 IN	4.5	2/20/39	9,337	469	0.000%
GNR 2011-41 AI	4.5	12/20/39	91,940	5,701	0.000%
GNR 2011-88 EI	4.5	11/20/39	14,257	817	0.000%
GNR 2012-94 BI	4	5/20/37	304,649	40,429	0.002%
GNR 2013-24 OI	4	2/20/43	111,930	24,231	0.001%
GNR 2013-82 IG	3.5	5/20/43	131,790	29,145	0.001%
GNR 2014-160 DI	3.5	4/20/39	162,070	17,016	0.001%

GNR 2017-184 JH	3	12/20/47	531,603	521,544	0.023%
GNR 2018-8 DA	3	11/20/47	418,751	415,002	0.018%
GN Store Nord			25,126	1,223,042	0.054%
GOLDMAN SACHS GROUP INC	3.5	11/16/26	1,170,000	1,110,701	0.049%
GOLDMAN SACHS GROUP INC	5.75	1/24/22	1,500,000	1,595,627	0.071%
GOLDMAN SACHS GROUP INC	3	4/26/22	1,010,000	988,707	0.044%
GOLDMAN SACHS GROUP INC	2.91	6/5/23	1,535,000	1,484,394	0.066%
GOLDMAN SACHS GROUP INC	3.69	6/5/28	1,000,000	950,410	0.042%
Goosehead Insurance			3,454	116,987	0.005%
GOVT NATL MTG ASSN I	7.5	11/15/25	1,325	1,357	0.000%
GOVT NATL MTG ASSN I	7.5	12/15/25	225	226	0.000%
GOVT NATL MTG ASSN I	8	3/15/22	221	221	0.000%
GOVT NATL MTG ASSN I	8	3/15/22	267	268	0.000%
GOVT NATL MTG ASSN II	8	10/20/25	405	430	0.000%
GOVT NATL MTG ASSN II30Y	7	2/20/27	5,983	6,638	0.000%
GOVT NATL MTG ASSN II30Y	7	7/20/27	251	255	0.000%
Graco			7,700	356,818	0.016%
GRAIN SPECTRUM FUNDING 144A	4	10/10/18	515,000	514,954	0.023%
Great Portland Estates			57,475	500,717	0.022%
GrubHub			2,930	406,157	0.018%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	92,450	90,266	0.004%
GSMS 2013-GC16 B	5.16	11/10/46	1,280,000	1,348,729	0.060%
GSMS 2014-GC26 A5	3.63	11/10/47	265,000	264,987	0.012%
GTP ACQUISITION PARTNERS 144A	2.35	6/15/20	755,000	738,345	0.033%
GTT Communications			7,600	329,840	0.015%
Guaranty Bancorp			7,900	234,630	0.010%
Guidewire Software			800	80,808	0.004%
GWT 2017-WOLF A 144A	3.16	9/15/34	895,000	895,279	0.040%
GWT 2017-WOLF B 144A	3.36	9/15/34	460,000	460,288	0.020%
HALFMOON PARENT INC 144A	4.38	10/15/28	490,000	487,267	0.022%
HALFMOON PARENT INC 144A	4.13	11/15/25	1,320,000	1,316,641	0.058%
HALFMOON PARENT INC 144A	4.9	12/15/48	550,000	550,030	0.024%
HALST 2016-B A4 144A	1.68	4/15/20	100,000	99,819	0.004%
HALST 2016-C A3 144A	1.49	2/18/20	299,596	299,161	0.013%
HALST 2017-C A3 144A	2.12	2/16/21	265,000	262,873	0.012%
Hamamatsu Photonics KK			14,200	565,536	0.025%
Hanger			7,600	158,308	0.007%
Hanover Insurance Group			4,400	542,828	0.024%
Harris			8,822	1,492,771	0.066%
HART 2016-B D	2.68	9/15/23	365,000	357,306	0.016%
Hawaiian Airlines			8,400	336,840	0.015%
Haynes International			7,200	255,600	0.011%
HCA Healthcare			2,364	328,880	0.015%
HEALTHCARE REALTY TRUST	3.63	1/15/28	575,000	534,897	0.024%
Healthcare Services			5,500	223,410	0.010%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	570,000	589,135	0.026%
Heritage Commerce			17,216	256,863	0.011%
Heritage-Crystal Clean			5,100	108,885	0.005%
Heritage Financial Corp.			8,200	288,230	0.013%
HESS CORP	4.3	4/1/27	820,000	792,568	0.035%
HESS CORP	5.8	4/1/47	585,000	615,486	0.027%
HGVT 2014-AA A 144A	1.77	11/25/26	121,428	119,334	0.005%
HGVT 2017-AA A 144A	2.66	12/26/28	86,625	84,981	0.004%
HIGHWOODS REALTY LP	4.13	3/15/28	570,000	554,802	0.025%
HILT 2018-ORL A 144A	2.93	12/15/34	845,000	844,474	0.037%
Hilton Worldwide Holdings			10,426	842,212	0.037%
HLA 2014-3A AR 144A	3.45	10/22/25	455,000	454,636	0.020%
HMS Holdings			15,500	508,555	0.023%
HNGRY 2018-1A AI 144A	4.25	6/20/48	435,000	434,465	0.019%
HNGRY 2018-1A AII 144A	4.96	6/20/48	550,000	550,242	0.024%
Hologic			24,014	984,094	0.044%
Home Bancshares			22,700	497,130	0.022%
Home Depot			5,240	1,085,466	0.048%
Honda Motor			23,200	698,697	0.031%
Honeywell International			28,063	4,669,683	0.207%
HONK 2018-1A A2 144A	4.74	4/20/48	79,800	79,308	0.004%
Hope Bancorp			11,800	190,806	0.008%
HPLY 2017-HIT A 144A	2.98	5/8/30	160,000	160,099	0.007%
HSBC HOLDINGS PLC	2.65	1/5/22	365,000	353,587	0.016%
HSBC HOLDINGS PLC	3.95	5/18/24	205,000	203,463	0.009%
HSBC HOLDINGS PLC	2.95	5/25/21	575,000	566,155	0.025%
HSBC HOLDINGS PLC	6.38	9/30/65	640,000	633,600	0.028%

Humana			4,509	1,526,387	0.068%
HUMANA INC	3.85	10/1/24	295,000	291,691	0.013%
HUNT 2016-1 A4	1.93	4/15/22	400,000	394,164	0.017%
Huron Consulting Group			1,150	56,810	0.003%
IAC/InterActiveCorp			111	24,056	0.001%
IHPT 2018-STAY A 144A	2.86	1/15/33	280,000	279,833	0.012%
IHS Markit			713	38,473	0.002%
Illinois Tool Works			1,706	240,751	0.011%
Illumina			145	53,224	0.002%
ImmunoGen			2,183	20,673	0.001%
Immunomedics			7,700	160,391	0.007%
IMPERIAL TOBACCO FINANCE 144A	2.95	7/21/20	835,000	826,544	0.037%
Independence			276,941	932,835	0.041%
Independent Bank Group			3,659	242,592	0.011%
INDONESIA	2.95	1/11/23	1,010,000	967,228	0.043%
INDONESIA 144A	3.7	1/8/22	655,000	651,502	0.029%
INDONESIA 144A	3.75	4/25/22	910,000	904,303	0.040%
Infosys, ADR			99,800	1,014,966	0.045%
ING BANK NV	4.13	11/21/23	825,000	824,703	0.036%
ING Groep			147,716	1,917,220	0.085%
Inphi			9,300	353,214	0.016%
Insmed			14,180	286,720	0.013%
Intercontinental Exchange			55,313	4,142,391	0.183%
International Paper			70,599	3,469,941	0.154%
INTERPUBLIC GROUP COS	3.75	2/15/23	40,000	39,592	0.002%
INTERPUBLIC GROUP COS	4	3/15/22	205,000	204,434	0.009%
Intesa Sanpaolo			399,886	1,018,882	0.045%
INTESA SANPAOLO SPA 144A	3.88	1/12/28	435,000	368,438	0.016%
Intuit			16,579	3,770,065	0.167%
Intuitive Surgical			6,952	3,990,448	0.177%
Investors Bancorp			21,700	266,259	0.012%
IPT 2018-INDP C 144A	4.16	7/10/35	895,000	889,303	0.039%
Ironwood Pharmaceuticals			12,100	223,366	0.010%
ISRAEL	3.75	3/31/47	1,800,000	543,708	0.024%
J2 Acquisition			17,750	170,005	0.008%
J2 ACQUISITION LTD WTS 10/20			17,750	7,988	0.000%
Jagged Peak Energy			15,000	207,450	0.009%
JIMMY 2017-1A A21 144A	3.61	7/30/47	118,800	117,275	0.005%
JOBSOHIO BEV SYS LIQ PROFIT SR B	4.53	1/1/35	445,000	470,668	0.021%
John Bean Technologies			7,571	903,220	0.040%
Johnson Controls International			39,213	1,372,455	0.061%
Johnson & Johnson			7,209	996,068	0.044%
Johnson Matthey			30,549	1,417,580	0.063%
JPMBB 2014-C19 AS	4.24	4/15/47	290,000	294,974	0.013%
JPMBB 2014-C22 A4	3.8	9/15/47	445,000	449,212	0.020%
JPMBB 2014-C24 A5	3.64	11/15/47	185,000	185,093	0.008%
JPMBB 2014 C25 A5	3.67	11/15/47	205,000	205,362	0.009%
JPMBB 2015-C31 A3	3.8	8/15/48	430,000	433,582	0.019%
JPMCC 2012-C8 A3	2.83	10/15/45	374,415	366,263	0.016%
JPMCC 2013-LC11 A5	2.96	4/15/46	350,000	342,528	0.015%
JPMCC 2018-WPT AFX 144A	4.25	7/5/33	190,000	194,669	0.009%
JPMDB 2016-C2 A4	3.14	6/15/49	290,000	278,750	0.012%
JPMDB 2018-C8 C	4.9	6/15/51	370,000	376,383	0.017%
JPMorgan Chase			95,188	10,741,014	0.475%
JPMORGAN CHASE & CO	2.95	10/1/26	2,345,000	2,175,794	0.096%
JPMORGAN CHASE & CO	3.57	10/24/23	1,995,000	2,033,316	0.090%
JPMORGAN CHASE & CO	3.78	2/1/28	1,395,000	1,355,860	0.060%
JPMORGAN CHASE & CO	3.54	5/1/28	275,000	261,958	0.012%
JPMORGAN CHASE & CO	3.2	6/15/26	275,000	261,692	0.012%
JPMORGAN CHASE & CO	3.9	7/15/25	190,000	189,613	0.008%
JPMORGAN CHASE & CO	3.8	7/23/24	170,000	169,563	0.008%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	215,000	215,238	0.010%
Kansas City Southern			8,578	971,716	0.043%
KAZMUNAYGAS NATIONAL CO	4.75	4/19/27	800,000	803,752	0.036%
KCOT 2016-1A A3 144A	1.5	7/15/20	109,157	108,254	0.005%
Kering			2,396	1,285,105	0.057%
Keysight Technologies			35,568	2,357,447	0.104%
KEYSIGHT TECHNOLOGIES	4.6	4/6/27	855,000	855,369	0.038%
Kimberly-Clark			25,132	2,856,000	0.126%
KIMCO REALTY CORP	2.8	10/1/26	485,000	432,438	0.019%
KIMCO REALTY CORP	3.3	2/1/25	255,000	240,802	0.011%
Kingfisher			428,685	1,449,489	0.064%

Kirin Holdings			26,200	671,976	0.030%
KKR 12 A1R 144A	3.39	7/15/27	1,180,000	1,180,286	0.052%
Knight-Swift Transportation Holdings			1,952	67,305	0.003%
Koito Manufacturing			6,700	439,968	0.019%
Koninklijke Philips			76,116	3,469,478	0.154%
Kosmos Energy			6,308	58,980	0.003%
Kraft Heinz			12,697	699,732	0.031%
KRAFT HEINZ FOODS CO	4.38	6/1/46	375,000	329,366	0.015%
KT			24,989	716,556	0.032%
L3 Technologies			739	157,126	0.007%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	205,000	282,990	0.013%
Lam Research			5,576	845,879	0.037%
Lancaster Colony			900	134,289	0.006%
Landstar System			2,200	268,400	0.012%
Largan Precision			6,000	712,808	0.032%
Las Vegas Sands			23,069	1,368,684	0.061%
Lattice Semiconductor			59,859	478,872	0.021%
LBTY 2016-225L A 144A	3.6	2/10/36	220,000	217,328	0.010%
Legrand			13,601	991,733	0.044%
Lennox International			280	61,152	0.003%
LIBERTY MUTUAL GROUP INC 144A	4.85	8/1/44	290,000	289,560	0.013%
LIFE TECHNOLOGIES CORP	6	3/1/20	345,000	356,819	0.016%
Littelfuse			460	91,029	0.004%
Live Oak Bancshares			9,025	241,870	0.011%
Lloyds Banking Group			2,060,711	1,584,874	0.070%
LM Ericsson			77,367	684,759	0.030%
Lojas Renner			66,207	507,551	0.022%
L'Oreal			8,130	1,960,037	0.087%
LOS ANGELES CA CMNTY CLG BUILD AMERICA	6.75	8/1/49	440,000	635,958	0.028%
Loxo Oncology			1,200	204,996	0.009%
Lumentum Holdings			6,700	401,665	0.018%
Luxfer Holdings			13,500	313,875	0.014%
MACOM Technology Solutions Holdings			9,300	191,580	0.008%
Macquarie Group			18,230	1,658,358	0.073%
MacroGenics			1,820	39,021	0.002%
MAD 2015-11MD A 144A	3.67	9/10/35	205,000	203,420	0.009%
Madrigal Pharmaceuticals			375	80,299	0.004%
Magna International			58,379	3,066,649	0.136%
Magnolia Oil & Gas			7,700	115,577	0.005%
Marriott			17,122	2,260,618	0.100%
Marriott Vacations Worldwide			1,006	112,421	0.005%
Marsh & McLennan			32,454	2,684,595	0.119%
MARTIN MARIETTA MATERIAL	4.25	7/2/24	640,000	642,921	0.028%
Martin Marietta Materials			244	44,396	0.002%
MasterCard			33,126	7,374,179	0.326%
Matador Resources			8,850	292,493	0.013%
Matson			11,700	463,788	0.021%
Maxim Integrated Products			31,663	1,785,477	0.079%
MBALT 2016-B A3	1.35	8/15/19	115,758	115,558	0.005%
MBALT 2017-A A3	1.79	4/15/20	450,000	448,155	0.020%
McDonald's			7,165	1,198,633	0.053%
MCMLT 2016-1 A1 144A	2.5	4/25/57	147,379	143,932	0.006%
MCMLT 2017-2 A1 144A	2.75	7/25/59	299,558	293,066	0.013%
MCMLT 2018-1 A1 144A	3.25	5/25/62	374,884	370,223	0.016%
MD ST TRANS BUILD AMERICA	5.89	7/1/43	315,000	391,343	0.017%
Medtronic			43,611	4,290,014	0.190%
Meggitt			221,616	1,636,180	0.072%
Melrose Industries			276,536	719,824	0.032%
Merck			82,320	5,839,781	0.258%
Meridian Bancorp			17,862	303,654	0.013%
MetLife			50,501	2,359,407	0.104%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	70,000	99,827	0.004%
MGM Resorts International			40,079	1,118,605	0.049%
Michaels			19,600	318,108	0.014%
Microchip Technology			4,098	323,373	0.014%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	125,000	124,804	0.006%
Micron Technology			14,573	659,137	0.029%
Microsoft			195,840	22,398,221	0.991%
Middlesex Water			3,113	150,731	0.007%
Minerals Technologies			3,600	243,360	0.011%
Miraca Holdings			14,700	382,406	0.017%
Mitsubishi Corporation			45,800	1,410,765	0.062%

Mitsubishi Electric			177,300	2,428,890	0.107%
Mitsubishi UFJ Financial			337,100	2,094,299	0.093%
Mitsubishi UFJ Lease & Finance			121,800	716,859	0.032%
Mitsui Fudosan			45,900	1,085,575	0.048%
MIZUHO FINANCIAL GROUP	3.55	3/5/23	550,000	542,078	0.024%
MKS Instruments			1,600	128,240	0.006%
MMAF 2014-AA A4 144A	1.59	2/8/22	261,323	259,145	0.011%
MMAF 2015-AA A4 144A	1.93	7/16/21	209,463	208,648	0.009%
MMAF 2016-AA A4 144A	1.76	1/17/23	465,000	453,064	0.020%
MMAF 2017-AA A2 144A	1.73	5/18/20	42,773	42,666	0.002%
MMAF 2017-B A5 144A	2.72	6/15/40	1,125,000	1,081,793	0.048%
Molina Healthcare			8,312	1,235,994	0.055%
Momenta Pharmaceuticals			4,200	110,460	0.005%
Moncler			31,859	1,370,810	0.061%
Monolithic Power Systems			682	85,611	0.004%
Monro			11,425	795,180	0.035%
Moog			3,000	257,910	0.011%
Morgan Stanley			97,817	4,555,338	0.202%
MORGAN STANLEY	3.7	10/23/24	1,280,000	1,261,180	0.056%
MORGAN STANLEY	4.88	11/1/22	2,670,000	2,761,634	0.122%
MORGAN STANLEY	3.63	1/20/27	370,000	354,107	0.016%
MORGAN STANLEY	3.88	1/27/26	160,000	157,104	0.007%
MORGAN STANLEY	3.75	2/25/23	2,255,000	2,254,472	0.100%
MORGAN STANLEY	3.13	7/27/26	355,000	330,590	0.015%
Motorola Solutions			1,334	173,607	0.008%
MPT OPER PARTNERSP/FINL	5	10/15/27	530,000	511,450	0.023%
MPT OPER PARTNERSP/FINL	5.25	8/1/26	125,000	124,219	0.005%
MSA Safety			2,300	244,812	0.011%
MSBAM 2014-C18 300A	3.75	8/15/31	255,000	251,026	0.011%
MSBAM 2015-C24 AS	4.04	5/15/48	125,000	125,196	0.006%
MSBAM 2015-C24 B	4.5	5/15/48	135,000	136,833	0.006%
MSBAM 2015-C27 AS	4.07	12/15/47	375,000	376,992	0.017%
MSBAM 2016-C29 A4	3.33	5/15/49	165,000	160,464	0.007%
MSC 2015-MS1 AS	4.16	5/15/48	45,000	45,356	0.002%
MSC 2017-ASHF B 144A	3.41	11/15/34	1,475,000	1,475,000	0.065%
MSC 2017-H1 A5	3.53	6/15/50	830,000	809,904	0.036%
MSC 2017-JWDR A 144A	3.01	11/15/34	840,000	840,000	0.037%
MSC 2017-JWDR B 144A	3.36	11/15/34	560,000	560,350	0.025%
MST 2018-1A A 144A	3.75	3/25/57	637,488	634,444	0.028%
Mueller Water Products			32,700	376,377	0.017%
Multi-Color			995	61,939	0.003%
Munich Re			9,334	2,061,753	0.091%
MVWOT 2013-1A A 144A	2.15	4/22/30	20,297	20,021	0.001%
MVWOT 2014-1A A 144A	2.25	9/22/31	38,711	37,828	0.002%
MVWOT 2017-1A A 144A	2.42	12/20/34	82,710	80,016	0.004%
MyoKardia			2,513	163,848	0.007%
NALT 2017-A A3	1.91	4/15/20	620,000	616,372	0.027%
NALT 2017-B A3	2.05	9/15/20	550,000	545,431	0.024%
National Bank of Canada			34,200	1,708,080	0.076%
National Commerce			3,028	125,056	0.006%
National Grid			116,788	1,206,284	0.053%
National Instruments			8,275	399,931	0.018%
NATIONAL RETAIL PROP INC	4.3	10/15/28	245,000	243,734	0.011%
National Vision Holdings			6,112	275,896	0.012%
NAVER			595	384,049	0.017%
NAVSL 2016-1A A 144A	2.92	2/25/70	885,711	891,542	0.039%
NAVSL 2017-A A2A 144A	2.88	12/16/58	185,000	179,229	0.008%
NAVSL 2018-2A A2 144A	2.6	3/25/67	915,000	914,665	0.040%
NAVSL 2018-BA A2A 144A	3.61	12/15/59	530,000	527,831	0.023%
NCS Multistage Holdings			1,351	22,305	0.001%
Nestle			68,618	5,711,531	0.253%
Netflix			8,228	3,078,342	0.136%
NEUB 2015-19A A2R2 144A	3.49	7/15/27	1,355,000	1,353,203	0.060%
NEUB 2017-16SA A 144A	3.19	1/15/28	735,000	732,264	0.032%
Nevro			1,871	106,647	0.005%
NextEra Energy			29,348	4,918,725	0.218%
NEXTERA ENERGY INC CVT 6.123000			15,950	909,405	0.040%
Nextera Energy Partners			5,100	247,350	0.011%
Nielsen Holdings			61,493	1,700,896	0.075%
Nippon Telegraph & Telephone			81,000	3,655,558	0.162%
NiSource			48,213	1,201,468	0.053%
Nordea Bank			209,176	2,275,959	0.101%

Norfolk Southern			925	166,963	0.007%
Northern Star Resources			25,282	151,782	0.007%
Northern Trust			1,345	137,365	0.006%
Northrop Grumman			17,351	5,506,687	0.244%
Norwegian Cruise Line Holdings			12,409	712,649	0.032%
Novanta			9,703	663,685	0.029%
Novartis			50,029	4,306,419	0.191%
Novo Nordisk			17,575	827,168	0.037%
NSLT 2006-1 A6 144A	2.76	8/23/36	810,000	800,390	0.035%
NuVasive			4,800	340,704	0.015%
NVIDIA			4,859	1,365,476	0.060%
NXP Semiconductors			28,663	2,450,687	0.108%
NYC FIN AUTH BUILD AMERICA	5.51	8/1/37	640,000	751,219	0.033%
NYC MUN WTR SWR BUILD AMERICA	5.95	6/15/42	110,000	139,820	0.006%
NYC SR H-1 BABS	5.85	6/1/40	705,000	861,736	0.038%
NYC TXBL BAB SR F1	6.27	12/1/37	500,000	630,355	0.028%
Occidental Petroleum			5,205	427,695	0.019%
OCP 2014-7A A1RR 144A	3.47	7/20/29	830,000	830,000	0.037%
OCT23 2015-1A A1R 144A	3.19	7/15/27	525,000	524,796	0.023%
OCT23 2015-1A BR 144A	3.54	7/15/27	435,000	433,829	0.019%
Okta			3,400	239,224	0.011%
Ollies Bargain Outlet Holdings			7,984	767,262	0.034%
OMNICOM GROUP INC	3.65	11/1/24	860,000	837,255	0.037%
OMPT 2017-1MKT A 144A	3.61	2/10/32	415,000	412,540	0.018%
Omron			19,700	832,478	0.037%
ONE Gas			11,600	954,448	0.042%
ONTARIO	2.5	9/10/21	1,015,000	994,569	0.044%
O'Reilly Automotive			117	40,636	0.002%
OREILLY AUTOMOTIVE INC	4.88	1/14/21	260,000	267,461	0.012%
OREILLY AUTOMOTIVE INC	4.63	9/15/21	65,000	66,826	0.003%
Origin Bancorp			4,025	151,541	0.007%
Orion Engineered Carbons			3,168	101,693	0.004%
Osisko Gold Royalties			14,300	108,497	0.005%
OZLM 2014-7RA A1R 144A	3.35	7/17/29	1,125,000	1,121,629	0.050%
OZLM 2014-8A A1AR 144A	3.47	10/17/26	725,000	725,007	0.032%
PACCAR			9,040	616,438	0.027%
Pacific Premier Bancorp			6,400	238,080	0.011%
Pacira Pharmaceuticals			4,400	216,260	0.010%
Panasonic			126,200	1,462,813	0.065%
Papa John's International			3,493	179,121	0.008%
Paramount, REIT			26,031	392,808	0.017%
Paycom Software			300	46,623	0.002%
PayPal Holdings			39,330	3,454,747	0.153%
PCT 2016-PLSD A 144A	2.71	4/13/33	780,000	760,513	0.034%
PDF Solutions			11,734	105,958	0.005%
PennyMac Financial Services			4,719	98,627	0.004%
Performance Food			12,085	402,431	0.018%
Persimmon			41,942	1,291,290	0.057%
PERTAMINA PERSERO PT 144A	6.45	5/30/44	220,000	240,040	0.011%
PERU 144A	6.15	8/12/32	4,185,000	1,295,453	0.057%
PERU LNG SRL	5.38	3/22/30	800,000	801,200	0.035%
PERUSAHAAN GAS NEGARA	5.13	5/16/24	375,000	379,292	0.017%
PERUSAHAAN LISTRIK NEGAR 144A	5.45	5/21/28	1,000,000	1,030,566	0.046%
PERUSAHAAN PENERBIT SBSN	4.35	9/10/24	200,000	200,750	0.009%
PETROLEOS MEXICANOS	5.5	1/21/21	1,055,000	1,090,775	0.048%
PETROLEOS MEXICANOS	4.88	1/24/22	1,305,000	1,323,270	0.059%
PETROLEOS MEXICANOS	6.38	2/4/21	1,075,000	1,129,836	0.050%
PETROLEOS MEXICANOS	5.38	3/13/22	370,000	382,025	0.017%
Pfizer			193,002	8,505,598	0.376%
PG&E			20,220	930,322	0.041%
PGT Innovations			13,266	286,546	0.013%
Philip Morris International			41,292	3,366,950	0.149%
Phillips 66			17,945	2,022,760	0.090%
Ping An Insurance			139,500	1,413,164	0.063%
Pinnacle Financial Partners			7,817	470,193	0.021%
PLAINS ALL AMER PIPELINE	4.65	10/15/25	1,000,000	1,008,119	0.045%
PLAINS ALL AMER PIPELINE	2.85	1/31/23	115,000	108,915	0.005%
PNC Financial Services Group			24,486	3,334,748	0.148%
PNM Resources			13,700	540,465	0.024%
Pola Orbis Holdings			17,400	635,503	0.028%
PolyOne			6,300	275,436	0.012%
PORT AUTH NY & NJ CONS 174TH	4.46	10/1/62	710,000	735,752	0.033%

Post Holdings			6,300	617,652	0.027%
PRA Group			14,400	518,400	0.023%
Prestige Consumer Healthcare			6,400	242,496	0.011%
PRICELINE GROUP INC/THE	3.65	3/15/25	565,000	554,039	0.025%
PRICELINE GROUP INC/THE	3.6	6/1/26	600,000	581,425	0.026%
PRINCIPAL FINANCIAL GROUP	4.7	5/15/55	605,000	606,513	0.027%
Principia Biopharma			2,433	71,092	0.003%
PRK 2017-280P A 144A	3.04	9/15/34	750,000	750,465	0.033%
Progressive			8,663	615,420	0.027%
Prologis, REIT			9,645	653,835	0.029%
Proofpoint			3,500	372,155	0.016%
Prosperity Bancshares			5,600	388,360	0.017%
Prudential			95,037	2,179,025	0.096%
Prudential Financial			3,412	345,704	0.015%
Prysmian			37,490	870,436	0.039%
PS Business Parks, REIT			5,378	683,490	0.030%
PTC Therapeutics			1,300	61,100	0.003%
Pure Storage			5,519	143,218	0.006%
Q2 Holdings			1,646	99,665	0.004%
QATAR 144A	3.88	4/23/23	1,350,000	1,361,956	0.060%
Quaker Chemical			333	67,336	0.003%
Qualcomm			27,010	1,945,530	0.086%
Quanex Building Products			7,232	131,622	0.006%
Quidel			7,700	501,809	0.022%
Quotient Technology			10,550	163,525	0.007%
QVC INC	5.13	7/2/22	1,300,000	1,317,534	0.058%
Radian			18,400	380,328	0.017%
Radius Health			10,900	194,020	0.009%
Raymond James Financial			4,118	379,062	0.017%
Reata Pharmaceuticals			600	49,056	0.002%
Recruit Holdings			42,400	1,416,222	0.063%
Redfin			7,550	141,185	0.006%
Red Hat			12,803	1,744,793	0.077%
Red Robin Gourmet Burgers			6,579	264,147	0.012%
REGENCY CENTERS LP	3.6	2/1/27	330,000	313,649	0.014%
REGENCY CENTERS LP	4.13	3/15/28	185,000	182,309	0.008%
Regency Centers, REIT			3,375	218,261	0.010%
REINSURANCE GRP OF AMER	5	6/1/21	390,000	404,073	0.018%
REI - SECURITY LENDING COLLATERAL			751,702	7,517,018	0.333%
Renesas Electronics			57,800	361,890	0.016%
Rentokil Initial			82,591	342,154	0.015%
Republic Services			842	61,180	0.003%
Restaurant Brands International			7,476	443,177	0.020%
Retail Opportunity Investments, REIT			8,400	156,828	0.007%
Rev			8,404	131,943	0.006%
REYNOLDS AMERICAN INC	4.45	6/12/25	525,000	529,396	0.023%
REYNOLDS AMERICAN INC	5.85	8/15/45	265,000	286,209	0.013%
RH			2,038	266,998	0.012%
Rio Tinto			9,313	529,654	0.023%
Roche Holding			14,793	3,577,177	0.158%
Roper Technologies			8,267	2,448,768	0.108%
Ross Stores			38,374	3,802,863	0.168%
ROYAL BK SCOTLND GRP PLC	3.5	5/15/23	535,000	518,391	0.023%
ROYAL BK SCOTLND GRP PLC	3.88	9/12/23	960,000	931,737	0.041%
Royal Caribbean Cruises			10,674	1,386,980	0.061%
Royal Dutch Shell, ADR			34,800	2,468,364	0.109%
Rsa Insurance			85,144	637,918	0.028%
SABINE PASS LIQUEFACTION	5	3/15/27	1,015,000	1,041,644	0.046%
SABINE PASS LIQUEFACTION	4.2	3/15/28	575,000	557,750	0.025%
SABINE PASS LIQUEFACTION	5.75	5/15/24	241,000	258,774	0.011%
SABINE PASS LIQUEFACTION	5.88	6/30/26	540,000	581,175	0.026%
Safety Insurance Group			2,629	235,558	0.010%
SAGE Therapeutics			5,892	832,245	0.037%
Salesforce.com			33,649	5,351,200	0.237%
Samsonite International			202,200	747,913	0.033%
Samsung Electronics			56,059	2,346,119	0.104%
Sanderson Farms			3,300	341,121	0.015%
Sanofi			24,734	2,209,913	0.098%
Sarepta Therapeutics			1,000	161,510	0.007%
SBA TOWER TRUST 144A	2.9	10/15/19	370,000	367,123	0.016%
SBA TOWER TRUST 144A	3.16	10/8/20	970,000	955,460	0.042%
SBA TOWER TRUST 144A	3.87	10/8/49	645,000	643,247	0.028%

SBA TOWER TRUST 144A	3.45	3/15/23	260,000	256,163	0.011%
SBA TOWER TRUST 144A	3.17	4/15/22	670,000	657,073	0.029%
SCANA			5,900	229,451	0.010%
Scentre			322,439	926,615	0.041%
SCHLUMBERGER HLDGS CORP 144A	3	12/21/20	430,000	426,882	0.019%
Schneider National			7,006	175,010	0.008%
Scholar Rock Holding			1,186	30,540	0.001%
SCRT 2016-1 M1 144A	3	9/25/55	130,000	125,062	0.006%
SC ST PSA REV TXBL OBLIG SR E	4.32	12/1/27	270,000	271,877	0.012%
SDART 2014-3 E 144A	3.49	9/15/21	985,000	986,538	0.044%
SDART 2015-3 E 144A	4.5	6/17/23	1,085,000	1,096,634	0.049%
SDART 2017-1 B	2.1	6/15/21	80,000	79,778	0.004%
SDART 2017-1 C	2.58	5/16/22	95,000	94,374	0.004%
SDART 2017-3 B	2.19	3/15/22	155,000	153,847	0.007%
SDART 2018-1 C	2.96	3/15/24	225,000	222,259	0.010%
SDART 2018-2 B	3.03	9/15/22	265,000	263,847	0.012%
SDART 2018-2 C	3.35	7/17/23	250,000	248,638	0.011%
Seacoast Banking			16,975	495,670	0.022%
Seattle Genetics			2,697	207,993	0.009%
Selective Insurance			11,400	723,900	0.032%
Sembcorp Industries			141,760	320,183	0.014%
Sempra Energy			31,126	3,540,583	0.157%
SEMPRA ENERGY	3.4	2/1/28	860,000	803,905	0.036%
SEMPRA ENERGY	3.8	2/1/38	370,000	333,309	0.015%
SEMPRA ENERGY	4	2/1/48	215,000	191,536	0.008%
SEMPRA ENERGY	3.25	6/15/27	205,000	190,438	0.008%
SEMPRA ENERGY CVT 6.00% A 1/21			4,408	443,413	0.020%
SEMPRA ENERGY CVT 6.75% B 7/21			2,295	232,061	0.010%
SEMT 2013-4 B1	3.49	4/25/43	739,123	716,606	0.032%
SEMT 2017-5 B1 144A	3.88	8/25/47	278,077	271,391	0.012%
SEMT 2017-CH2 A19 144A	4	12/25/47	636,284	635,199	0.028%
SEMT 2018-CH1 A2 144A	3.5	2/25/48	205,454	202,630	0.009%
SEMT 2018-CH2 A21 144A	4	6/25/48	618,110	615,764	0.027%
SEMT 2018-CH4 A2 144A	4	10/25/48	850,000	851,068	0.038%
ServiceNow			19,927	3,898,319	0.173%
Seven Generations Energy			21,100	251,570	0.011%
Seven & i Holdings			39,500	1,761,104	0.078%
Sherwin-Williams			2,059	937,277	0.041%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	1,360,000	1,283,053	0.057%
SHIRE ACQ INV IRELAND DA	3.2	9/23/26	585,000	540,047	0.024%
Shire, ADR			7,200	1,305,144	0.058%
Siemens			28,250	3,612,145	0.160%
Siemens Healthineers			17,412	765,024	0.034%
SIGMA ALIMENTOS SA	4.13	5/2/26	415,000	399,230	0.018%
Simmons First National			7,400	217,930	0.010%
SIMON PROPERTY GROUP LP	2.5	9/1/20	735,000	725,741	0.032%
Simply Good Foods			17,523	340,822	0.015%
SIMPLY GOOD FOODS CO-CW22 WTS 7/22			2,564	21,666	0.001%
Simpson Manufacturing			3,600	260,856	0.012%
SiteOne Landscape Supply			7,600	572,584	0.025%
SJW			2,018	123,401	0.005%
Skyline Champion			9,084	259,530	0.011%
SLIDE 2018-FUN E 144A	4.37	6/15/31	520,000	522,330	0.023%
SLMA 2008-4 A4	3.99	7/25/22	69,172	70,593	0.003%
SLMA 2008-5 A4	4.04	7/25/23	487,553	500,249	0.022%
SLMA 2008-9 A	3.84	4/25/23	486,517	496,781	0.022%
SLM Corporation			25,401	283,221	0.013%
SMAT 2016-2US A3A	1.71	3/15/21	670,000	663,315	0.029%
SMB 2015-A A2A 144A	2.49	6/15/27	279,492	276,384	0.012%
SMB 2015-B A2A 144A	2.98	7/15/27	301,542	299,719	0.013%
SMB 2015-C A2A 144A	2.75	7/15/27	305,095	302,190	0.013%
SMB 2015-C A3 144A	4.11	8/16/32	555,000	573,991	0.025%
SMB 2016-A A2A 144A	2.7	5/15/31	151,844	148,902	0.007%
SMB 2016-B A2A 144A	2.43	2/17/32	381,022	368,178	0.016%
SMB 2017-B A2A 144A	2.82	10/15/35	1,335,000	1,291,643	0.057%
SMB 2018-B A2A 144A	3.6	1/15/37	780,000	775,750	0.034%
SMB 2018-B A2B 144A	2.88	1/15/37	215,000	215,214	0.010%
SMB 2018-C A2A 144A	3.63	11/15/35	590,000	589,756	0.026%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	200,000	199,984	0.009%
SMC			2,500	800,178	0.035%
Softbank			11,100	1,108,885	0.049%
SOLVAY FINANCE (AMERICA) 144A	4.45	12/3/25	535,000	540,084	0.024%

Sony			16,800	1,021,233	0.045%
South32			258,681	726,974	0.032%
SOUTHERN CO	3.25	7/1/26	170,000	158,830	0.007%
Southern Company			58,218	2,538,305	0.112%
South Jersey Industries			11,648	410,825	0.018%
SOUTH JERSEY INDUSTRIES CVT 7.25% 04/21			2,063	117,218	0.005%
South State			4,268	349,976	0.015%
Southwest Airlines			33,674	2,102,941	0.093%
Southwest Gas Holdings			8,467	669,147	0.030%
Spark Therapeutics			1,800	98,190	0.004%
S&P Global			4,570	892,932	0.040%
Splunk			1,460	176,529	0.008%
SRFC 2014-2A A 144A	2.05	6/20/31	51,923	51,803	0.002%
SRFC 2015-2A A 144A	2.43	6/20/32	90,587	89,715	0.004%
SRFC 2015-3A A 144A	2.58	9/20/32	45,935	45,244	0.002%
SRFC 2016-1A A 144A	3.08	3/21/33	287,999	286,080	0.013%
SRT 2017-A A3 144A	2.22	1/20/21	245,000	242,563	0.011%
SS&C Technologies Holdings			16,000	909,280	0.040%
SSE			22,613	337,701	0.015%
STACR 2014-HQ2 M2	4.42	9/25/24	239,414	246,608	0.011%
STACR 2015-DNA1 M2	4.07	10/25/27	544,237	553,937	0.025%
STACR 2015-DNA3 M2	5.07	4/25/28	181,680	188,087	0.008%
STACR 2015-HQ1 M2	4.42	3/25/25	36,708	36,806	0.002%
STACR 2015-HQ2 M2	4.17	5/25/25	764,424	784,589	0.035%
STACR 2016-DNA1 M2	5.12	7/25/28	219,272	224,616	0.010%
STACR 2016-DNA3 M2	4.22	12/25/28	354,473	359,125	0.016%
STACR 2016-HQA3 M2	3.57	3/25/29	250,000	253,747	0.011%
STACR 2017-DNA1 M1	3.42	7/25/29	212,869	214,727	0.010%
STACR 2017-DNA2 M1	3.42	10/25/29	297,703	301,001	0.013%
STACR 2017-HQA1 M1	3.42	8/25/29	207,380	208,778	0.009%
STACR 2017-HQA2 M1	3.02	12/25/29	211,893	212,388	0.009%
STACR 2017-HQA3 M1	2.77	4/25/30	197,094	197,094	0.009%
STACR 2018-DNA1 M1	2.67	7/25/30	213,518	213,198	0.009%
STACR 2018-DNA2 M1 144A	3.02	12/25/30	1,265,000	1,268,886	0.056%
STACR 2018-DNA2 M2 144A	4.37	12/25/30	490,000	494,431	0.022%
STACR 2018-DNA3 M 144A	2.88	9/25/48	205,000	205,398	0.009%
STACR 2018-HQA1 M2	4.52	9/25/30	1,285,000	1,300,948	0.058%
STACR 2018-SPI1 M2 144A	3.75	2/25/48	195,000	177,567	0.008%
STACR 2018-SPI2 M2 144A	3.82	5/25/48	105,000	97,651	0.004%
STACR 2018-SPI3 M2 144A	4.17	8/25/48	625,000	589,094	0.026%
Standard Chartered			124,221	1,029,202	0.046%
Stanley Black & Decker			8,164	1,195,536	0.053%
Stanley Electric			1,600	54,700	0.002%
State Auto Financial			4,900	149,646	0.007%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	535,000	534,502	0.024%
STATE GRID OVERSEAS INV 144A	2.75	5/4/22	1,150,000	1,112,545	0.049%
State Street			41,823	3,503,931	0.155%
STERIS			4,600	526,240	0.023%
Sterling Bancorp Inc/MI			10,858	122,804	0.005%
Stora Enso			65,727	1,255,130	0.056%
Storebrand			156,747	1,400,355	0.062%
Stroeer SE & Co KGaA			11,590	662,115	0.029%
Stryker			39,171	6,959,903	0.308%
Sumitomo Corporation			153,500	2,558,115	0.113%
Sumitomo Metal Mining			25,700	901,154	0.040%
Sumitomo Mitsui Trust Holdings			29,889	1,229,826	0.054%
Sumitomo Rubber Industries			27,700	415,951	0.018%
Sun Hydraulics			3,540	193,921	0.009%
Sun Life Financial			47,498	1,888,300	0.084%
Suzuki Motor			22,700	1,300,963	0.058%
Svenska Handelsbanken			151,288	1,907,989	0.084%
SVMK			1,417	22,715	0.001%
SVMK			1,130	17,208	0.001%
SYMP 2016-17A AR 144A	3.22	4/15/28	1,045,000	1,043,829	0.046%
Synchrony Financial			36,528	1,135,290	0.050%
SYNCT 2015-1 B	2.64	3/15/23	475,000	469,912	0.021%
SYNGENTA FINANCE NV 144A	3.93	4/23/21	890,000	887,625	0.039%
Synopsys			18,800	1,853,868	0.082%
Tableau Software			6,660	744,188	0.033%
Taiwan Semiconductor Manufacturing			353,719	3,018,473	0.134%
TD Ameritrade Holding			66,382	3,506,961	0.155%
Team			11,200	252,000	0.011%

TE Connectivity			12,634	1,110,908	0.049%
Telecom Italia			1,059,057	568,134	0.025%
Teledyne Technologies			4,910	1,211,199	0.054%
Telefonica			109,869	866,683	0.038%
Telefonica Deutschland Holding			336,340	1,420,808	0.063%
Telstra			99,480	229,192	0.010%
Tempur Sealy International			8,450	447,005	0.020%
Tencent Holdings			120,690	4,927,873	0.218%
TENCENT HOLDINGS LTD	3.8	2/11/25	1,010,000	989,321	0.044%
TENCENT HOLDINGS LTD 144A	3.93	1/19/38	810,000	732,077	0.032%
TENCENT HOLDINGS LTD 144A	2.88	2/11/20	340,000	337,708	0.015%
TESARO			2,619	102,167	0.005%
Tesla			6,638	1,757,543	0.078%
Texas Capital Bancshares			2,930	242,165	0.011%
Texas Instruments			31,683	3,399,269	0.150%
Textron			2,592	185,250	0.008%
Therapeutics MD			62,304	408,714	0.018%
Thermo Fisher Scientific			19,408	4,737,105	0.210%
Thermon Group Holdings			11,000	283,580	0.013%
THK			52,400	1,333,383	0.059%
THOMSON REUTERS CORP	3.35	5/15/26	570,000	525,875	0.023%
TIME WARNER CABLE INC	6.55	5/1/37	274,000	297,227	0.013%
TIME WARNER CABLE INC	6.75	6/15/39	510,000	555,724	0.025%
TIPS	0.63	1/15/26	1,938,740	1,897,845	0.084%
TIPS	0.13	4/15/22	5,463,834	5,309,310	0.235%
TIPS	0.63	4/15/23	2,681,456	2,647,518	0.117%
TIPS	0.38	7/15/27	1,003,415	959,202	0.042%
Tokio Marine Holdings			39,300	1,950,994	0.086%
Tokyo Electron			10,700	1,474,678	0.065%
Toro			7,400	443,778	0.020%
Tosoh			15,500	238,730	0.011%
Total			60,028	3,903,065	0.173%
Total, ADR			108,002	6,954,249	0.308%
Towne Bank/Portsmouth VA			9,800	302,330	0.013%
Toyota Motor			44,800	2,791,166	0.124%
TPMT 2015-3 A1B 144A	3	3/25/54	169,317	168,009	0.007%
TPMT 2015-4 A1B 144A	2.75	4/25/55	226,538	223,221	0.010%
TPMT 2015-4 M1 144A	3.75	4/25/55	610,000	601,565	0.027%
TPMT 2015-5 A1B 144A	2.75	5/25/55	144,301	141,968	0.006%
TPMT 2015-5 M1 144A	3.5	5/25/55	1,120,000	1,099,785	0.049%
TPMT 2016-1 A1B 144A	2.75	2/25/55	193,961	190,966	0.008%
TPMT 2016-1 A3B 144A	3	2/25/55	255,414	251,118	0.011%
TPMT 2016-2 A1A 144A	2.75	8/25/55	181,738	178,098	0.008%
TPMT 2016-4 A1 144A	2.25	7/25/56	228,942	222,470	0.010%
TPMT 2016-4 M1 144A	3.25	7/25/56	145,000	139,264	0.006%
TPMT 2017-1 A1 144A	2.75	10/25/56	240,135	235,142	0.010%
TPMT 2017-2 A1 144A	2.75	4/25/57	85,130	83,544	0.004%
TPMT 2017-5 A1 144A	2.82	2/25/57	284,521	284,776	0.013%
TPMT 2018-2 A1 144A	3.25	3/25/58	1,519,121	1,498,912	0.066%
TPMT 2018-3 A1 144A	3.75	5/25/58	654,721	654,960	0.029%
TPMT 2018-5 A1A 144A	3.25	7/25/58	1,095,000	1,080,546	0.048%
TransCanada			76,663	3,101,785	0.137%
TRANSCONT GAS PIPE LINE	4	3/15/28	195,000	190,584	0.008%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	270,000	262,848	0.012%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	120,000	117,910	0.005%
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	145,000	134,157	0.006%
TreeHouse Foods			8,450	404,333	0.018%
TRINITY ACQUISITION PLC	3.5	9/15/21	155,000	153,046	0.007%
Tri Pointe			28,906	358,434	0.016%
TRP Dynamic Global Bd - I			18,553,895	179,787,247	7.956%
TRP Inflation Protected Bond - I			235,255	2,761,899	0.122%
TRP Inst Emerging Markets Bd - Inst			14,716,265	123,175,135	5.451%
TRP Inst Emerging Markets Eq - Inst			1,306,665	48,320,469	2.138%
TRP Inst Floating Rate - Inst			5,602,753	55,971,506	2.477%
TRP Institutional High Yield - Inst			8,529,884	74,124,690	3.280%
TRP International Bond (USD Hgd) - I			13,020,936	129,428,101	5.727%
TRP Real Assets - I			1,645,429	18,988,245	0.840%
TRP Treasury Reserve	2.09		170,636,534	170,636,534	7.551%
TRP US Treasury Long-Term - I			4,094,946	48,484,161	2.145%
Tucows			2,010	112,058	0.005%
Tuesday Morning			32,900	105,280	0.005%
Twenty-First Century Fox			41,487	1,900,934	0.084%

Tyson Foods			147,130	8,758,649	0.388%
UBS GROUP FUNDING 144A	4.13	9/24/25	330,000	327,062	0.014%
UBS GROUP FUNDING SWITZE 144A	3.49	5/23/23	1,075,000	1,053,504	0.047%
UBS GROUP FUNDING SWITZE 144A	2.86	8/15/23	550,000	525,693	0.023%
UDSA 2013-T T1	2.04	6/15/21	152,000	151,772	0.007%
Ulta Beauty			234	66,016	0.003%
Ultragenyx Pharmaceutical			500	38,170	0.002%
Umicore			25,959	1,450,028	0.064%
Unibail-Rodamco-Westfield			5,105	1,028,385	0.046%
Unilever			76,347	4,194,080	0.186%
Union Pacific			1,524	248,153	0.011%
United Continental			9,040	805,102	0.036%
UnitedHealth Group			32,520	8,651,621	0.383%
UNITED MEXICAN STATES	3.75	1/11/28	1,415,000	1,350,264	0.060%
UNITED MEXICAN STATES	4.13	1/21/26	1,150,000	1,141,640	0.051%
United Overseas Bank			50,300	994,353	0.044%
Univar			6,500	199,290	0.009%
Univest			8,002	211,653	0.009%
UNUM GROUP	5.63	9/15/20	361,000	373,603	0.017%
Urban Edge Properties, REIT			5,300	117,024	0.005%
US AIRWAYS 2012-2A PTT	4.63	6/3/25	730,214	739,966	0.033%
US AIRWAYS 2013-1A PTT	3.95	11/15/25	230,539	228,258	0.010%
U.S. Bancorp			53,293	2,814,403	0.125%
U.S. Physical Therapy			3,310	392,566	0.017%
US TREASURY N/B	2	10/31/22	5,660,000	5,458,363	0.242%
US TREASURY N/B	3	11/15/44	3,795,000	3,662,175	0.162%
US TREASURY N/B	2.88	11/15/46	280,000	263,244	0.012%
US TREASURY N/B	2	2/15/25	895,000	843,118	0.037%
US TREASURY N/B	1.63	2/15/26	1,580,000	1,434,097	0.063%
US TREASURY N/B	4.63	2/15/40	2,300,000	2,819,656	0.125%
US TREASURY N/B	3.13	2/15/43	7,105,000	7,017,298	0.311%
US TREASURY N/B	2.5	2/15/46	610,000	532,130	0.024%
US TREASURY N/B	1.63	5/15/26	830,000	750,891	0.033%
US TREASURY N/B	3.38	5/15/44	2,825,000	2,911,957	0.129%
US TREASURY N/B	3	5/15/45	3,625,000	3,496,426	0.155%
US TREASURY N/B	2.5	5/15/46	220,000	191,778	0.008%
US TREASURY N/B	3	5/15/47	1,605,000	1,545,314	0.068%
US TREASURY N/B	0.88	6/15/19	2,415,000	2,387,454	0.106%
US TREASURY N/B	2.5	6/30/20	3,605,000	3,586,975	0.159%
US TREASURY N/B	1.75	6/30/22	310,000	297,261	0.013%
US TREASURY N/B	2.63	7/15/21	9,410,000	9,345,306	0.414%
US TREASURY N/B	1.5	8/15/20	2,290,000	2,235,970	0.099%
US TREASURY N/B	3	8/15/48	1,710,000	1,645,073	0.073%
US TREASURY N/B	2	8/31/21	2,755,000	2,687,847	0.119%
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	375,000	460,350	0.020%
Valero Energy			11,035	1,255,231	0.056%
Valmont Industries			3,203	443,616	0.020%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	300,000	354,843	0.016%
VA ST PUB SCH QUAL SCH CONSTR	4.25	12/15/30	560,000	567,493	0.025%
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	45,000	50,330	0.002%
VENTAS REALTY LP	4.4	1/15/29	215,000	213,177	0.009%
VENTAS REALTY LP	3.75	5/1/24	470,000	459,881	0.020%
Veoneer			8,450	466,736	0.021%
VEREIT OPERATING PARTNER	4.6	2/6/24	1,455,000	1,462,720	0.065%
VEREIT OPERATING PARTNER	4.88	6/1/26	120,000	121,200	0.005%
VEREIT OPERATING PARTNER	3.95	8/15/27	459,000	431,581	0.019%
Verizon Communications			84,652	4,519,570	0.200%
VERIZON COMMUNICATIONS	3.38	2/15/25	1,665,000	1,619,213	0.072%
VERIZON COMMUNICATIONS	5.15	9/15/23	1,080,000	1,154,992	0.051%
Vertex Pharmaceuticals			21,998	4,239,895	0.188%
VERUS 2018-2 A1 144A	3.68	6/1/58	557,990	557,943	0.025%
VERUS 2018-INV1 A2 144A	3.85	3/25/58	153,283	153,092	0.007%
VFET 2016-1A A3 144A	1.67	2/18/20	123,672	123,372	0.005%
Visa			56,571	8,490,741	0.376%
Visteon			2,500	232,250	0.010%
VMOT 2017-A A 144A	2.56	11/15/22	175,000	175,471	0.008%
VMware			2,648	413,247	0.018%
Vodafone, ADR			100,961	2,190,854	0.097%
VODAFONE GROUP PLC	4.13	5/30/25	795,000	791,359	0.035%
VODAFONE GROUP PLC	4.38	5/30/28	1,615,000	1,590,072	0.070%
VODAFONE GROUP PLC	5	5/30/38	805,000	797,003	0.035%
VOYA 2016-1A A2R 144A	3.65	1/20/31	610,000	608,418	0.027%

VZOT 2017-1A C 144A	2.65	9/20/21	230,000	226,699	0.010%
VZOT 2017-3A B 144A	2.38	4/20/22	605,000	593,952	0.026%
VZOT 2018-1A C 144A	3.2	9/20/22	420,000	416,483	0.018%
Waste Connections			8,537	680,996	0.030%
Watsco			400	71,240	0.003%
WaVe Life Sciences			4,370	218,500	0.010%
Webster Financial			5,145	303,349	0.013%
Welbilt			1,068	22,300	0.001%
WellCare Health Plans			2,059	659,889	0.029%
Wells Fargo			136,598	7,179,591	0.318%
Western Alliance Bancorp			10,900	620,101	0.027%
WESTERN GAS PARTNERS	4	7/1/22	650,000	647,594	0.029%
WFCM 2015-C31 A4	3.7	11/15/48	820,000	817,103	0.036%
WFCM 2015-LC20 C	4.06	4/15/50	205,000	199,787	0.009%
WFCM 2015-NXS2 C	4.39	7/15/58	70,000	67,775	0.003%
WFCM 2015-SG1 A4	3.79	9/15/48	465,000	465,762	0.021%
WFCM 2016-C34 A4	3.1	6/15/49	655,000	625,524	0.028%
WFCM 2016-LC24 AS	3.37	10/15/49	840,000	802,768	0.036%
WFCM 2017-C38 A5	3.45	7/15/50	235,000	228,561	0.010%
WFCM 2017-C39 B	4.03	9/15/50	1,335,000	1,310,022	0.058%
WFRBS 2014-C19 A5	4.1	3/15/47	435,000	445,840	0.020%
WFRBS 2014-C19 B	4.72	3/15/47	114,000	116,753	0.005%
WFRBS 2014-C20 A4	3.72	5/15/47	270,000	272,199	0.012%
WFRBS 2014-C20 AS	4.18	5/15/47	470,000	477,198	0.021%
WFRBS 2014-C22 AS	4.07	9/15/57	525,000	528,663	0.023%
WILLIAMS PARTNERS LP	3.9	1/15/25	290,000	281,729	0.012%
WILLIAMS PARTNERS LP	4.85	3/1/48	580,000	562,461	0.025%
WILLIS NORTH AMERICA INC	3.6	5/15/24	1,400,000	1,359,403	0.060%
Willis Towers Watson			18,170	2,560,880	0.113%
Wilmar International			401,100	944,405	0.042%
Wingstop			8,000	546,160	0.024%
Wix.com			2,934	351,200	0.016%
WOART 2018-B B	3.17	1/15/25	510,000	505,135	0.022%
WOLS 2018-A B	3.06	5/15/23	240,000	238,280	0.011%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	750,000	703,445	0.031%
WOODSIDE FINANCE LTD 144A	3.65	3/5/25	1,345,000	1,293,141	0.057%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	438,000	415,241	0.018%
Workday			11,759	1,716,579	0.076%
Worldpay			13,961	1,413,830	0.063%
WorleyParsons			69,616	1,028,224	0.045%
WPP			104,456	1,529,721	0.068%
WPP FINANCE 2010	4.75	11/21/21	440,000	448,107	0.020%
WPP FINANCE 2010	3.75	9/19/24	670,000	642,817	0.028%
WPP FINANCE 2010	3.63	9/7/22	305,000	299,187	0.013%
WPT 2017-WWP A 144A	3.53	11/10/36	485,000	471,495	0.021%
Wright Medical			12,334	357,933	0.016%
WSFS Financial			3,000	141,450	0.006%
Wynn Resorts			3,654	464,277	0.021%
Xencor			7,039	274,310	0.012%
Xilinx			5,716	458,252	0.020%
Yahoo! Japan			174,200	625,577	0.028%
Yum! Brands			13,241	1,203,739	0.053%
YY, ADR			12,653	947,963	0.042%
Zalando			11,892	462,103	0.020%
Zendesk			8,300	589,300	0.026%
Zimmer Biomet Holdings			5,518	725,451	0.032%
Zoetis			1,272	116,464	0.005%
Zurich Insurance Group			5,114	1,612,471	0.071%
Zynga			92,300	370,123	0.016%
Miscellaneous Securities ‡				1,914,257	
<b>Total Investments in Securities</b>				<b>2,268,930,198</b>	

‡ 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
UBS SECURITIES LLC	USD	152,284	CLP	(97,066,000)	10/05/2018	4,702	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	595,680	EUR	(510,000)	11/16/2018	1,225	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	591,283	NOK	(4,965,000)	11/16/2018	(19,975)	-0.001%
JP MORGAN SECURITIES LLC	COP	1,993,070,000	USD	(653,065)	11/02/2018	19,673	0.001%
JP MORGAN SECURITIES LLC	USD	596,347	NZD	(905,000)	11/16/2018	(3,708)	0.000%
JP MORGAN SECURITIES LLC	USD	598,647	CHF	(575,000)	11/23/2018	9,765	0.000%
CREDIT SUISSE FIRST BOSTON	CLP	398,955,000	USD	(592,757)	10/05/2018	13,828	0.001%
BNP PARIBAS SECURITIES CORP	CLP	265,813,000	USD	(395,496)	10/05/2018	8,655	0.000%
BNP PARIBAS SECURITIES CORP	USD	150,118	CLP	(97,066,000)	10/05/2018	2,535	0.000%

BNP PARIBAS SECURITIES CORP	USD	150,118	CLP	(97,066,000)	10/05/2018	2,535	0.000%
BNP PARIBAS SECURITIES CORP	USD	152,148	CLP	(97,066,000)	10/05/2018	4,566	0.000%
GOLDMAN SACHS & CO	USD	594,901	CAD	(780,000)	01/25/2019	(10,499)	0.000%
GOLDMAN SACHS & CO	USD	594,301	JPY	(65,735,000)	10/19/2018	14,844	0.001%
GOLDMAN SACHS & CO	COP	181,426,205	USD	(59,956)	11/02/2018	1,283	0.000%
GOLDMAN SACHS & CO	USD	592,818	SEK	(5,365,000)	11/16/2018	(13,294)	-0.001%
HSBC SECURITIES INC	USD	151,917	CLP	(97,066,000)	10/05/2018	4,335	0.000%
CITIBANK N A	USD	594,388	AUD	(825,000)	01/25/2019	(2,643)	0.000%
CITIBANK N A	USD	149,429	CLP	(97,066,000)	10/05/2018	1,846	0.000%
CITIBANK N A	USD	126,808	CLP	(82,372,000)	10/05/2018	1,567	0.000%
CITIBANK N A	USD	91,578	ILS	(330,990)	11/21/2018	186	0.000%
CITIBANK N A	USD	285,871	ILS	(1,028,694)	11/21/2018	1,833	0.000%
CITIBANK N A	USD	79,773	ILS	(286,416)	11/21/2018	689	0.000%
CITIBANK N A	USD	104,118	ILS	(374,342)	11/21/2018	756	0.000%
CITIBANK N A	USD	596,438	GBP	(460,000)	11/23/2018	(4,635)	0.000%
STANDARD CHARTERED SECURITIES	USD	1,318,480	COP	(3,900,985,517)	11/02/2018	1,746	0.000%

Total Forward Currency Exchange Contracts

41,815

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S30 PAY 102 10/17/2018	5.00	10/17/2018	(5,500,000)	(552)	0.000%
CDX HY S30 PAY 105 10/17/2018	5.00	10/17/2018	5,500,000	1,688	0.000%
CDX IG S30 PAY 67.5 10/17/2018	1.00	10/17/2018	11,000,000	1,395	0.000%
CDX IG S30 PAY 85 10/17/2018	1.00	10/17/2018	(11,000,000)	(425)	0.000%
SPX 11/18 C2920	2,920.00	11/16/2018	(28,200)	(1,116,720)	(0.049%)
TYZ8C 120 CALL OPT 10YR FUT DEC 18	120.00	11/23/2018	(13,600,000)	(27,625)	(0.001%)
TYZ8P 118 PUT OPT 10YR FUT DEC 18	118.00	11/23/2018	(13,600,000)	(42,500)	(0.002%)

Total Options

(1,184,740)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BRAZIL CDS 12/20/2023	1,360,000	(99,413)	(0.004%)
COLOMBIA CDS 12/20/2023	1,620,000	(7,907)	0.000%
COLOMBIA CDS 12/20/2023	1,615,000	(7,883)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	1,360,000	(19,540)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2023	820,000	(11,782)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2023	195,000	(2,802)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	625,000	(8,980)	0.000%
SOUTH AFRICA CDS 12/20/2023	1,670,000	(78,928)	(0.003%)
UNITED MEXICAN STATES CDS 12/20/2023	1,620,000	(9,850)	0.000%
UNITED MEXICAN STATES CDS 12/20/2023	340,000	(2,067)	0.000%
UNITED MEXICAN STATES CDS 12/20/2023	1,280,000	(7,782)	0.000%

Total Swap Contracts

(256,934)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ8 5YR US NOTE FUT DEC 18	(226)	12/31/2018	(25,419,703)	(20,825)	(1.125%)
MSCI EAFE FUT 12/18	(59)	12/21/2018	(5,827,725)	(77,369)	(0.258%)
S&P500 EMINI FUT 12/18	178	12/21/2018	25,979,100	17,733	1.150%
TUZ8 2YR US NOTE FUT DEC 18	265	12/31/2018	55,844,611	(189,938)	2.471%
TYZ8 UST 10YR FUT DEC 18	(263)	12/19/2018	(31,239,469)	362,819	(1.382%)
USZ8 UST 30YR FUT DEC 18	(3)	12/19/2018	(421,500)	11,629	(0.019%)
UXYZ8 UST 10YR ULTRA FUT DEC 18	8	12/19/2018	1,008,000	(12,018)	0.045%
WNZ8 ULTRA US BOND FUT DEC 18	294	12/19/2018	45,358,688	(1,224,489)	2.007%

Total Futures Contracts

(1,132,458)

NET ASSETS

2,259,856,759

NET ASSET VALUE PER SHARE

Personal Strategy Income Fund Shares

19.61

(\$1,961,196,776 / 99,992,736 Shares Outstanding)

Personal Strategy Income Fund - I Class Shares

19.60

(\$298,659,982 / 15,222,452 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	EK	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.