

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	140,296	0.007%
2U			5,038	250,489	0.012%
Aaron's			10,900	458,345	0.022%
ABB			73,623	1,405,912	0.069%
Abbott Laboratories			9,806	709,268	0.035%
ABBVIE INC	3.6	5/14/25	1,040,000	998,908	0.049%
Abeona Therapeutics			2,800	19,992	0.001%
Abn Amro			46,566	1,095,785	0.053%
Acadia Healthcare			9,877	253,938	0.012%
Acadia Realty Trust, REIT			8,200	194,832	0.010%
Accelaron Pharma			4,900	213,395	0.010%
ACER 2017-1A A2 144A	1.87	7/10/19	4,743	4,741	0.000%
ACER 2017-1A A3 144A	2.29	6/10/21	105,000	104,213	0.005%
Activision Blizzard			7,943	369,906	0.018%
AERCAP IRELAND CAP/GLOBA	3.5	5/26/22	220,000	213,125	0.010%
AERCAP IRELAND CAP/GLOBA	4.63	7/1/22	300,000	300,750	0.015%
AERCAP IRELAND CAP/GLOBA	3.65	7/21/27	300,000	259,875	0.013%
AERCAP IRELAND CAP LTD/A	3.95	2/1/22	450,000	442,125	0.022%
Aerojet Rocketdyne Holdings			11,518	405,779	0.020%
AESOP 2013-2A A 144A	2.97	2/20/20	95,000	94,959	0.005%
AESOP 2014-1A A 144A	2.46	7/20/20	420,000	418,770	0.020%
AESOP 2014-2A A 144A	2.5	2/20/21	1,905,000	1,896,285	0.093%
AESOP 2016-2A A 144A	2.72	11/20/22	460,000	452,631	0.022%
AESOP 2017-1A A 144A	3.07	9/20/23	480,000	475,827	0.023%
AESOP 2017-2A A 144A	2.97	3/20/24	1,345,000	1,316,501	0.064%
AESOP 2018-2A A 144A	4	3/20/25	875,000	892,927	0.044%
AFIN 2015-4 A4	2.01	7/20/20	44,626	44,569	0.002%
Agilent Technologies			15,385	1,037,872	0.051%
Agios Pharmaceuticals			2,234	103,010	0.005%
AHPT 2017-ATRM A 144A	3.39	12/15/36	935,000	926,776	0.045%
AHT1 2018-ASHF B 144A	3.71	4/15/35	395,000	390,924	0.019%
AHT1 2018-ASHF C 144A	3.86	4/15/35	185,000	182,585	0.009%
AIA Group			156,800	1,302,509	0.064%
AIA GROUP LTD 144A	3.9	4/6/28	765,000	762,257	0.037%
Aimmune Therapeutics			5,173	123,738	0.006%
AIR LEASE CORP	2.75	1/15/23	130,000	122,989	0.006%
Air Liquide			10,465	1,299,500	0.063%
Air Products & Chemicals			5,662	906,203	0.044%
Aisin Seiki			14,900	512,202	0.025%
Alaska Air Group			4,532	275,772	0.013%
Alder Biopharmaceuticals			10,700	109,675	0.005%
Alexander & Baldwin, REIT			11,841	217,638	0.011%
ALEXANDRIA REAL ESTATE E	4	1/15/24	150,000	151,444	0.007%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	455,000	440,785	0.022%
ALEXANDRIA REAL ESTATE E	3.95	1/15/28	655,000	629,151	0.031%
ALEXANDRIA REAL ESTATE E	3.45	4/30/25	390,000	375,018	0.018%
Alexion Pharmaceuticals			13,394	1,304,040	0.064%
ALIBABA GROUP HOLDING	3.6	11/28/24	2,665,000	2,608,739	0.127%
Alibaba Group Holding, ADR			55,324	7,583,261	0.370%
Alkermes			2,939	86,730	0.004%
ALLEG 2015-1A AR 144A	3.33	7/25/27	580,000	578,021	0.028%
Allogene therapeutics			1,331	35,844	0.002%
ALLYA 2015-2 D 144A	3.01	3/15/22	65,000	64,991	0.003%
ALLYA 2017-2 B	2.33	6/15/22	65,000	64,281	0.003%
Alphabet Class A			3,458	3,613,472	0.176%
Alphabet Class C			9,408	9,743,019	0.475%
Amazon.com			14,662	22,021,884	1.075%
AMCAR 2015-3 B	2.08	9/8/20	46,328	46,306	0.002%
AMCAR 2015-4 C	2.88	7/8/21	160,000	159,704	0.008%
AMCAR 2016-1 A3	1.81	10/8/20	253	253	0.000%
AMCAR 2016-2 C	2.87	11/8/21	95,000	94,747	0.005%
AMCAR 2016-4 D	2.74	12/8/22	1,005,000	992,397	0.048%
AMCAR 2017-1 C	2.71	8/18/22	70,000	69,354	0.003%
AMCAR 2017-1 D	3.13	1/18/23	1,130,000	1,123,284	0.055%
Amcor			95,396	890,755	0.043%

Amedisys				1,211	141,820	0.007%
AMER AIRLINE 16-1 AA PTT	3.58	1/15/28	257,747	249,466	0.012%	
AMER AIRLINE 16-3 B PTT	3.75	10/15/25	350,972	335,278	0.016%	
AMER AIRLINE 17-1B PTT	4.95	2/15/25	254,475	253,587	0.012%	
AMER AIRLINE 17-2 AA PTT	3.35	10/15/29	228,641	215,893	0.011%	
AMER AIRLINE 17-2B PTT	3.7	10/15/25	522,196	502,178	0.025%	
AMER AIRLN 13-1 A PASS T	4	7/15/25	292,412	291,281	0.014%	
AMER AIRLN 14-1 B PTT	4.38	10/1/22	46,070	45,485	0.002%	
AMER AIRLN 15-1 B PTT	3.7	5/1/23	105,509	102,090	0.005%	
American Airlines			10,877	349,260	0.017%	
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	265,000	248,264	0.012%	
American Campus Communities, REIT			11,500	475,985	0.023%	
American International Group			53,188	2,096,139	0.102%	
American Public Education			5,229	148,817	0.007%	
American Tower, REIT			596	94,281	0.005%	
Ameriprise Financial			10,182	1,062,695	0.052%	
Amneal Pharmaceuticals			8,500	115,005	0.006%	
AMXCA 2017-7 B	2.54	5/15/25	655,000	642,311	0.031%	
AnaptysBio			173	11,036	0.001%	
ANGLO AMERICAN CAPITAL 144A	3.63	9/11/24	375,000	352,500	0.017%	
ANGLO AMERICAN CAPITAL 144A	4.13	9/27/22	465,000	458,025	0.022%	
ANHEUSER-BUSCH CO/INBEV 144A	3.65	2/1/26	875,000	826,965	0.040%	
Anthem			17,669	4,640,409	0.226%	
Antofagasta			85,785	857,981	0.042%	
Apple			6,718	1,059,697	0.052%	
Aptiv			17,011	1,047,367	0.051%	
APT PIPELINES LTD 144A	3.88	10/11/22	300,000	297,155	0.014%	
APT PIPELINES LTD 144A	4.25	7/15/27	288,000	279,855	0.014%	
ARCONIC INC	5.87	2/23/22	410,000	417,688	0.020%	
ARCONIC INC	6.15	8/15/20	750,000	772,351	0.038%	
Argenx, ADR			1,933	185,703	0.009%	
ARIFL 2017-A A2 144A	1.91	4/15/26	101,806	101,072	0.005%	
ARIFL 2017-A A3 144A	2.28	4/15/26	390,000	385,514	0.019%	
ARROW ELECTRONICS INC	4	4/1/25	510,000	492,402	0.024%	
Asahi Kasei			132,300	1,357,845	0.066%	
Ascendis Pharma, ADR			4,079	255,549	0.012%	
ASML Holding			6,981	1,093,642	0.053%	
Assurant			4,200	375,648	0.018%	
Astellas Pharma			164,600	2,103,034	0.103%	
Atlantic Capital Bancshares			9,133	149,507	0.007%	
Atricure			4,500	137,700	0.007%	
AT&T			103,044	2,940,876	0.143%	
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	285,000	283,777	0.014%	
AUSGRID FINANCE PTY LTD 144A	4.35	8/1/28	440,000	435,369	0.021%	
Australia & New Zealand Banking			92,859	1,604,480	0.078%	
Autoliv			11,557	819,619	0.040%	
Automatic Data Processing			1,384	181,470	0.009%	
AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	200,000	204,502	0.010%	
Avalara			757	23,581	0.001%	
Avanos Medical			10,300	461,337	0.023%	
Aviva			213,230	1,020,519	0.050%	
AVMT 2018-AVM A 144A	4.11	7/5/40	1,370,000	1,413,486	0.069%	
AVNET INC	3.75	12/1/21	405,000	407,111	0.020%	
AVNET INC	4.63	4/15/26	310,000	300,270	0.015%	
AXA			90,197	1,946,626	0.095%	
AXA Equitable Holdings			13,087	217,637	0.011%	
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	235,000	232,901	0.011%	
AXA EQUITABLE HOLDINGS I 144A	4.35	4/20/28	640,000	609,053	0.030%	
Axis Capital Holdings			6,300	325,332	0.016%	
AZZ			8,200	330,952	0.016%	
BABSN 2013-IA AR 144A	3.27	1/20/28	655,000	647,649	0.032%	
BABSN 2016-2A AR 144A	3.56	7/20/28	540,000	540,000	0.026%	
BAHAMAS 144A	6	11/21/28	1,300,000	1,329,250	0.065%	
Baidu, ADR			4,200	666,120	0.033%	
BAIDU INC	4.38	3/29/28	940,000	923,224	0.045%	
BAIDU INC	2.88	7/6/22	960,000	933,555	0.046%	
BAIDU INC	3.88	9/29/23	545,000	543,350	0.027%	
Ball			33,257	1,529,157	0.075%	
BANCO DE BOGOTA SA	4.38	8/3/27	1,100,000	1,013,386	0.049%	
BANCO DE BOGOTA SA 144A	4.38	8/3/27	750,000	690,945	0.034%	
BANCO SANTANDER CHILE 144A	3.88	9/20/22	305,000	304,694	0.015%	
BANCO SANTANDER SA	3.5	4/11/22	600,000	588,553	0.029%	

BANK 2017-BNK4 A4	3.63	5/15/50	615,000	613,137	0.030%
BANK 2017-BNK5 C	4.26	6/15/60	190,000	187,000	0.009%
Bank of America			17,618	434,108	0.021%
BANK OF AMERICA CORP	3.3	1/11/23	910,000	896,416	0.044%
BankUnited			14,100	422,154	0.021%
Barclays, ADR			29,176	219,987	0.011%
BARCLAYS BANK PLC	5.14	10/14/20	900,000	911,226	0.044%
BARCLAYS PLC	4.61	2/15/23	640,000	634,570	0.031%
Barings BDC			10,697	96,380	0.005%
Barnes Group			4,100	219,842	0.011%
BASF			19,870	1,384,020	0.068%
Bayer			37,138	2,582,905	0.126%
BAYER US FINANCE II LLC 144A	3.88	12/15/23	1,135,000	1,113,645	0.054%
BBVA BANCOMER SA TEXAS 144A	4.38	4/10/24	740,000	729,832	0.036%
BECTON DICKINSON AND CO	3.73	12/15/24	325,000	313,477	0.015%
BECTON DICKINSON AND CO	3.36	6/6/24	635,000	607,719	0.030%
BECTON DICKINSON AND CO	3.7	6/6/27	1,545,000	1,460,539	0.071%
BECTON DICKINSON AND CO	4.67	6/6/47	760,000	716,120	0.035%
BECTON DICKINSON AND CO CVT 6.125000 A			8,128	467,532	0.023%
Becton, Dickinson & Company			31,944	7,197,622	0.351%
BeiGene, ADR			226	31,699	0.002%
Beijing Enterprises Holdings			121,500	644,247	0.031%
BELL 2018-1 A2I 144A	4.32	11/25/48	720,000	728,885	0.036%
Beneficial Bancorp			16,885	241,287	0.012%
Bhp			60,101	1,269,995	0.062%
Bhp			15,057	363,943	0.018%
Biogen			65	19,560	0.001%
Blackstone Hedge Fund Solutions			91,699	101,730,410	4.964%
Bloom Energy			4,153	41,447	0.002%
Blue Hills Bancorp			9,947	212,269	0.010%
BLUEM 2015-2A A1R 144A	3.37	7/18/27	460,000	456,095	0.022%
BLUEM 2015-2A BR 144A	3.94	7/18/27	395,000	386,025	0.019%
BLUEM 2015-2A CR 144A	4.49	7/18/27	270,000	264,897	0.013%
Blueprint Medicines			3,426	184,696	0.009%
BMW			11,585	939,604	0.046%
BNP Paribas			43,056	1,944,444	0.095%
BOARDWALK PIPELINES LP	4.95	12/15/24	415,000	412,925	0.020%
BOARDWALK PIPELINES LP	3.38	2/1/23	150,000	143,623	0.007%
BOARDWALK PIPELINES LP	5.95	6/1/26	40,000	40,847	0.002%
BOARDWALK PIPELINES LP	4.45	7/15/27	175,000	163,000	0.008%
Boeing			39,590	12,767,775	0.623%
BOMFT 2017-RT1 A1 144A	3	3/28/57	66,836	65,380	0.003%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	356,622	352,996	0.017%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	87,312	86,531	0.004%
Booking Holdings			3,728	6,421,182	0.313%
Booz Allen Hamilton			11,000	495,770	0.024%
BORAL FINANCE PTY LTD 144A	3	11/1/22	70,000	67,590	0.003%
BORAL FINANCE PTY LTD 144A	3.75	5/1/28	915,000	851,494	0.042%
Boston Beer			2,302	554,414	0.027%
BOSTON PROPERTIES LP	2.75	10/1/26	805,000	728,681	0.036%
BOSTON PROPERTIES LP	3.2	1/15/25	565,000	539,048	0.026%
BOSTON PROPERTIES LP	3.65	2/1/26	340,000	329,130	0.016%
Boston Scientific			36,737	1,298,286	0.063%
Boyd Gaming			1,500	31,170	0.002%
BP, ADR			30,168	1,143,971	0.056%
BRAMBLES USA INC 144A	4.13	10/23/25	215,000	215,483	0.011%
BRASKEM FINANCE LTD	7.38	1/4/68	564,000	566,826	0.028%
Bridge Bancorp			8,300	211,567	0.010%
Bright Horizons Family Solutions			2,945	328,220	0.016%
Brinks Company			12,865	831,722	0.041%
BRIXMOR OPERATING PART	3.85	2/1/25	625,000	604,041	0.029%
BRIXMOR OPERATING PART	3.9	3/15/27	800,000	757,552	0.037%
BRIXMOR OPERATING PART	3.65	6/15/24	272,000	263,772	0.013%
Broadcom			10,153	2,581,705	0.126%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	1,820,000	1,713,859	0.084%
BROADCOM CRP / CAYMN FI	3.13	1/15/25	410,000	367,089	0.018%
Bruker			9,635	286,834	0.014%
BTNY2 2018-1A A1 144A	3.6	4/30/31	620,000	610,264	0.030%
Burberry			58,600	1,286,799	0.063%
Burlington Stores			4,550	740,149	0.036%
BWX Technologies			12,608	482,004	0.024%
BX 2017-IMC A 144A	3.51	10/15/32	705,000	697,549	0.034%

BX 2017-IMC D 144A	4.71	10/15/32	540,000	531,936	0.026%
BXP 2017-GM A 144A	3.38	6/13/39	705,000	688,464	0.034%
Cable One			947	776,635	0.038%
Cabot Oil & Gas			33,679	752,726	0.037%
California Water Service Group			8,600	409,876	0.020%
Cal-Maine Foods			11,842	500,917	0.024%
CAMDEN PROPERTY TRUST	4.1	10/15/28	130,000	131,604	0.006%
Canadian Pacific Railway			3,377	599,823	0.029%
CAPITAL ONE BANK USA NA	3.38	2/15/23	1,250,000	1,207,094	0.059%
CAPITAL ONE FINANCIAL CO	3.3	10/30/24	1,005,000	948,561	0.046%
Capitol Federal Financial			23,217	296,481	0.014%
Cara Therapeutics			2,210	28,730	0.001%
Cargurus			6,412	216,277	0.011%
CARMX 2016-4 A3	1.4	8/15/21	525,454	519,357	0.025%
CAS 2017-C01 1M1	3.81	7/25/29	259,906	260,690	0.013%
CAS 2017-C02 2M1	3.66	9/25/29	136,938	137,245	0.007%
CAS 2017-C03 1M1	3.46	10/25/29	206,335	206,495	0.010%
CAS 2017-C06 1M1	3.26	2/25/30	164,333	164,171	0.008%
CAS 2017-C06 2M2	5.31	2/25/30	1,225,000	1,246,634	0.061%
CAS 2017-C07 2M1	3.16	5/25/30	178,690	178,366	0.009%
CAS 2017-C07 2M2	5.01	5/25/30	1,320,000	1,317,026	0.064%
CAS 2018-C01 1M1	3.11	7/25/30	2,025,486	2,018,282	0.098%
CAS 2018-C02 2M2	4.71	8/25/30	815,000	792,951	0.039%
CAS 2018-C03 1M2	4.66	10/25/30	600,000	586,277	0.029%
Catalent			13,233	412,605	0.020%
CATHOLIC HEALTH INITIATI	2.95	11/1/22	280,000	271,317	0.013%
Cboe Global Markets			7,912	774,031	0.038%
CCART 2016-BA A3 144A	1.64	7/15/21	107,609	107,078	0.005%
CCCI TREASURE LTD	3.5	10/21/67	200,000	196,858	0.010%
CCG 2016-1 A2 144A	1.69	9/14/22	73,981	73,708	0.004%
CCG 2017-1 A2 144A	1.84	11/14/23	213,439	211,642	0.010%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	1,200,000	1,187,857	0.058%
Celgene			7,317	468,947	0.023%
CELGENE CORP	3.88	8/15/25	1,045,000	1,006,434	0.049%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	200,000	188,752	0.009%
CENCOSUD SA	5.15	2/12/25	1,060,000	1,023,651	0.050%
Centene			11,628	1,340,708	0.065%
Centennial Resource Development			18,229	200,884	0.010%
CenterState Bank			1,700	35,768	0.002%
Central Garden & Pet			1,200	37,500	0.002%
Central Japan Railway			6,700	1,413,615	0.069%
Ceridian HCM Holding			3,929	135,511	0.007%
CGCMT 2014-GC21 AS	4.03	5/10/47	375,000	378,251	0.018%
CGCMT 2015-GC27 A5	3.14	2/10/48	270,000	265,429	0.013%
CGCMT 2015-GC27 AS	3.57	2/10/48	135,000	134,550	0.007%
CGCMT 2016-GC36 B	4.76	2/10/49	570,000	593,741	0.029%
CGGS 2018-WSS B 144A	3.56	2/15/37	455,000	446,637	0.022%
CGMS 2015-1A AR 144A	3.47	4/20/27	940,000	936,487	0.046%
CGMS 2015-3A A1R 144A	3.51	7/28/28	1,345,000	1,337,001	0.065%
Challenger Ltd/Australia			193,571	1,294,142	0.063%
Charles Schwab			106,318	4,415,387	0.215%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	725,000	721,450	0.035%
Chart Industries			8,900	578,767	0.028%
Chegg			13,556	385,262	0.019%
Chesapeake Utilities			4,450	361,785	0.018%
Chevron			1,702	185,161	0.009%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	180,000	229,727	0.011%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	325,000	390,686	0.019%
Chubb			19,018	2,456,745	0.120%
Chuy's Holdings			7,213	127,959	0.006%
CIFC 2015-4A A1R 144A	3.77	10/20/27	520,000	520,000	0.025%
Cigna			33,729	6,405,759	0.313%
CIGNA CORP	3.05	10/15/27	205,000	185,905	0.009%
Cintas			1,408	236,530	0.012%
Cisco Systems			117,735	5,101,458	0.249%
Citigroup			1,308	68,094	0.003%
CK Hutchison Holdings			171,229	1,643,492	0.080%
CLNS 2017-IKPR A 144A	3.2	6/11/32	150,000	149,062	0.007%
Close Brothers			13,490	247,569	0.012%
CLPK 2015-1A AR 144A	3.64	10/20/28	945,000	943,829	0.046%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	815,000	823,065	0.040%
CNH 2017-C B	2.54	5/15/25	60,000	59,224	0.003%

CNOOC FINANCE 2014 ULC	4.25	4/30/24	200,000	203,093	0.010%
CNOOC FINANCE 2015 US	3.5	5/5/25	700,000	679,195	0.033%
CODELCO INC 144A	3.63	8/1/27	200,000	190,970	0.009%
Collier Creek Holdings			11,140	111,846	0.005%
Colliers International			2,524	138,921	0.007%
COLOMBIA	4	2/26/24	2,960,000	2,934,100	0.143%
COLOMBIA	4.5	3/15/29	1,415,000	1,400,850	0.068%
COLOMBIA	10	7/24/24	3,278,500,000	1,190,156	0.058%
COLT 2017-1 A1 144A	2.61	5/27/47	57,345	56,985	0.003%
COLT 2017-2 A1A 144A	2.42	10/25/47	104,112	103,439	0.005%
COLT 2017-2 A3A 144A	2.77	10/25/47	44,303	44,036	0.002%
COLT 2018-1 A1 144A	2.93	2/25/48	226,111	223,505	0.011%
COLT 2018-1 A2 144A	2.98	2/25/48	66,179	65,454	0.003%
COLT 2018-4 A1 144A	4.01	12/28/48	875,342	880,284	0.043%
COLT 2018-4 A2 144A	4.11	12/28/48	518,359	521,280	0.025%
Columbia Banking System			5,400	195,966	0.010%
Comcast			50,424	1,716,937	0.084%
COMCAST CORP	3.95	10/15/25	205,000	207,600	0.010%
COMCAST CORP	4.15	10/15/28	290,000	294,510	0.014%
COMCAST CORP	4.7	10/15/48	80,000	81,142	0.004%
COMCAST CORP	3.3	2/1/27	1,110,000	1,053,401	0.051%
COMCAST CORP	3.15	3/1/26	955,000	910,822	0.044%
COMCAST CORP	3.2	7/15/36	80,000	68,280	0.003%
COMCAST CORP	3.38	8/15/25	25,000	24,274	0.001%
COMET 2005-B3 B3	2.99	5/15/28	615,000	603,141	0.029%
COMISION FED DE ELECTRIC 144A	4.88	1/15/24	200,000	195,752	0.010%
COMM 2013-CR12 A4	4.05	10/10/46	595,000	614,465	0.030%
COMM 2014-TSC A 144A	3.24	2/13/32	250,000	249,251	0.012%
COMM 2015-CR22 AM	3.6	3/10/48	625,000	620,805	0.030%
COMM 2015-CR24 A5	3.7	8/10/48	1,005,000	1,016,577	0.050%
COMM 2015-CR24 AM	4.03	8/10/48	265,000	268,404	0.013%
COMM 2015-CR25 C	4.54	8/10/48	220,000	214,973	0.010%
COMM 2015-LC21 B	4.3	7/10/48	435,000	442,928	0.022%
COMM 2015-LC23 AM	4.16	10/10/48	985,000	997,198	0.049%
COMM 2015-PC1 B	4.44	7/10/50	220,000	221,303	0.011%
COMM 2016-CR28 A4	3.76	2/10/49	525,000	531,280	0.026%
COMM 2016-CR28 AHR	3.65	2/10/49	304,641	305,732	0.015%
COMM 2016-DC2 A5	3.77	2/10/49	410,000	414,233	0.020%
Commerzbank			42,170	280,013	0.014%
Compass Group			55,844	1,175,228	0.057%
Computer Modelling			13,700	61,114	0.003%
Conagra Brands			48,741	1,041,108	0.051%
Concho Resources			11,543	1,186,505	0.058%
CONCHO RESOURCES INC	3.75	10/1/27	730,000	686,200	0.033%
ConocoPhillips			13,469	839,792	0.041%
Constellation Brands			432	69,474	0.003%
Constellium			11,100	77,589	0.004%
Cooper Companies			2,435	619,708	0.030%
Corning			92,089	2,782,009	0.136%
Corvus Pharmaceuticals			2,875	10,551	0.001%
CoStar Group			555	187,224	0.009%
Coupa Software			7,029	441,843	0.022%
Covestro			13,398	663,530	0.032%
Cray			9,000	194,310	0.009%
CRCC YUPENG LTD	3.95	2/1/67	620,000	618,450	0.030%
Crinetics Pharmaceuticals			1,940	58,181	0.003%
Cross Country Healthcare			11,215	82,206	0.004%
Crown Castle International, REIT			12,624	1,371,345	0.067%
CROWN CASTLE INTL CORP	4.45	2/15/26	780,000	775,925	0.038%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	695,000	688,428	0.034%
CROWN CASTLE TOWERS LLC 144A	3.22	5/15/42	65,000	63,937	0.003%
CSAIL 2015-C3 A4	3.72	8/15/48	235,000	237,343	0.012%
CSAIL 2016-C6 A5	3.09	1/15/49	345,000	333,667	0.016%
CSL			4,845	632,843	0.031%
CSMC 2015-GLPB B 144A	3.81	11/15/34	450,000	451,923	0.022%
CSW Industrials			3,951	191,031	0.009%
CSX			14,592	906,601	0.044%
Ctrip.com International, ADR			579	15,668	0.001%
CTIP.COM INTL LTD CB 1.25% 9/22	1.25	9/15/22	535,000	517,784	0.025%
CTS			7,800	201,942	0.010%
CubeSmart, REIT			4,500	129,105	0.006%
Cubic			8,657	465,227	0.023%

Cutera			4,100	69,782	0.003%
CVS Health			34,342	2,250,088	0.110%
CVS HEALTH CORP	3.7	3/9/23	2,400,000	2,372,616	0.116%
CyberAgent			16,100	622,387	0.030%
Cyber-Ark Software			3,130	232,058	0.011%
CytomX Therapeutics			5,005	75,576	0.004%
Danaher			48,710	5,022,975	0.245%
Danske Bank			44,319	879,839	0.043%
DANSKE BANK A/S 144A	2.7	3/2/22	305,000	290,283	0.014%
DANSKE BANK A/S 144A	2	9/8/21	255,000	240,360	0.012%
DBCG 2017-BBG A 144A	3.16	6/15/34	360,000	354,597	0.017%
DBS Group			97,967	1,703,631	0.083%
DCC			15,156	1,156,104	0.056%
DC INCOME TAX BUILD AMERICA E	5.59	12/1/34	50,000	59,353	0.003%
Delta Air Lines			30,162	1,505,084	0.073%
DELTA AIR LINES	7.75	12/17/19	22,997	23,820	0.001%
DELTA AIR LINES	4.95	5/23/19	9,048	9,101	0.000%
DELTA AIR LINES 2011-1	5.3	4/15/19	22,196	22,321	0.001%
DELTA AIR LINES INC	3.63	3/15/22	485,000	475,726	0.023%
DELTA AIR LINES INC	4.38	4/19/28	560,000	536,368	0.026%
Denny's			29,500	478,195	0.023%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	165,000	170,249	0.008%
Descartes Systems			18,400	486,864	0.024%
DEUTSCHE TELEKOM INT FIN 144A	4.38	6/21/28	1,140,000	1,129,444	0.055%
Diageo			50,092	1,790,007	0.087%
Diamondback Energy			3,200	296,640	0.014%
Direct Line Insurance			348,840	1,418,015	0.069%
DISCOVER FINANCIAL SVS	3.95	11/6/24	415,000	409,599	0.020%
DISCOVER FINANCIAL SVS	4.1	2/9/27	1,085,000	1,013,177	0.049%
DISCOVER FINANCIAL SVS	3.75	3/4/25	1,175,000	1,125,023	0.055%
DNB			120,805	1,939,122	0.095%
Dollar General			20,203	2,183,540	0.107%
Dollar Tree			23,002	2,077,541	0.101%
DowDuPont			43,112	2,305,630	0.112%
Dril-Quip			3,600	108,108	0.005%
DRMT 2018-2A A1 144A	3.48	4/25/58	793,181	789,568	0.039%
DRMT 2018-3A M1 144A	4.36	8/25/58	250,000	249,059	0.012%
DROCK 2015-1 A	2.2	12/15/22	115,000	113,906	0.006%
DROT 2015-2 A 144A	2.99	5/22/28	51,438	51,319	0.003%
Duke Energy			34,942	3,015,495	0.147%
DUKE ENERGY CORP	2.65	9/1/26	314,000	285,945	0.014%
Dunkin Brands			7,800	500,136	0.024%
EastGroup Properties, REIT			7,400	678,802	0.033%
Edgewell Personal Care			1,300	48,555	0.002%
EFF 2016-1 A3 144A	2.08	9/20/21	550,000	548,248	0.027%
EFF 2016-2 A2 144A	1.74	2/22/22	108,980	108,574	0.005%
EFF 2017-1 A2 144A	2.13	7/20/22	106,195	105,567	0.005%
EFF 2017-2 A2 144A	1.97	1/20/23	91,600	90,893	0.004%
EHGVT 2014-A A 144A	2.53	2/25/27	73,329	72,395	0.004%
Electric Power development			43,300	1,027,504	0.050%
Electronic Arts			2,164	170,761	0.008%
Elekta			74,485	884,445	0.043%
Element Fleet Management			185,685	939,850	0.046%
Eli Lilly			22,287	2,579,052	0.126%
Ellie Mae			4,134	259,739	0.013%
Enanta Pharmaceuticals			400	28,332	0.001%
ENBRIDGE INC	6	1/15/77	480,000	426,000	0.021%
Encore Capital			11,400	267,900	0.013%
ENEL FINANCE INTL NV 144A	2.75	4/6/23	990,000	912,349	0.045%
ENEL FINANCE INTL NV 144A	3.63	5/25/27	1,135,000	999,986	0.049%
ENERSIS AMERICAS SA	4	10/25/26	1,100,000	1,030,216	0.050%
Engie			125,364	1,801,224	0.088%
ENI SPA 144A	4	9/12/23	795,000	782,676	0.038%
ENI SPA 144A	4.75	9/12/28	595,000	581,589	0.028%
Entegris			13,300	371,004	0.018%
Entergy			26,706	2,298,585	0.112%
EOG Resources			19,529	1,703,124	0.083%
E.ON			51,606	509,420	0.025%
EQUATE PETROCHEMICAL BV	4.25	11/3/26	955,000	927,157	0.045%
Equinor			50,049	1,061,647	0.052%
Equity Bancshares			1,833	64,613	0.003%
Equity Commonwealth, REIT			10,900	327,109	0.016%

Erste Group Bank			24,195	802,248	0.039%
ESCO Technologies			7,749	511,047	0.025%
ESKOM HOLDINGS SOC LTD 144A	6.35	8/10/28	855,000	825,875	0.040%
Essent			4,900	167,482	0.008%
ESSEX PORTFOLIO LP	3.38	4/15/26	375,000	357,195	0.017%
ESSEX PORTFOLIO LP	3.63	5/1/27	580,000	558,483	0.027%
Euronet Worldwide			5,700	583,566	0.028%
Eutelsat Communications			39,399	776,207	0.038%
Eventbrite			1,160	32,260	0.002%
Evergy			29,059	1,649,679	0.080%
Evo Payments			2,237	55,187	0.003%
Exelixis			1,900	37,373	0.002%
EXPEDIA INC	5	2/15/26	1,535,000	1,573,142	0.077%
EXPEDIA INC	4.5	8/15/24	425,000	423,776	0.021%
EXPRESS SCRIPTS HOLDING	4.5	2/25/26	540,000	543,385	0.027%
EXPRESS SCRIPTS HOLDING	3.4	3/1/27	130,000	120,267	0.006%
Facebook			78,355	10,271,557	0.501%
FB Financial			9,400	329,188	0.016%
Ferrari			2,303	229,010	0.011%
FHL-15YR GOLD	4.5	1/1/19	76	78	0.000%
FHL ARM	4.54	9/1/32	462	470	0.000%
FHLMC 15YR GIANT	6	8/1/22	143	147	0.000%
FHLMC 15YR GOLD	5.5	11/1/21	583	586	0.000%
FHLMC 15YR GOLD	2.5	4/1/30	435,473	426,823	0.021%
FHLMC 15YR GOLD	4.5	5/1/19	80	81	0.000%
FHLMC 15YR GOLD	4.5	5/1/19	163	166	0.000%
FHLMC 15YR GOLD	5	7/1/25	1,498	1,506	0.000%
FHLMC 15YR GOLD	6	8/1/21	3,268	3,323	0.000%
FHLMC 15YR GOLD	4.5	9/1/23	13,331	13,740	0.001%
FHLMC ARM	4.53	10/1/36	8,084	8,516	0.000%
FHLMC ARM	4.34	10/1/36	8,486	8,767	0.000%
FHLMC ARM	4.85	11/1/36	12,927	13,691	0.001%
FHLMC ARM	3.98	1/1/37	13,533	14,206	0.001%
FHLMC ARM	4.88	12/1/36	7,456	7,878	0.000%
FHLMC ARM	3.62	2/1/37	28,014	29,371	0.001%
FHLMC ARM	3.68	2/1/37	18,271	19,207	0.001%
FHLMC ARM	4.19	2/1/37	35,136	37,160	0.002%
FHLMC ARM	4.48	7/1/35	4,184	4,397	0.000%
FHLMC GOLD	6	10/1/32	3,613	3,885	0.000%
FHLMC GOLD	5.5	10/1/38	155,123	166,284	0.008%
FHLMC GOLD	4.5	10/1/39	90,528	94,816	0.005%
FHLMC GOLD	4.5	10/1/39	108,898	114,054	0.006%
FHLMC GOLD	4	10/1/40	3,506	3,586	0.000%
FHLMC GOLD	4	10/1/40	2,328	2,395	0.000%
FHLMC GOLD	4.5	10/1/40	155,072	162,419	0.008%
FHLMC GOLD	4.5	10/1/41	262,341	274,753	0.013%
FHLMC GOLD	3.5	10/1/42	260,554	262,555	0.013%
FHLMC GOLD	4	11/1/40	2,155	2,218	0.000%
FHLMC GOLD	4	11/1/40	142,841	146,974	0.007%
FHLMC GOLD	3.5	11/1/42	316,095	317,927	0.016%
FHLMC GOLD	4	1/1/41	222,857	229,305	0.011%
FHLMC GOLD	6	12/1/33	51,660	56,406	0.003%
FHLMC GOLD	5	12/1/35	34,630	36,759	0.002%
FHLMC GOLD	4.5	12/1/39	35,502	37,180	0.002%
FHLMC GOLD	4	12/1/40	672	691	0.000%
FHLMC GOLD	4	12/1/40	19,085	19,636	0.001%
FHLMC GOLD	3	12/1/42	414,698	407,798	0.020%
FHLMC GOLD	4	2/1/41	191,686	197,226	0.010%
FHLMC GOLD	3	2/1/43	54,808	53,775	0.003%
FHLMC GOLD	6.5	3/1/32	5,112	5,550	0.000%
FHLMC GOLD	6	3/1/33	15,182	16,565	0.001%
FHLMC GOLD	5	3/1/40	72,495	76,788	0.004%
FHLMC GOLD	3	3/1/43	17,845	17,510	0.001%
FHLMC GOLD	3	3/1/43	15,339	15,050	0.001%
FHLMC GOLD	3.5	3/1/44	165,081	166,039	0.008%
FHLMC GOLD	7	4/1/32	349	397	0.000%
FHLMC GOLD	6.5	4/1/32	14,547	15,793	0.001%
FHLMC GOLD	5	4/1/40	89,123	94,470	0.005%
FHLMC GOLD	5	4/1/40	6,251	6,618	0.000%
FHLMC GOLD	3	4/1/43	271,300	266,732	0.013%
FHLMC GOLD	3	4/1/43	242,625	238,508	0.012%
FHLMC GOLD	3.5	5/1/43	142,581	143,661	0.007%

FHLMC GOLD	7	6/1/32	1,023	1,047	0.000%
FHLMC GOLD	7	6/1/32	1,537	1,570	0.000%
FHLMC GOLD	4.5	6/1/39	203,653	213,129	0.010%
FHLMC GOLD	5	7/1/40	35,619	37,666	0.002%
FHLMC GOLD	5	8/1/35	41,551	44,076	0.002%
FHLMC GOLD	6	8/1/38	24,375	26,618	0.001%
FHLMC GOLD	6	8/1/38	30,224	33,004	0.002%
FHLMC GOLD	4.5	8/1/39	29,509	30,902	0.002%
FHLMC GOLD	4.5	8/1/40	27,219	28,509	0.001%
FHLMC GOLD	5	8/1/40	64,473	68,261	0.003%
FHLMC GOLD	5	8/1/40	206,854	219,009	0.011%
FHLMC GOLD	4	8/1/40	56,909	58,554	0.003%
FHLMC GOLD	3.5	8/1/42	316,566	318,997	0.016%
FHLMC GOLD	6.5	9/1/32	5,351	5,810	0.000%
FHLMC GOLD	6.5	9/1/34	29,667	33,162	0.002%
FHLMC GOLD	3.5	9/1/42	125,879	126,612	0.006%
FHLMC GOLD	4	9/1/45	435,733	444,971	0.022%
FHLM Gold	4	10/1/41	131,166	134,962	0.007%
FHLM Gold	4	12/1/41	108,316	111,451	0.005%
Fidelity National Information			11,658	1,195,528	0.058%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	565,000	558,203	0.027%
Fiesta Restaurant			10,284	159,505	0.008%
Fifth Third Bancorp			50,849	1,196,477	0.058%
First Bancshares			3,500	105,875	0.005%
FIRSTENERGY CORP	3.9	7/15/27	1,895,000	1,835,253	0.090%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	765,000	776,102	0.038%
First Industrial Realty, REIT			5,179	149,466	0.007%
First Republic Bank			12,212	1,061,223	0.052%
FirstService			7,537	516,134	0.025%
Fiserv			21,631	1,589,662	0.078%
Five9			11,800	515,896	0.025%
Five Below			2,400	245,568	0.012%
Five Prime Therapeutics			1,210	11,253	0.001%
FKMT 2014-1 B2 144A	4.01	11/25/44	213,452	217,150	0.011%
FleetCor Technologies			2,109	391,683	0.019%
FL HURRICANE CATASTROPHE FD SR A	3	7/1/20	335,000	335,439	0.016%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.16	7/1/19	265,000	264,232	0.013%
FNMA 15YR	5.5	10/1/20	2,530	2,545	0.000%
FNMA 15YR	4.5	10/1/26	12,667	13,040	0.001%
FNMA 15YR	3	10/1/28	32,469	32,501	0.002%
FNMA 15YR	3	10/1/30	154,942	155,096	0.008%
FNMA 15YR	3	11/1/28	156,186	156,341	0.008%
FNMA 15YR	2.5	11/1/31	80,547	78,697	0.004%
FNMA 15YR	3.5	11/1/32	600,048	608,488	0.030%
FNMA 15YR	5	1/1/20	9,075	9,225	0.000%
FNMA 15YR	5.5	1/1/21	1,826	1,830	0.000%
FNMA 15YR	3	1/1/27	72,734	72,985	0.004%
FNMA 15YR	4.5	12/1/20	684	696	0.000%
FNMA 15YR	5	2/1/21	17,671	17,999	0.001%
FNMA 15YR	6	2/1/22	1,875	1,906	0.000%
FNMA 15YR	5.5	4/1/19	2	2	0.000%
FNMA 15YR	4.5	5/1/19	1,960	1,995	0.000%
FNMA 15YR	5	5/1/19	943	958	0.000%
FNMA 15YR	5.5	5/1/19	473	472	0.000%
FNMA 15YR	5	5/1/20	3,194	3,246	0.000%
FNMA 15YR	6	5/1/21	23,158	23,623	0.001%
FNMA 15YR	4.5	5/1/22	3,708	3,774	0.000%
FNMA 15YR	2.5	5/1/32	215,664	210,720	0.010%
FNMA 15YR	3.5	5/1/33	833,524	843,864	0.041%
FNMA 15YR	5.5	7/1/19	326	326	0.000%
FNMA 15YR	4.5	7/1/20	1,970	2,005	0.000%
FNMA 15YR	6	8/1/22	682	696	0.000%
FNMA 15YR	3	8/1/27	79,566	79,840	0.004%
FNMA 15YR	2.5	8/1/30	96,122	94,125	0.005%
FNMA 15YR	6	9/1/21	1,519	1,540	0.000%
FNMA 15YR	5	9/1/23	3,314	3,369	0.000%
FNMA 15 YR TBA JAN	2.5	1/1/27	1,290,000	1,259,855	0.061%
FNMA 20YR	3	11/1/36	681,266	673,877	0.033%
FNMA 20YR	3	11/1/36	341,650	338,351	0.017%
FNMA 20YR	3	11/1/36	135,256	133,950	0.007%
FNMA 20YR	3.5	1/1/36	448,456	456,943	0.022%
FNMA 20YR	3	12/1/36	172,915	171,245	0.008%

FNMA 20YR	3.5	2/1/35	48,922	49,575	0.002%
FNMA 30 yr	3.5	10/1/42	526,556	529,834	0.026%
FNMA 30 yr	3.5	10/1/43	123,075	123,841	0.006%
FNMA 30 yr	3.5	1/1/43	291,763	293,587	0.014%
FNMA 30 yr	3	1/1/43	13,856	13,623	0.001%
FNMA 30 yr	3.5	1/1/44	184,588	185,738	0.009%
FNMA 30 yr	3.5	12/1/44	715,623	720,047	0.035%
FNMA 30 yr	3	3/1/43	18,935	18,618	0.001%
FNMA 30 yr	3	3/1/43	16,587	16,308	0.001%
FNMA 30 yr	3	3/1/43	78,098	76,785	0.004%
FNMA 30 yr	3.5	3/1/43	525,100	528,368	0.026%
FNMA 30 yr	3	4/1/33	3,755	3,665	0.000%
FNMA 30 yr	3	4/1/43	15,134	14,881	0.001%
FNMA 30 yr	3	4/1/45	19,696	19,349	0.001%
FNMA 30 yr	3.5	6/1/42	69,754	70,189	0.003%
FNMA 30 yr	3.5	6/1/42	105,602	106,260	0.005%
FNMA 30 yr	3.5	7/1/42	900,769	906,372	0.044%
FNMA 30 yr	3.5	7/1/42	94,159	94,744	0.005%
FNMA 30 yr	3.5	8/1/42	183,230	184,370	0.009%
FNMA 30 yr	3	8/1/43	187,067	183,926	0.009%
FNMA 30 yr	3.5	9/1/42	239,666	241,156	0.012%
FNMA 30 yr	3	9/1/44	37,476	36,847	0.002%
FNMA 30 YR	5.5	10/1/35	34,874	37,569	0.002%
FNMA 30 YR	5	10/1/35	49,635	52,727	0.003%
FNMA 30 YR	5	10/1/35	15,221	16,169	0.001%
FNMA 30 YR	6.5	10/1/37	998	1,079	0.000%
FNMA 30 YR	6.5	10/1/37	16,883	19,113	0.001%
FNMA 30 YR	6	10/1/38	37,278	40,779	0.002%
FNMA 30 YR	6	10/1/40	13,649	14,897	0.001%
FNMA 30 YR	4	10/1/41	146,908	151,108	0.007%
FNMA 30 YR	3	10/1/42	102,375	100,810	0.005%
FNMA 30 YR	3	10/1/42	79,540	78,352	0.004%
FNMA 30 YR	3	10/1/42	239,753	236,117	0.012%
FNMA 30 YR	3	10/1/46	77,087	75,769	0.004%
FNMA 30 YR	3	10/1/46	92,002	89,861	0.004%
FNMA 30 YR	3	10/1/46	1,405,563	1,374,975	0.067%
FNMA 30 YR	3	10/1/46	418,709	408,950	0.020%
FNMA 30 YR	3	10/1/46	482,365	471,571	0.023%
FNMA 30 YR	5.5	11/1/35	26,315	28,357	0.001%
FNMA 30 YR	5.5	11/1/35	53,760	57,943	0.003%
FNMA 30 YR	5.5	11/1/36	56,751	61,152	0.003%
FNMA 30 YR	5.5	11/1/36	51,406	55,399	0.003%
FNMA 30 YR	6.5	11/1/36	8,193	8,842	0.000%
FNMA 30 YR	6	11/1/38	2,823	3,079	0.000%
FNMA 30 YR	4.5	11/1/39	21,337	22,354	0.001%
FNMA 30 YR	4	11/1/40	335,623	345,215	0.017%
FNMA 30 YR	4	11/1/40	62,560	64,349	0.003%
FNMA 30 YR	4	11/1/40	70,309	72,319	0.004%
FNMA 30 YR	4.5	11/1/40	445,769	467,060	0.023%
FNMA 30 YR	4	11/1/41	103,605	106,567	0.005%
FNMA 30 YR	2.5	11/1/42	66,226	62,626	0.003%
FNMA 30 YR	4	11/1/43	602,878	620,101	0.030%
FNMA 30 YR	3.5	11/1/45	1,301,033	1,305,754	0.064%
FNMA 30 YR	3	11/1/46	871,991	851,396	0.042%
FNMA 30 YR	3	11/1/46	610,386	596,727	0.029%
FNMA 30 YR	3	11/1/46	635,637	620,990	0.030%
FNMA 30 YR	3	11/1/46	302,476	295,426	0.014%
FNMA 30 YR	3	11/1/46	144,290	141,195	0.007%
FNMA 30 YR	3	11/1/46	224,662	219,843	0.011%
FNMA 30 YR	3	11/1/46	97,662	95,568	0.005%
FNMA 30 YR	3.5	11/1/46	186,227	186,941	0.009%
FNMA 30 YR	3	11/1/46	488,462	476,926	0.023%
FNMA 30 YR	4.5	11/1/47	610,036	638,762	0.031%
FNMA 30 YR	7	1/1/31	223	224	0.000%
FNMA 30 YR	5.5	1/1/36	25,913	27,928	0.001%
FNMA 30 YR	5.5	1/1/36	30,255	32,599	0.002%
FNMA 30 YR	5.5	1/1/36	77,411	83,403	0.004%
FNMA 30 YR	4	1/1/41	49,573	50,990	0.002%
FNMA 30 YR	4.5	1/1/42	10,742	11,253	0.001%
FNMA 30 YR	4	1/1/42	261,209	268,676	0.013%
FNMA 30 YR	2.5	1/1/43	351,816	333,580	0.016%
FNMA 30 YR	3.5	1/1/44	342,661	346,036	0.017%

FNMA 30 YR	3.5	1/1/46	153,999	154,573	0.008%
FNMA 30 YR	3.5	1/1/46	448,520	450,078	0.022%
FNMA 30 YR	3.5	1/1/46	333,238	334,413	0.016%
FNMA 30 YR	3.5	1/1/46	290,990	292,016	0.014%
FNMA 30 YR	3	1/1/47	162,967	159,468	0.008%
FNMA 30 YR	6.5	12/1/32	3,963	4,472	0.000%
FNMA 30 YR	5.5	12/1/34	15,862	17,075	0.001%
FNMA 30 YR	5.5	12/1/35	82,470	88,830	0.004%
FNMA 30 YR	5.5	12/1/35	26,876	28,947	0.001%
FNMA 30 YR	5	12/1/36	773	822	0.000%
FNMA 30 YR	6.5	12/1/36	4,232	4,608	0.000%
FNMA 30 YR	6.5	12/1/36	1,063	1,207	0.000%
FNMA 30 YR	5.5	12/1/38	52,433	56,502	0.003%
FNMA 30 YR	5.5	12/1/39	63,042	67,515	0.003%
FNMA 30 YR	4.5	12/1/39	78,123	81,837	0.004%
FNMA 30 YR	4.5	12/1/39	110,982	116,302	0.006%
FNMA 30 YR	4	12/1/40	137,385	141,312	0.007%
FNMA 30 YR	4	12/1/40	231,264	237,875	0.012%
FNMA 30 YR	4.5	12/1/40	191,285	200,448	0.010%
FNMA 30 YR	4	12/1/40	174,568	179,557	0.009%
FNMA 30 YR	3.5	12/1/41	22,220	22,399	0.001%
FNMA 30 YR	4	12/1/41	281,770	289,821	0.014%
FNMA 30 YR	3.5	12/1/45	2,899,198	2,909,420	0.142%
FNMA 30 YR	3.5	12/1/45	822,499	825,399	0.040%
FNMA 30 YR	4	12/1/45	807,889	827,543	0.040%
FNMA 30 YR	4	12/1/45	114,902	117,698	0.006%
FNMA 30 YR	4	12/1/45	215,365	219,833	0.011%
FNMA 30 YR	3.5	12/1/45	184,182	184,841	0.009%
FNMA 30 YR	3	12/1/46	495,279	484,657	0.024%
FNMA 30 YR	3	12/1/46	722,458	706,963	0.034%
FNMA 30 YR	3	12/1/46	476,734	466,066	0.023%
FNMA 30 YR	3	12/1/46	725,144	709,704	0.035%
FNMA 30 YR	3	12/1/46	774,108	757,506	0.037%
FNMA 30 YR	3	12/1/46	256,132	250,401	0.012%
FNMA 30 YR	3	12/1/46	125,052	122,370	0.006%
FNMA 30 YR	6	2/1/34	13,413	14,635	0.001%
FNMA 30 YR	5.5	2/1/35	5,398	5,816	0.000%
FNMA 30 YR	6	2/1/36	57,504	62,750	0.003%
FNMA 30 YR	6	2/1/37	84,147	91,801	0.004%
FNMA 30 YR	6	2/1/37	8,338	9,035	0.000%
FNMA 30 YR	6	2/1/37	67,154	73,245	0.004%
FNMA 30 YR	5	2/1/38	12,842	13,639	0.001%
FNMA 30 YR	5.5	2/1/38	52,497	56,573	0.003%
FNMA 30 YR	5.5	2/1/38	15,748	16,968	0.001%
FNMA 30 YR	4.5	2/1/40	72,514	75,989	0.004%
FNMA 30 YR	4	2/1/41	127,558	131,204	0.006%
FNMA 30 YR	4	2/1/41	36,715	37,764	0.002%
FNMA 30 YR	4.5	2/1/41	144,460	151,345	0.007%
FNMA 30 YR	4	2/1/41	763,450	785,748	0.038%
FNMA 30 YR	5	2/1/42	17,670	18,764	0.001%
FNMA 30 YR	2.5	2/1/43	457,744	434,020	0.021%
FNMA 30 YR	3	2/1/44	21,812	21,439	0.001%
FNMA 30 YR	4	2/1/47	183,511	187,328	0.009%
FNMA 30 YR	6	3/1/33	37,702	41,124	0.002%
FNMA 30 YR	5	3/1/34	70,180	74,543	0.004%
FNMA 30 YR	5	3/1/36	148,969	158,247	0.008%
FNMA 30 YR	5.5	3/1/36	13,433	14,477	0.001%
FNMA 30 YR	6	3/1/37	24,379	26,601	0.001%
FNMA 30 YR	4.5	3/1/41	158,561	166,162	0.008%
FNMA 30 YR	4	3/1/42	26,178	26,926	0.001%
FNMA 30 YR	2.5	3/1/43	152,063	144,182	0.007%
FNMA 30 YR	2.5	3/1/43	75,179	71,282	0.003%
FNMA 30 YR	3	3/1/43	1,194,305	1,177,412	0.057%
FNMA 30 YR	3.5	3/1/44	135,899	136,935	0.007%
FNMA 30 YR	3.5	3/1/45	705,425	711,140	0.035%
FNMA 30 YR	4	3/1/46	550,220	561,975	0.027%
FNMA 30 YR	3.5	3/1/48	1,151,462	1,151,905	0.056%
FNMA 30 YR	7	4/1/32	243	277	0.000%
FNMA 30 YR	5.5	4/1/35	8,272	8,916	0.000%
FNMA 30 YR	5	4/1/35	16,908	17,958	0.001%
FNMA 30 YR	5	4/1/35	95,261	101,169	0.005%
FNMA 30 YR	5	4/1/35	10,352	10,996	0.001%

FNMA 30 YR	6	4/1/40	13,974	15,251	0.001%
FNMA 30 YR	4.5	4/1/42	108,467	113,666	0.006%
FNMA 30 YR	3.5	4/1/43	20,545	20,711	0.001%
FNMA 30 YR	3.5	4/1/43	45,216	45,523	0.002%
FNMA 30 YR	3	4/1/43	452,061	444,784	0.022%
FNMA 30 YR	3	4/1/43	483,592	475,977	0.023%
FNMA 30 YR	2.5	4/1/43	133,353	126,441	0.006%
FNMA 30 YR	3.5	4/1/43	114,584	115,471	0.006%
FNMA 30 YR	4	4/1/44	254,593	261,866	0.013%
FNMA 30 YR	3.5	4/1/47	45,898	46,001	0.002%
FNMA 30 YR	6	5/1/33	3,780	4,125	0.000%
FNMA 30 YR	5.5	5/1/39	110,236	119,125	0.006%
FNMA 30 YR	6.5	5/1/40	42,757	48,610	0.002%
FNMA 30 YR	6.5	5/1/40	33,721	38,105	0.002%
FNMA 30 YR	5	5/1/40	72,693	77,171	0.004%
FNMA 30 YR	4.5	5/1/41	400,904	420,121	0.020%
FNMA 30 YR	6	5/1/42	44,184	48,220	0.002%
FNMA 30 YR	4	5/1/42	245,465	252,478	0.012%
FNMA 30 YR	5	5/1/42	30,203	32,073	0.002%
FNMA 30 YR	3.5	5/1/42	369,729	372,729	0.018%
FNMA 30 YR	4	5/1/47	31,445	32,077	0.002%
FNMA 30 YR	4.5	5/1/48	1,315,936	1,379,103	0.067%
FNMA 30 YR	4.5	5/1/48	1,205,426	1,249,700	0.061%
FNMA 30 YR	3	6/1/33	13,536	13,195	0.001%
FNMA 30 YR	5	6/1/35	12,800	13,594	0.001%
FNMA 30 YR	5	6/1/35	6,282	6,672	0.000%
FNMA 30 YR	5	6/1/35	37,426	39,748	0.002%
FNMA 30 YR	5	6/1/41	16,548	17,569	0.001%
FNMA 30 YR	3.5	6/1/43	84,540	85,226	0.004%
FNMA 30 YR	3.5	6/1/43	19,865	20,027	0.001%
FNMA 30 YR	4	6/1/45	2,395,000	2,446,947	0.119%
FNMA 30 YR	3.5	6/1/46	535,109	540,331	0.026%
FNMA 30 YR	7	7/1/32	3,053	3,482	0.000%
FNMA 30 YR	6.5	7/1/32	7,475	8,208	0.000%
FNMA 30 YR	5	7/1/35	259,804	276,339	0.013%
FNMA 30 YR	6.5	7/1/36	139,115	157,360	0.008%
FNMA 30 YR	5.5	7/1/36	58,568	63,105	0.003%
FNMA 30 YR	5	7/1/37	3,253	3,455	0.000%
FNMA 30 YR	4.5	7/1/39	19,560	20,491	0.001%
FNMA 30 YR	5	7/1/42	68,928	73,195	0.004%
FNMA 30 YR	3.5	7/1/43	186,721	188,236	0.009%
FNMA 30 YR	3.5	7/1/43	51,392	51,688	0.003%
FNMA 30 YR	3.5	7/1/44	217,167	218,784	0.011%
FNMA 30 YR	3.5	7/1/47	559,544	560,333	0.027%
FNMA 30 YR	4	7/1/48	1,762,442	1,797,549	0.088%
FNMA 30 YR	7	8/1/31	2,152	2,431	0.000%
FNMA 30 YR	6	8/1/34	312,758	341,174	0.017%
FNMA 30 YR	6.5	8/1/36	412	442	0.000%
FNMA 30 YR	5.5	8/1/37	31,260	33,690	0.002%
FNMA 30 YR	5.5	8/1/37	42,016	45,278	0.002%
FNMA 30 YR	5.5	8/1/37	2,396	2,582	0.000%
FNMA 30 YR	6.5	8/1/37	14,197	15,970	0.001%
FNMA 30 YR	5.5	8/1/37	4,771	5,141	0.000%
FNMA 30 YR	5.5	8/1/37	34,765	37,464	0.002%
FNMA 30 YR	5.5	8/1/37	89,347	96,289	0.005%
FNMA 30 YR	6.5	8/1/38	23,636	26,566	0.001%
FNMA 30 YR	6	8/1/38	36,988	40,477	0.002%
FNMA 30 YR	5	8/1/38	1,415	1,503	0.000%
FNMA 30 YR	4.5	8/1/39	26,887	28,168	0.001%
FNMA 30 YR	4.5	8/1/40	23,867	25,011	0.001%
FNMA 30 YR	4	8/1/42	351,351	361,393	0.018%
FNMA 30 YR	3.5	8/1/43	44,202	44,545	0.002%
FNMA 30 YR	3	8/1/43	99,435	97,739	0.005%
FNMA 30 YR	3.5	8/1/43	52,800	53,210	0.003%
FNMA 30 YR	5	8/1/48	635,187	665,821	0.032%
FNMA 30 YR	3.5	8/1/56	734,653	732,767	0.036%
FNMA 30 YR	6.5	9/1/36	7,983	8,992	0.000%
FNMA 30 YR	6	9/1/38	104,850	114,552	0.006%
FNMA 30 YR	5.5	9/1/38	89,864	96,840	0.005%
FNMA 30 YR	4.5	9/1/39	34,036	35,657	0.002%
FNMA 30 YR	6	9/1/39	137,233	149,707	0.007%
FNMA 30 YR	4.5	9/1/40	14,158	14,836	0.001%

FNMA 30 YR	4.5	9/1/40	153,345	160,696	0.008%
FNMA 30 YR	4	9/1/41	255,282	262,574	0.013%
FNMA 30 YR	5.5	9/1/41	3,395	3,658	0.000%
FNMA 30 YR	4.5	9/1/42	70,626	73,881	0.004%
FNMA 30 YR	3.5	9/1/43	292,383	294,753	0.014%
FNMA 30 YR	3.5	9/1/44	100,264	100,674	0.005%
FNMA 30 YR	3.5	9/1/45	561,707	563,832	0.028%
FNMA 30 YR	4	9/1/45	71,552	73,055	0.004%
FNMA 30 YR	4	9/1/46	55,088	56,248	0.003%
FNMA 30YR	4	11/1/40	861,216	884,959	0.043%
FNMA 30YR	6.5	7/1/32	33,707	37,996	0.002%
FNMA 30 YR TBA JAN	4	1/1/40	2,660,000	2,712,423	0.132%
FNMA 30 YR TBA JAN	3.5	1/1/41	2,460,000	2,460,342	0.120%
FNMA 30 YR TBA JAN	3	1/1/42	2,740,000	2,673,730	0.130%
FNMA ARM	4.62	8/1/36	16,282	17,058	0.001%
FNR 2018-44 PC	4	6/25/44	693,986	712,968	0.035%
FNS 319 2	6.5	2/25/32	2,952	658	0.000%
Fortive			18,664	1,262,806	0.062%
FORTIVE CORPORATION CVT 5.000000 A			349	316,843	0.015%
Franco-Nevada			3,600	252,438	0.012%
FREMF 2018-K731 B 144A	3.91	2/25/25	390,000	387,108	0.019%
Fresenius			32,294	1,560,903	0.076%
GALC 2017-1 A3 144A	2.06	6/22/20	82,776	82,404	0.004%
GALXY 2018-29A A 144A	3.41	11/15/26	645,000	642,406	0.031%
GALXY 2018-29A B 144A	4.02	11/15/26	250,000	244,417	0.012%
Gam Holding			40,093	158,091	0.008%
Gardner denver Holdings			3,800	77,710	0.004%
GCBSL 2018-39A A1 144A	3.61	10/20/28	780,000	773,362	0.038%
GCP Applied Technologies			9,000	220,950	0.011%
GE			285,652	2,162,386	0.106%
GE CAPITAL INTL FUNDING	3.37	11/15/25	560,000	496,870	0.024%
GE CAPITAL INTL FUNDING	4.42	11/15/35	855,000	719,616	0.035%
GENERAL MOTORS CO	3.39	8/7/20	405,000	403,329	0.020%
GENERAL MOTORS FINL CO	4	10/6/26	225,000	201,301	0.010%
GENERAL MOTORS FINL CO	4.2	11/6/21	520,000	517,100	0.025%
GENERAL MOTORS FINL CO	4.35	4/9/25	210,000	199,746	0.010%
Genesee & Wyoming			1,400	103,628	0.005%
Gentherm			7,438	297,371	0.015%
GFMT 2018-1 A23 144A	3.5	11/25/57	425,707	419,450	0.020%
GFORT 2016-1 B 144A	2.41	5/17/21	130,000	129,596	0.006%
GFORT 2016-1 C 144A	2.85	5/17/21	100,000	99,826	0.005%
GFORT 2017-1 A1 144A	2.22	1/18/22	480,000	475,877	0.023%
GFORT 2017-1 C 144A	2.97	1/18/22	820,000	818,309	0.040%
GFORT 2017-2 C 144A	2.63	7/15/22	290,000	286,941	0.014%
GFORT 2017-3 B 144A	2.26	8/16/21	735,000	731,150	0.036%
GFORT 2018-1 C 144A	3.25	3/15/22	965,000	964,995	0.047%
Gibraltar Industries			10,633	378,428	0.018%
GlaxoSmithKline, ADR			52,700	2,013,667	0.098%
Global Blood Therapeutics			5,143	211,120	0.010%
Global Payments			23,160	2,388,491	0.117%
GLP CAPITAL LP / FIN II	5.25	6/1/25	170,000	168,725	0.008%
GlycoMimetics			3,453	32,700	0.002%
GMALT 2016-2 B	2.08	3/20/20	350,000	349,407	0.017%
GMALT 2016-2 C	2.58	3/20/20	215,000	214,710	0.010%
GMCAR 2017-1A C 144A	2.45	7/17/23	100,000	98,601	0.005%
GMCAR 2017-3A C 144A	2.52	3/16/23	200,000	196,946	0.010%
GNMA 30 YR	5	10/15/39	35,611	37,754	0.002%
GNMA 30 YR	3.5	2/15/45	88,664	89,465	0.004%
GNMA 30 YR	7.5	6/15/32	5,403	5,679	0.000%
GNMA 30 YR	5	9/15/39	45,409	48,149	0.002%
GNMA 30 YR PLAT	5.5	10/15/38	55,055	59,590	0.003%
GNMA 30 YR PLAT	5	12/15/39	167,721	177,863	0.009%
GNMA 30 YR PLAT	5	2/15/40	75,061	80,338	0.004%
GNMA 30 YR PLAT	5	2/15/40	75,061	80,338	0.004%
GNMA 30 YR PLAT	6	4/15/36	3,217	3,499	0.000%
GNMA 30 YR PLAT	5	6/15/40	80,814	85,676	0.004%
GNMA 30 YR PLAT	3	7/15/43	47,979	47,428	0.002%
GNMA 30 YR PLAT	4.5	9/15/45	51,158	53,414	0.003%
GNMA II 30 YR	4	1/20/48	359,880	368,688	0.018%
GNMA II 30 YR	6	12/20/38	54,220	59,042	0.003%
GNMA II 30 YR	3.5	2/20/46	355,458	358,992	0.018%
GNMA II 30 YR	3.5	2/20/48	829,041	833,579	0.041%

GNMA II 30 YR	3.5	2/20/48	581,704	585,008	0.029%
GNMA II 30 YR	3.5	3/20/43	242,671	244,302	0.012%
GNMA II 30 YR	3.5	6/20/43	294,144	296,648	0.014%
GNMA II 30 YR	5.5	6/20/44	171,936	184,265	0.009%
GNMA II 30 YR	5	9/20/47	956,775	996,240	0.049%
GNMA II TBA JAN	4.5	1/1/39	(90,000)	(93,130)	(0.005%)
GNMA II TBA JAN	3.5	1/1/41	(150,000)	(151,023)	(0.007%)
GNMA II 30 YR	5	10/20/39	42,040	44,730	0.002%
GNMA II 30 YR	4.5	10/20/40	56,565	59,358	0.003%
GNMA II 30 YR	5	10/20/40	17,430	18,518	0.001%
GNMA II 30 YR	3.5	10/20/44	351,068	354,478	0.017%
GNMA II 30 YR	3.5	10/20/44	45,404	45,820	0.002%
GNMA II 30 YR	3.5	10/20/45	71,417	72,011	0.004%
GNMA II 30 YR	3.5	10/20/45	92,425	93,192	0.005%
GNMA II 30 YR	5	10/20/47	921,678	959,696	0.047%
GNMA II 30 YR	4	10/20/48	736,781	755,028	0.037%
GNMA II 30 YR	4.5	11/20/39	23,279	24,437	0.001%
GNMA II 30 YR	5	11/20/39	18,032	19,143	0.001%
GNMA II 30 YR	4.5	11/20/40	429,449	450,640	0.022%
GNMA II 30 YR	3.5	11/20/42	8,271	8,332	0.000%
GNMA II 30 YR	4	11/20/42	14,177	14,640	0.001%
GNMA II 30 YR	3	11/20/46	297,270	292,792	0.014%
GNMA II 30 YR	3	11/20/46	1,080,588	1,064,139	0.052%
GNMA II 30 YR	5	11/20/47	407,431	424,237	0.021%
GNMA II 30 YR	4	11/20/48	903,093	925,459	0.045%
GNMA II 30 YR	5.5	1/20/36	171,005	182,470	0.009%
GNMA II 30 YR	4.5	1/20/41	306,183	321,308	0.016%
GNMA II 30 YR	4.5	1/20/46	55,561	58,264	0.003%
GNMA II 30 YR	3.5	1/20/46	24,201	24,392	0.001%
GNMA II 30 YR	5	1/20/48	85,735	89,271	0.004%
GNMA II 30 YR	6.5	12/20/33	2,076	2,357	0.000%
GNMA II 30 YR	2.5	12/20/42	266,014	257,580	0.013%
GNMA II 30 YR	3.5	12/20/42	190,543	192,837	0.009%
GNMA II 30 YR	5	12/20/47	748,704	779,586	0.038%
GNMA II 30 YR	4	2/20/41	18,578	19,191	0.001%
GNMA II 30 YR	2.5	2/20/43	19,540	18,920	0.001%
GNMA II 30 YR	3.5	2/20/43	68,364	69,481	0.003%
GNMA II 30 YR	4	2/20/44	459,893	474,489	0.023%
GNMA II 30 YR	3.5	2/20/45	58,910	59,378	0.003%
GNMA II 30 YR	4.5	3/20/41	44,080	46,256	0.002%
GNMA II 30 YR	5	3/20/41	188,872	200,028	0.010%
GNMA II 30 YR	5	4/20/40	34,165	36,237	0.002%
GNMA II 30 YR	3.5	4/20/45	18,141	18,285	0.001%
GNMA II 30 YR	3	4/20/46	199,183	196,398	0.010%
GNMA II 30 YR	4.5	5/20/40	100,590	105,553	0.005%
GNMA II 30 YR	5	5/20/40	11,456	12,189	0.001%
GNMA II 30 YR	3.5	5/20/45	36,831	37,122	0.002%
GNMA II 30 YR	3.5	5/20/45	77,583	78,192	0.004%
GNMA II 30 YR	3	5/20/46	20,116	19,841	0.001%
GNMA II 30 YR	3	5/20/46	55,797	55,078	0.003%
GNMA II 30 YR	4	5/20/47	1,787,274	1,831,538	0.089%
GNMA II 30 YR	5.5	5/20/48	1,180,289	1,236,148	0.060%
GNMA II 30 YR	5	5/20/48	135,610	142,803	0.007%
GNMA II 30 YR	5	6/20/40	36,412	39,145	0.002%
GNMA II 30 YR	3	6/20/46	117,417	115,739	0.006%
GNMA II 30 YR	5	6/20/47	178,143	185,891	0.009%
GNMA II 30 YR	5	6/20/48	151,945	159,639	0.008%
GNMA II 30 YR	5	6/20/48	157,453	165,803	0.008%
GNMA II 30 YR	5	7/20/39	32,451	34,576	0.002%
GNMA II 30 YR	3.5	7/20/42	128,577	130,123	0.006%
GNMA II 30 YR	4	7/20/42	194,907	201,288	0.010%
GNMA II 30 YR	4.5	7/20/46	69,879	73,268	0.004%
GNMA II 30 YR	3	7/20/46	2,353,630	2,319,261	0.113%
GNMA II 30 YR	3	7/20/46	53,946	53,250	0.003%
GNMA II 30 YR	3	7/20/46	103,437	102,019	0.005%
GNMA II 30 YR	3	7/20/46	97,323	95,999	0.005%
GNMA II 30 YR	3	7/20/46	148,671	146,643	0.007%
GNMA II 30 YR	3	7/20/46	34,421	33,951	0.002%
GNMA II 30 YR	3	7/20/46	188,732	186,152	0.009%
GNMA II 30 YR	5	7/20/47	117,918	122,781	0.006%
GNMA II 30 YR	5	7/20/48	59,662	62,831	0.003%
GNMA II 30 YR	5	7/20/48	328,104	348,179	0.017%

GNMA II 30 YR	5	8/20/40	13,485	14,236	0.001%
GNMA II 30 YR	5	8/20/41	88,414	93,617	0.005%
GNMA II 30 YR	3.5	8/20/42	68,468	69,291	0.003%
GNMA II 30 YR	4	8/20/42	105,381	108,825	0.005%
GNMA II 30 YR	4.5	8/20/46	113,626	118,533	0.006%
GNMA II 30 YR	3	8/20/46	1,270,933	1,252,957	0.061%
GNMA II 30 YR	3	8/20/46	47,245	46,571	0.002%
GNMA II 30 YR	3	8/20/46	74,739	73,720	0.004%
GNMA II 30 YR	3	8/20/46	78,979	77,963	0.004%
GNMA II 30 YR	5	8/20/47	204,394	212,825	0.010%
GNMA II 30 YR	5	8/20/48	109,515	115,741	0.006%
GNMA II 30 YR	4.5	9/20/40	168,980	177,304	0.009%
GNMA II 30 YR	3.5	9/20/42	560,844	567,592	0.028%
GNMA II 30 YR	4	9/20/42	16,498	17,036	0.001%
GNMA II 30 YR	4.5	9/20/46	92,030	96,463	0.005%
GNMA II 30 YR	3	9/20/46	41,788	41,195	0.002%
GNMA II 30 YR	3	9/20/46	47,666	47,016	0.002%
GNMA II 30 YR	5	9/20/48	54,800	58,153	0.003%
GNR 2010-103 IN	4.5	2/20/39	8,223	325	0.000%
GNR 2011-41 AI	4.5	12/20/39	79,967	4,415	0.000%
GNR 2011-88 EI	4.5	11/20/39	12,477	545	0.000%
GNR 2012-94 BI	4	5/20/37	284,985	33,829	0.002%
GNR 2013-24 OI	4	2/20/43	107,800	22,267	0.001%
GNR 2013-82 IG	3.5	5/20/43	127,363	27,023	0.001%
GNR 2014-160 DI	3.5	4/20/39	151,650	14,198	0.001%
GNR 2017-184 JH	3	12/20/47	517,940	517,576	0.025%
GNR 2018-8 DA	3	11/20/47	407,836	405,602	0.020%
GN Store Nord			25,126	941,447	0.046%
Goldman Sachs			135	22,552	0.001%
GOLDMAN SACHS GROUP INC	3.5	11/16/26	230,000	213,336	0.010%
GOLDMAN SACHS GROUP INC	2.91	6/5/23	1,535,000	1,463,890	0.071%
Goosehead Insurance			3,454	90,806	0.004%
GOVT NATL MTG ASSN I	7.5	11/15/25	1,283	1,311	0.000%
GOVT NATL MTG ASSN I	7.5	12/15/25	218	219	0.000%
GOVT NATL MTG ASSN I	8	3/15/22	200	200	0.000%
GOVT NATL MTG ASSN I	8	3/15/22	249	249	0.000%
GOVT NATL MTG ASSN II	8	10/20/25	389	413	0.000%
GOVT NATL MTG ASSN II30Y	7	2/20/27	5,520	6,177	0.000%
GOVT NATL MTG ASSN II30Y	7	7/20/27	239	242	0.000%
Graco			7,200	301,320	0.015%
Great Portland Estates			63,806	536,355	0.026%
GrubHub			1,630	125,200	0.006%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	87,923	86,118	0.004%
GSMS 2013-GC16 B	5.16	11/10/46	1,280,000	1,353,799	0.066%
GSMS 2014-GC26 A5	3.63	11/10/47	265,000	268,959	0.013%
GSMS 2018-FBLU A 144A	3.41	11/15/35	490,000	487,935	0.024%
GTP ACQUISITION PARTNERS 144A	2.35	6/15/20	755,000	742,857	0.036%
GTT Communications			7,900	186,914	0.009%
Guaranty Bancorp			7,900	163,925	0.008%
Guardant Health			1,044	39,244	0.002%
Guidewire Software			500	40,115	0.002%
GWT 2017-WOLF A 144A	3.46	9/15/34	895,000	879,399	0.043%
GWT 2017-WOLF B 144A	3.66	9/15/34	460,000	453,497	0.022%
HALFMOON PARENT INC 144A	4.38	10/15/28	490,000	492,240	0.024%
HALFMOON PARENT INC 144A	4.13	11/15/25	1,320,000	1,320,545	0.064%
HALFMOON PARENT INC 144A	4.9	12/15/48	550,000	541,276	0.026%
HALST 2016-B A4 144A	1.68	4/15/20	40,061	40,035	0.002%
HALST 2016-C A3 144A	1.49	2/18/20	76,964	76,895	0.004%
Hamamatsu Photonics KK			16,000	536,201	0.026%
Hanger			8,800	166,760	0.008%
Hanover Insurance Group			4,400	513,788	0.025%
Harris			6,463	870,243	0.042%
HART 2016-B D	2.68	9/15/23	365,000	361,633	0.018%
Hawaiian Airlines			8,600	227,126	0.011%
Haynes International			6,462	170,597	0.008%
HCA Healthcare			4,319	537,500	0.026%
HEALTHCARE REALTY TRUST	3.63	1/15/28	575,000	540,186	0.026%
Healthcare Services			5,100	204,918	0.010%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	570,000	587,750	0.029%
Heritage Commerce			17,216	195,229	0.010%
Heritage-Crystal Clean			6,800	156,468	0.008%
Heritage Financial Corp.			8,200	243,704	0.012%

HESS CORP	4.3	4/1/27	820,000	750,516	0.037%
HESS CORP	5.8	4/1/47	585,000	526,350	0.026%
HGVT 2014-AA A 144A	1.77	11/25/26	109,107	107,362	0.005%
HGVT 2017-AA A 144A	2.66	12/26/28	79,456	78,633	0.004%
HIGHWOODS REALTY LP	4.13	3/15/28	570,000	558,385	0.027%
HILT 2018-ORL A 144A	3.23	12/15/34	845,000	838,501	0.041%
Hilton Worldwide Holdings			11,379	817,012	0.040%
HLA 2014-3A AR 144A	3.57	10/22/25	455,000	454,079	0.022%
HMS Holdings			12,400	348,812	0.017%
HNGRY 2018-1A AI 144A	4.25	6/20/48	433,913	438,764	0.021%
HNGRY 2018-1A All 144A	4.96	6/20/48	548,625	558,747	0.027%
Hologic			15,014	617,075	0.030%
Home Bancshares			26,100	426,474	0.021%
Honda Motor			23,200	611,205	0.030%
Honeywell International			23,486	3,102,970	0.151%
HONK 2018-1A A2 144A	4.74	4/20/48	79,600	81,031	0.004%
Hope Bancorp			11,800	139,948	0.007%
HPLY 2017-HIT A 144A	3.24	5/8/30	160,000	157,643	0.008%
HSBC HOLDINGS PLC	2.65	1/5/22	365,000	354,215	0.017%
HSBC HOLDINGS PLC	3.95	5/18/24	205,000	202,950	0.010%
Humana			4,873	1,396,017	0.068%
HUMANA INC	3.85	10/1/24	295,000	290,547	0.014%
HUNT 2016-1 A4	1.93	4/15/22	400,000	395,975	0.019%
Huron Consulting Group			2,700	138,537	0.007%
HUTCH WHAMPOA INT 14 LTD	3.63	10/31/24	1,000,000	988,370	0.048%
IAC/InterActiveCorp			2,729	499,516	0.024%
ICU Medical			1,214	278,771	0.014%
IHPT 2018-STAY A 144A	3.16	1/15/33	280,000	277,699	0.014%
IHS Markit			998	47,874	0.002%
Illinois Tool Works			6,141	778,003	0.038%
Illumina			826	247,742	0.012%
ImmunoGen			2,183	10,478	0.001%
Immunomedics			8,100	115,587	0.006%
Independence			276,941	745,121	0.036%
Independent Bank Group			3,659	167,472	0.008%
INDONESIA	2.95	1/11/23	1,010,000	966,658	0.047%
INDONESIA 144A	3.7	1/8/22	655,000	649,142	0.032%
INDONESIA 144A	3.75	4/25/22	910,000	902,563	0.044%
Infosys, ADR			99,800	950,096	0.046%
ING Groep			163,229	1,755,791	0.086%
Inphi			8,905	286,296	0.014%
Insmid			14,180	186,042	0.009%
Intercontinental Exchange			52,870	3,982,697	0.194%
International Paper			25,942	1,047,019	0.051%
Intesa Sanpaolo			399,886	890,396	0.043%
Intuit			18,059	3,554,914	0.173%
Intuitive Surgical			7,867	3,767,664	0.184%
Investors Bancorp			21,700	225,680	0.011%
IPT 2018-INDP C 144A	4.16	7/10/35	895,000	900,419	0.044%
J2 Acquisition			17,750	163,137	0.008%
J2 ACQUISITION LTD WTS 10/20			17,750	7,544	0.000%
Jagged Peak Energy			15,400	140,448	0.007%
JBG SMITH Properties, REIT			3,400	118,354	0.006%
JIMMY 2017-1A A2I 144A	3.61	7/30/47	118,500	118,165	0.006%
JOBSONIO BEV SYS LIQ PROFIT SR B	4.53	1/1/35	445,000	474,917	0.023%
John Bean Technologies			7,271	522,131	0.025%
Johnson Matthey			32,775	1,170,253	0.057%
JPMBB 2014-C19 AS	4.24	4/15/47	290,000	295,343	0.014%
JPMBB 2014-C22 A4	3.8	9/15/47	445,000	452,373	0.022%
JPMBB 2014-C24 A5	3.64	11/15/47	185,000	186,590	0.009%
JPMBB 2014 C25 A5	3.67	11/15/47	205,000	207,128	0.010%
JPMCC 2012-C8 A3	2.83	10/15/45	338,488	332,441	0.016%
JPMCC 2013-LC11 A5	2.96	4/15/46	350,000	344,496	0.017%
JPMCC 2018-WPT AFX 144A	4.25	7/5/33	190,000	197,218	0.010%
JPMDB 2018-C8 C	4.75	6/15/51	370,000	363,398	0.018%
JPMorgan Chase			58,687	5,729,025	0.280%
JPMORGAN CHASE & CO	2.95	10/1/26	2,345,000	2,166,405	0.106%
JPMORGAN CHASE & CO	3.72	10/24/23	1,995,000	1,993,173	0.097%
JPMORGAN CHASE & CO	3.54	5/1/28	275,000	262,204	0.013%
JPMORGAN CHASE & CO	3.2	6/15/26	275,000	258,780	0.013%
JPMORGAN CHASE & CO	3.9	7/15/25	190,000	188,295	0.009%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	215,000	213,572	0.010%

Kansas City Southern			10,918	1,042,123	0.051%
KAZMUNAYGAS NATIONAL CO	4.75	4/19/27	800,000	780,697	0.038%
KCOT 2016-1A A3 144A	1.5	7/15/20	81,822	81,305	0.004%
Kering			2,544	1,191,786	0.058%
Keysight Technologies			30,732	1,907,843	0.093%
KEYSIGHT TECHNOLOGIES	4.6	4/6/27	855,000	850,534	0.041%
Kimberly-Clark			19,200	2,187,648	0.107%
KIMCO REALTY CORP	2.8	10/1/26	485,000	436,419	0.021%
KIMCO REALTY CORP	3.3	2/1/25	255,000	242,717	0.012%
Kingfisher			428,685	1,127,138	0.055%
Kirin Holdings			31,900	665,165	0.032%
Knight-Swift Transportation Holdings			1,952	48,937	0.002%
Knorr-Bremse			8,709	784,498	0.038%
Koninklijke Philips			79,955	2,803,185	0.137%
Kosmos Energy			6,308	25,674	0.001%
Kraft Heinz			10,695	460,313	0.022%
Kroger			28,659	788,123	0.038%
KT			24,989	718,308	0.035%
L3 Technologies			139	24,139	0.001%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	205,000	288,800	0.014%
Lam Research			241	32,817	0.002%
Landstar System			2,200	210,474	0.010%
Largan Precision			6,000	626,070	0.031%
Las Vegas Sands			24,169	1,257,996	0.061%
Lattice Semiconductor			61,459	425,296	0.021%
LBTY 2016-225L A 144A	3.6	2/10/36	220,000	219,544	0.011%
Legrand			13,601	768,899	0.038%
Lennox International			180	39,395	0.002%
Littelfuse			660	113,177	0.006%
Live Oak Bancshares			9,225	136,622	0.007%
Lloyds Banking Group			2,102,845	1,386,155	0.068%
LM Ericsson			84,594	748,823	0.037%
Lojas Renner			66,207	722,299	0.035%
L'Oreal			8,130	1,860,343	0.091%
LOS ANGELES CA CMNTY CLG BUILD AMERICA	6.75	8/1/49	440,000	636,183	0.031%
Loxo Oncology			1,200	168,084	0.008%
Luxfer Holdings			12,000	211,560	0.010%
MACOM Technology Solutions Holdings			9,300	134,943	0.007%
Macquarie Group			18,230	1,396,345	0.068%
MacroGenics			1,820	23,114	0.001%
MAD 2015-11MD A 144A	3.55	9/10/35	205,000	206,178	0.010%
Madrigal Pharmaceuticals			375	42,270	0.002%
Magna International			58,789	2,671,960	0.130%
MAGNE 2016-18A AR 144A	3.7	11/15/28	510,000	505,236	0.025%
Magnolia Oil & Gas			7,700	86,317	0.004%
Marriott			12,529	1,360,148	0.066%
Marriott Vacations Worldwide			906	63,882	0.003%
Marsh & McLennan			29,014	2,313,867	0.113%
MARTIN MARIETTA MATERIAL	4.25	7/2/24	640,000	637,120	0.031%
Martin Marietta Materials			244	41,936	0.002%
MasterCard			33,977	6,409,761	0.313%
Matador Resources			8,850	137,441	0.007%
Matson			11,000	352,220	0.017%
Maxim Integrated Products			30,323	1,541,925	0.075%
MBALT 2016-B A3	1.35	8/15/19	12,689	12,683	0.001%
MBALT 2017-A A3	1.79	4/15/20	450,000	448,651	0.022%
McDonald's			18,723	3,324,643	0.162%
MCMLT 2016-1 A1 144A	2.5	4/25/57	136,852	133,903	0.007%
MCMLT 2017-2 A1 144A	2.75	7/25/59	280,921	275,555	0.013%
MCMLT 2018-1 A1 144A	3.25	5/25/62	358,319	353,832	0.017%
MD ST TRANS BUILD AMERICA	5.89	7/1/43	315,000	394,232	0.019%
Medtronic			46,932	4,268,935	0.208%
Meggitt			221,616	1,331,255	0.065%
Melrose Industries			304,713	636,577	0.031%
Merck			78,615	6,006,972	0.293%
Meridian Bancorp			18,362	262,944	0.013%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	70,000	99,367	0.005%
MGM Resorts International			10,967	266,059	0.013%
Michaels			19,700	266,738	0.013%
Microchip Technology			426	30,638	0.001%
Micron Technology			1,369	43,438	0.002%
Microsoft			207,765	21,102,691	1.030%

Middlesex Water			3,113	166,079	0.008%
Minerals Technologies			2,500	128,350	0.006%
Miraca Holdings			16,000	361,147	0.018%
Mitsubishi Corporation			52,200	1,431,144	0.070%
Mitsubishi Electric			180,900	1,994,893	0.097%
Mitsubishi UFJ Financial			355,100	1,742,709	0.085%
Mitsubishi UFJ Lease & Finance			131,300	629,324	0.031%
Mitsui Fudosan			45,900	1,019,526	0.050%
MKS Instruments			2,100	135,681	0.007%
MMAF 2014-AA A4 144A	1.59	2/8/22	229,976	228,207	0.011%
MMAF 2016-AA A4 144A	1.76	1/17/23	465,000	456,134	0.022%
MMAF 2017-AA A2 144A	1.73	5/18/20	16,587	16,560	0.001%
MMAF 2017-B A5 144A	2.72	6/15/40	1,125,000	1,097,947	0.054%
Molina Healthcare			7,612	884,667	0.043%
Momenta Pharmaceuticals			7,201	79,499	0.004%
Moncler			31,859	1,060,194	0.052%
Monolithic Power Systems			1,082	125,783	0.006%
Monro			11,525	792,344	0.039%
Moog			3,000	232,440	0.011%
Morgan Stanley			98,407	3,901,838	0.190%
MORGAN STANLEY	3.75	2/25/23	1,665,000	1,660,341	0.081%
Motorola Solutions			934	107,447	0.005%
MPT OPER PARTNERSP/FINL	5	10/15/27	530,000	483,625	0.024%
MPT OPER PARTNERSP/FINL	5.25	8/1/26	125,000	117,813	0.006%
MSBAM 2014-C18 300A	3.75	8/15/31	255,000	256,066	0.012%
MSBAM 2015-C24 AS	4.04	5/15/48	125,000	126,881	0.006%
MSBAM 2015-C27 AS	4.07	12/15/47	375,000	384,352	0.019%
MSC 2015-MS1 AS	4.03	5/15/48	45,000	46,206	0.002%
MSC 2017-ASHF B 144A	3.71	11/15/34	1,475,000	1,467,955	0.072%
MSC 2017-JWDR A 144A	3.31	11/15/34	840,000	830,523	0.041%
MSC 2017-JWDR B 144A	3.66	11/15/34	560,000	554,322	0.027%
MSCCG 2018-SELF A 144A	3.36	10/15/37	530,000	523,372	0.026%
MST 2018-1A A 144A	3.75	3/25/57	619,949	625,357	0.031%
Mueller Water Products			34,100	310,310	0.015%
Munich Re			9,989	2,178,592	0.106%
Murata Manufacturing			5,700	768,074	0.037%
MVWOT 2013-1A A 144A	2.15	4/22/30	18,383	18,161	0.001%
MVWOT 2014-1A A 144A	2.25	9/22/31	35,331	34,764	0.002%
MVWOT 2017-1A A 144A	2.42	12/20/34	74,922	73,417	0.004%
MyoKardia			2,513	122,785	0.006%
NALT 2017-B A3	2.05	9/15/20	550,000	545,965	0.027%
National Bank of Canada			34,200	1,404,124	0.069%
National Commerce			3,300	118,800	0.006%
National Grid			120,378	1,177,697	0.057%
National Instruments			8,175	370,982	0.018%
National Vision Holdings			6,012	169,358	0.008%
NAVER			3,590	393,449	0.019%
NAVSL 2016-1A A 144A	3.21	2/25/70	864,040	861,821	0.042%
NAVSL 2017-A A2A 144A	2.88	12/16/58	185,000	180,941	0.009%
NAVSL 2018-2A A2 144A	2.89	3/25/67	915,000	915,281	0.045%
NAVSL 2018-BA A2A 144A	3.61	12/15/59	530,000	535,180	0.026%
Nestle			72,683	5,899,158	0.288%
Netflix			10,252	2,744,050	0.134%
NETFLIX INC 144A	4.63	5/15/29	655,000	735,458	0.036%
NEUB 2015-19A A2R2 144A	3.59	7/15/27	1,355,000	1,298,880	0.063%
NEUB 2017-16SA A 144A	3.29	1/15/28	735,000	721,467	0.035%
Nevro			2,071	80,541	0.004%
NextEra Energy			26,831	4,663,764	0.228%
NEXTERA ENERGY INC CVT 6.123000			15,950	916,749	0.045%
Nextera Energy Partners			5,100	219,555	0.011%
Nielsen Holdings			62,593	1,460,295	0.071%
Nippon Telegraph & Telephone			82,200	3,353,703	0.164%
NiSource			52,670	1,335,185	0.065%
Nomad Foods			800	13,376	0.001%
Nordea Bank Abp			217,863	1,834,014	0.089%
Norfolk Southern			991	148,194	0.007%
Northern Star Resources			25,282	165,030	0.008%
Northern Trust			645	53,916	0.003%
Northrop Grumman			18,348	4,493,425	0.219%
Norwegian Cruise Line Holdings			5,358	227,126	0.011%
Novanta			8,551	538,713	0.026%
Novartis			52,967	4,536,320	0.221%

Novo Nordisk			17,575	807,168	0.039%
NSLT 2006-1 A6 144A	3.1	8/23/36	810,000	789,948	0.039%
NuVasive			4,800	237,888	0.012%
NVIDIA			5,139	686,057	0.033%
NXP BV/NXP FUNDING LLC 144A	4.88	3/1/24	345,000	345,863	0.017%
NXP Semiconductors			27,423	2,009,557	0.098%
NYC FIN AUTH BUILD AMERICA	5.51	8/1/37	640,000	751,501	0.037%
NYC MUN WTR SWR BUILD AMERICA	5.95	6/15/42	110,000	142,720	0.007%
NYC SR H-1 BABS	5.85	6/1/40	705,000	870,872	0.042%
Occidental Petroleum			24,649	1,512,956	0.074%
OCP 2014-7A A1RR 144A	3.59	7/20/29	830,000	829,957	0.040%
OCT23 2015-1A A1R 144A	3.29	7/15/27	525,000	517,851	0.025%
OCT23 2015-1A BR 144A	3.64	7/15/27	435,000	418,519	0.020%
OCT36 2018-1A A1 144A	3.41	4/15/31	1,155,000	1,132,475	0.055%
Okta			1,100	70,180	0.003%
Ollies Bargain Outlet Holdings			7,284	484,459	0.024%
OMNICOM GROUP INC	3.65	11/1/24	860,000	830,649	0.041%
OMPT 2017-1MKT A 144A	3.61	2/10/32	415,000	416,732	0.020%
Omron			19,700	714,162	0.035%
ONE Gas			11,100	883,560	0.043%
Orchard therapeutics, ADR			1,556	24,476	0.001%
OREILLY AUTOMOTIVE INC	4.63	9/15/21	65,000	66,732	0.003%
Origin Bancorp			4,477	152,576	0.007%
Osisko Gold Royalties			14,300	125,382	0.006%
OZLM 2014-7RA A1R 144A	3.46	7/17/29	1,125,000	1,111,185	0.054%
OZLM 2014-8A A1RR 144A	3.63	10/17/29	820,000	815,728	0.040%
PACCAR			9,684	553,344	0.027%
Pacific Premier Bancorp			7,100	181,192	0.009%
Pacira Pharmaceuticals			3,400	146,268	0.007%
Panasonic			126,200	1,133,709	0.055%
Papa John's International			4,200	167,202	0.008%
Paramount, REIT			27,431	344,533	0.017%
Paycom Software			1,300	159,185	0.008%
PayPal Holdings			44,800	3,767,232	0.184%
PCT 2016-PLSD A 144A	2.71	4/13/33	780,000	766,649	0.037%
PDF Solutions			11,734	98,918	0.005%
PennyMac Financial Services			6,900	146,694	0.007%
Performance Food			11,585	373,848	0.018%
Perrigo			3,433	133,029	0.006%
Persimmon			43,204	1,063,933	0.052%
PERTAMINA PERSERO PT 144A	6.45	5/30/44	220,000	230,485	0.011%
PERU LNG SRL	5.38	3/22/30	800,000	778,040	0.038%
PERUSAHAAN GAS NEGARA	5.13	5/16/24	1,000,000	1,001,669	0.049%
PERUSAHAAN LISTRIK NEGAR 144A	5.45	5/21/28	1,000,000	1,015,214	0.050%
PERUSAHAAN PENERBIT SBSN	4.35	9/10/24	200,000	199,250	0.010%
PETROLEOS MEXICANOS	5.5	1/21/21	1,055,000	1,052,637	0.051%
PETROLEOS MEXICANOS	6.5	1/23/29	310,000	289,618	0.014%
PETROLEOS MEXICANOS	4.88	1/24/22	1,305,000	1,273,680	0.062%
PETROLEOS MEXICANOS	4.75	2/26/29	675,000	709,075	0.035%
PETROLEOS MEXICANOS	6.38	2/4/21	1,075,000	1,089,513	0.053%
PETROLEOS MEXICANOS	5.38	3/13/22	370,000	364,265	0.018%
PETROLEOS MEXICANOS	5.13	3/15/23	610,000	724,531	0.035%
Pfizer			239,516	10,454,873	0.510%
PG&E			31,443	746,771	0.036%
PGT Innovations			13,266	210,266	0.010%
Philip Morris International			35,347	2,359,766	0.115%
Ping An Insurance			139,500	1,230,671	0.060%
Pinnacle Financial Partners			8,517	392,634	0.019%
PLAINS ALL AMER PIPELINE	4.65	10/15/25	1,000,000	972,386	0.047%
PLAINS ALL AMER PIPELINE	2.85	1/31/23	115,000	108,245	0.005%
PNC Financial Services Group			32,838	3,839,091	0.187%
PNM Resources			13,700	562,933	0.027%
Pola Orbis Holdings			17,400	468,898	0.023%
PolyOne			6,000	171,600	0.008%
Post Holdings			6,600	588,258	0.029%
PRA Group			14,400	350,928	0.017%
Prestige Consumer Healthcare			6,500	200,720	0.010%
PRICELINE GROUP INC/THE	3.65	3/15/25	565,000	546,188	0.027%
PRICELINE GROUP INC/THE	3.6	6/1/26	600,000	575,190	0.028%
PRINCIPAL FINANCIAL GROUP	4.7	5/15/55	605,000	583,069	0.028%
Principia Biopharma			2,639	72,282	0.004%
PRK 2017-280P A 144A	3.34	9/15/34	750,000	742,505	0.036%

Procter & Gamble			14,370	1,320,890	0.064%
Progressive			4,704	283,792	0.014%
Prologis, REIT			17,571	1,031,769	0.050%
Proofpoint			4,200	352,002	0.017%
Prosperity Bancshares			5,700	355,110	0.017%
Prudential			104,529	1,866,519	0.091%
Prudential Financial			10,948	892,809	0.044%
Prysmian			37,490	729,445	0.036%
PS Business Parks, REIT			5,378	704,518	0.034%
PTC Therapeutics			1,300	44,616	0.002%
Public Storage, REIT			2,083	421,620	0.021%
Pure Storage			6,211	99,873	0.005%
Q2 Holdings			1,446	71,649	0.003%
Quaker Chemical			700	124,397	0.006%
Qualcomm			35,572	2,024,403	0.099%
Quanex Building Products			8,432	114,591	0.006%
Quidel			8,413	410,723	0.020%
Quotient Technology			10,550	112,674	0.005%
QVC INC	5.13	7/2/22	1,300,000	1,295,367	0.063%
Radian			13,600	222,496	0.011%
Radius Health			10,900	179,741	0.009%
Raymond James Financial			8,872	660,166	0.032%
Reata Pharmaceuticals			600	33,660	0.002%
Recruit Holdings			42,400	1,024,330	0.050%
Redfin			8,750	126,000	0.006%
Red Hat			2,174	381,841	0.019%
Red Robin Gourmet Burgers			6,579	175,791	0.009%
REGENCY CENTERS LP	3.6	2/1/27	330,000	315,325	0.015%
REGENCY CENTERS LP	4.13	3/15/28	185,000	182,331	0.009%
Regency Centers, REIT			3,375	198,045	0.010%
REI - SECURITY LENDING COLLATERAL			252,939	2,529,388	0.123%
Renesas Electronics			83,900	381,068	0.019%
Rentokil Initial			84,492	363,484	0.018%
Republic Services			11,107	800,704	0.039%
Restaurant Brands International			10,724	560,865	0.027%
Rev			8,090	60,756	0.003%
REYNOLDS AMERICAN INC	4.45	6/12/25	525,000	501,009	0.024%
REYNOLDS AMERICAN INC	5.85	8/15/45	265,000	247,074	0.012%
RH			1,538	184,283	0.009%
Rio Tinto			9,892	547,482	0.027%
Roche Holding			15,491	3,845,778	0.188%
Roper Technologies			8,858	2,360,834	0.115%
Ross Stores			34,866	2,900,851	0.142%
ROYAL BK SCOTLND GRP PLC	3.5	5/15/23	535,000	513,093	0.025%
ROYAL BK SCOTLND GRP PLC	3.88	9/12/23	320,000	306,929	0.015%
Royal Caribbean Cruises			10,640	1,040,486	0.051%
Royal Dutch Shell, ADR			37,300	2,235,762	0.109%
Rsa Insurance			85,144	558,779	0.027%
SABINE PASS LIQUEFACTION	5	3/15/27	1,015,000	1,017,538	0.050%
SABINE PASS LIQUEFACTION	5.75	5/15/24	241,000	252,648	0.012%
SABINE PASS LIQUEFACTION	5.88	6/30/26	540,000	569,700	0.028%
SACI FALABELLA	4.38	1/27/25	1,100,000	1,075,577	0.052%
Safety Insurance Group			2,629	215,078	0.010%
SAGE Therapeutics			5,992	573,974	0.028%
Salesforce.com			33,702	4,616,163	0.225%
Samsonite International			202,200	574,416	0.028%
Samsung Electronics			67,761	2,358,877	0.115%
Sanderson Farms			3,400	337,586	0.016%
Sanofi			25,445	2,207,354	0.108%
Sarepta Therapeutics			600	65,478	0.003%
SBA TOWER TRUST 144A	2.9	10/15/19	370,000	367,570	0.018%
SBA TOWER TRUST 144A	3.16	10/8/20	970,000	962,689	0.047%
SBA TOWER TRUST 144A	3.87	10/8/24	645,000	651,003	0.032%
SBA TOWER TRUST 144A	3.45	3/15/23	260,000	257,849	0.013%
SBA TOWER TRUST 144A	3.17	4/15/22	670,000	657,616	0.032%
Scentre			322,439	886,439	0.043%
Schneider National			8,406	156,940	0.008%
Scholar Rock Holding			1,186	27,242	0.001%
SCRT 2016-1 M1 144A	3	9/25/55	130,000	125,192	0.006%
SC ST PSA REV TXBL OBLIG SR E	4.32	12/1/27	270,000	267,689	0.013%
SDART 2015-3 E 144A	4.5	6/17/23	1,085,000	1,094,359	0.053%
SDART 2017-1 B	2.1	6/15/21	71,762	71,588	0.003%

SDART 2017-1 C	2.58	5/16/22	95,000	94,470	0.005%
SDART 2017-3 B	2.19	3/15/22	155,000	153,907	0.008%
SDART 2018-1 C	2.96	3/15/24	225,000	223,980	0.011%
SDART 2018-2 B	3.03	9/15/22	265,000	264,703	0.013%
SDART 2018-2 C	3.35	7/17/23	250,000	250,245	0.012%
SDART 2018-5 B	3.52	12/15/22	395,000	395,273	0.019%
Seacoast Banking			16,975	441,690	0.022%
Seattle Genetics			2,097	118,816	0.006%
Selective Insurance			11,400	694,716	0.034%
Sembcorp Industries			141,760	264,114	0.013%
Sempra Energy			37,081	4,011,793	0.196%
SEMPRA ENERGY	3.4	2/1/28	393,000	359,246	0.018%
SEMPRA ENERGY	3.8	2/1/38	370,000	318,637	0.016%
SEMPRA ENERGY	4	2/1/48	215,000	180,462	0.009%
SEMPRA ENERGY	3.25	6/15/27	205,000	189,111	0.009%
SEMPRA ENERGY CVT 6.00% A 1/21			4,408	423,848	0.021%
SEMPRA ENERGY CVT 6.75% B 7/21			2,295	217,134	0.011%
SEMT 2013-4 B1	3.49	4/25/43	727,331	717,316	0.035%
SEMT 2017-5 B1 144A	3.88	8/25/47	275,843	276,601	0.013%
SEMT 2017-CH2 A19 144A	4	12/25/47	589,462	587,576	0.029%
SEMT 2018-CH1 A2 144A	3.5	2/25/48	196,460	195,919	0.010%
SEMT 2018-CH2 A21 144A	4	6/25/48	565,594	566,697	0.028%
SEMT 2018-CH4 A2 144A	4	10/25/48	798,143	809,016	0.039%
ServiceNow			20,742	3,693,113	0.180%
Seven Generations Energy			22,700	185,231	0.009%
Seven & i Holdings			39,500	1,716,477	0.084%
Sherwin-Williams			1,280	503,629	0.025%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	1,360,000	1,289,847	0.063%
SHIRE ACQ INV IRELAND DA	3.2	9/23/26	585,000	530,718	0.026%
Shire, ADR			6,400	1,113,856	0.054%
Siemens			29,849	3,331,199	0.163%
Siemens Healthineers			17,412	727,590	0.036%
SIGMA ALIMENTOS SA	4.13	5/2/26	1,015,000	950,304	0.046%
Simmons First National			6,300	152,019	0.007%
Simply Good Foods			18,300	345,870	0.017%
Simpson Manufacturing			4,300	232,759	0.011%
SiteOne Landscape Supply			9,326	515,448	0.025%
SJW			5,853	325,544	0.016%
Skyline Champion			9,684	142,258	0.007%
SLIDE 2018-FUN E 144A	4.76	6/15/31	516,510	510,833	0.025%
SLMA 2008-4 A4	4.14	7/25/22	66,323	67,154	0.003%
SLMA 2008-5 A4	4.19	7/25/23	468,732	476,246	0.023%
SLMA 2008-9 A	3.99	4/25/23	468,106	470,550	0.023%
SLM Corporation			25,401	211,082	0.010%
SMAT 2016-2US A3A	1.71	3/15/21	540,747	535,640	0.026%
SMB 2015-B A2A 144A	2.98	7/15/27	276,030	275,485	0.013%
SMB 2015-C A3 144A	4.41	8/16/32	555,000	571,525	0.028%
SMB 2016-A A2A 144A	2.7	5/15/31	139,671	139,633	0.007%
SMB 2016-B A2A 144A	2.43	2/17/32	349,045	341,772	0.017%
SMB 2017-B A2A 144A	2.82	10/15/35	1,335,000	1,305,237	0.064%
SMB 2018-B A2A 144A	3.6	1/15/37	780,000	789,842	0.039%
SMB 2018-B A2B 144A	3.18	1/15/37	215,000	213,528	0.010%
SMB 2018-C A2A 144A	3.63	11/15/35	590,000	594,005	0.029%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	200,000	200,303	0.010%
SMC			2,600	782,789	0.038%
Softbank			11,100	727,041	0.035%
SOLVAY FINANCE (AMERICA) 144A	4.45	12/3/25	535,000	531,650	0.026%
Sony			16,800	809,922	0.040%
South32			289,889	689,592	0.034%
SOUTHERN CO	3.25	7/1/26	575,000	536,807	0.026%
Southern Company			67,444	2,962,140	0.145%
South Jersey Industries			1,848	51,374	0.003%
SOUTH JERSEY INDUSTRIES CVT 7.25% 04/21			2,063	95,720	0.005%
South State			4,521	271,034	0.013%
Southwest Gas Holdings			8,919	682,304	0.033%
Spark Therapeutics			1,800	70,452	0.003%
S&P Global			3,464	588,672	0.029%
Splunk			9,400	985,590	0.048%
SRFC 2014-2A A 144A	2.05	6/20/31	45,905	45,850	0.002%
SRFC 2015-2A A 144A	2.43	6/20/32	81,886	80,725	0.004%
SRFC 2015-3A A 144A	2.58	9/20/32	41,316	40,899	0.002%
SRFC 2016-1A A 144A	3.08	3/21/33	253,720	252,404	0.012%

SS&C Technologies Holdings			15,563	702,047	0.034%
SSE			22,613	312,276	0.015%
STACR 2014-HQ2 M2	4.71	9/25/24	221,202	225,832	0.011%
STACR 2015-DNA1 M2	4.36	10/25/27	498,768	504,917	0.025%
STACR 2015-DNA3 M2	5.36	4/25/28	165,631	170,149	0.008%
STACR 2015-HQ1 M2	4.71	3/25/25	13,110	13,133	0.001%
STACR 2015-HQ2 M2	4.46	5/25/25	707,217	718,070	0.035%
STACR 2016-DNA1 M2	5.41	7/25/28	192,842	196,196	0.010%
STACR 2016-DNA3 M2	4.51	12/25/28	305,072	307,820	0.015%
STACR 2016-HQA3 M2	3.86	3/25/29	250,000	251,248	0.012%
STACR 2017-DNA1 M1	3.71	7/25/29	185,946	186,786	0.009%
STACR 2017-DNA2 M1	3.71	10/25/29	287,432	288,992	0.014%
STACR 2017-HQA1 M1	3.71	8/25/29	182,097	182,651	0.009%
STACR 2017-HQA2 M1	3.31	12/25/29	180,388	180,266	0.009%
STACR 2017-HQA3 M1	3.06	4/25/30	168,610	168,281	0.008%
STACR 2018-DNA1 M1	2.96	7/25/30	209,093	208,054	0.010%
STACR 2018-DNA2 M1 144A	3.31	12/25/30	1,265,000	1,263,536	0.062%
STACR 2018-DNA2 M2 144A	4.66	12/25/30	490,000	475,694	0.023%
STACR 2018-DNA3 M 144A	3.26	9/25/48	205,000	204,605	0.010%
STACR 2018-HRP2 M1 144A	3.36	2/25/47	285,000	284,599	0.014%
STACR 2018-HRP2 M2 144A	3.76	2/25/47	560,000	560,172	0.027%
STACR 2018-SPI1 M2 144A	3.74	2/25/48	195,000	175,694	0.009%
STACR 2018-SPI2 M2 144A	3.82	5/25/48	105,000	94,401	0.005%
STACR 2018-SPI3 M2 144A	4.17	8/25/48	625,000	583,397	0.028%
STACR 2018-SPI4 M2 144A	4.46	11/25/48	1,035,000	954,337	0.047%
Standard Chartered			124,221	965,404	0.047%
Stanley Electric			25,900	724,541	0.035%
STAR 2018-IMC2 A1 144A	4.12	10/25/48	979,753	987,602	0.048%
State Auto Financial			4,900	166,796	0.008%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	535,000	540,483	0.026%
STATE GRID OVERSEAS INV 144A	2.75	5/4/22	1,150,000	1,122,388	0.055%
State Street			7,827	493,649	0.024%
STERIS			4,600	491,510	0.024%
Sterling Bancorp Inc/MI			10,858	75,463	0.004%
StoneCo			5,552	102,379	0.005%
StoneCo			9,702	169,960	0.008%
Stora Enso			85,240	988,248	0.048%
Storebrand			170,563	1,216,766	0.059%
Stroeer SE & Co KGaA			12,426	602,266	0.029%
Stryker			39,142	6,135,509	0.299%
Sumitomo Corporation			153,500	2,177,976	0.106%
Sumitomo Metal Mining			25,700	688,233	0.034%
Sumitomo Mitsui Trust Holdings			29,889	1,088,467	0.053%
Sumitomo Rubber Industries			27,700	326,109	0.016%
Sun Hydraulics			3,840	127,450	0.006%
Sun Life Financial			51,898	1,721,697	0.084%
Suzuki Motor			24,800	1,250,204	0.061%
Svenska Handelsbanken			154,339	1,717,126	0.084%
SVMK			1,417	17,387	0.001%
SVMK			1,130	13,172	0.001%
SYMP 2016-17A AR 144A	3.32	4/15/28	1,045,000	1,039,083	0.051%
SYNCT 2015-1 B	2.64	3/15/23	475,000	471,499	0.023%
SYNGENTA FINANCE NV 144A	3.93	4/23/21	890,000	877,698	0.043%
Synopsys			18,299	1,541,508	0.075%
Tableau Software			6,660	799,200	0.039%
Taiwan Semiconductor Manufacturing			370,719	2,691,878	0.131%
TD Ameritrade Holding			67,962	3,327,420	0.162%
Team			11,700	171,405	0.008%
TE Connectivity			13,334	1,008,450	0.049%
Telecom Italia			1,059,057	507,947	0.025%
Teledyne Technologies			4,640	960,805	0.047%
Telefonica			113,875	958,533	0.047%
Telefonica Deutschland Holding			348,923	1,373,335	0.067%
Telstra			99,480	199,642	0.010%
Tempur Sealy International			6,850	283,590	0.014%
Tencent Holdings			146,490	5,871,372	0.286%
TENCENT HOLDINGS LTD	3.8	2/11/25	1,010,000	991,443	0.048%
Tesla			7,977	2,654,746	0.130%
Texas Capital Bancshares			2,930	149,694	0.007%
Texas Instruments			39,078	3,692,871	0.180%
Therapeutics MD			62,304	237,378	0.012%
Thermo Fisher Scientific			23,638	5,289,948	0.258%

Thermon Group Holdings			10,500	212,940	0.010%
THK			52,400	978,932	0.048%
THOMSON REUTERS CORP	3.35	5/15/26	570,000	530,419	0.026%
TIME WARNER CABLE INC	6.55	5/1/37	274,000	282,535	0.014%
TIME WARNER CABLE INC	6.75	6/15/39	510,000	516,874	0.025%
TIPS	0.13	4/15/22	2,612,910	2,528,399	0.123%
Tokio Marine Holdings			41,000	1,947,857	0.095%
Tokyo Electron			8,600	968,140	0.047%
Toro			7,400	413,512	0.020%
Tosoh			15,500	201,052	0.010%
Total			62,910	3,318,199	0.162%
Total, ADR			81,038	4,228,563	0.206%
Towne Bank/Portsmouth VA			9,800	234,710	0.011%
Toyota Motor			46,200	2,674,362	0.130%
TPMT 2015-3 A1B 144A	3	3/25/54	154,256	152,609	0.007%
TPMT 2015-4 A1B 144A	2.75	4/25/55	205,004	202,144	0.010%
TPMT 2015-4 M1 144A	3.75	4/25/55	610,000	612,797	0.030%
TPMT 2015-5 A1B 144A	2.75	5/25/55	134,799	132,759	0.006%
TPMT 2016-1 A1B 144A	2.75	2/25/55	176,965	174,522	0.009%
TPMT 2016-1 A3B 144A	3	2/25/55	237,187	234,326	0.011%
TPMT 2016-2 A1A 144A	2.75	8/25/55	172,656	169,163	0.008%
TPMT 2016-4 A1 144A	2.25	7/25/56	212,417	206,270	0.010%
TPMT 2017-1 A1 144A	2.75	10/25/56	227,028	222,050	0.011%
TPMT 2017-2 A1 144A	2.75	4/25/57	80,641	78,859	0.004%
TPMT 2017-5 A1 144A	3.11	2/25/57	254,096	252,708	0.012%
TPMT 2018-2 A1 144A	3.25	3/25/58	1,456,814	1,434,972	0.070%
TPMT 2018-3 A1 144A	3.75	5/25/58	620,009	619,376	0.030%
TPMT 2018-5 A1A 144A	3.25	7/25/58	1,052,408	1,039,316	0.051%
TransCanada			92,906	3,316,744	0.162%
TRANSCONT GAS PIPE LINE	4	3/15/28	195,000	191,514	0.009%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	270,000	249,947	0.012%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	120,000	117,200	0.006%
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	145,000	132,521	0.006%
TreeHouse Foods			10,450	529,920	0.026%
TRINITY ACQUISITION PLC	3.5	9/15/21	155,000	152,376	0.007%
Tri Pointe			28,906	315,943	0.015%
TRP Dynamic Global Bd - I			17,899,646	169,867,642	8.288%
TRP Inflation Protected Bond - I			241,867	2,752,444	0.134%
TRP Inst Emerging Markets Bd - Inst			15,635,176	125,706,815	6.134%
TRP Inst Emerging Markets Eq - Inst			1,573,253	53,647,913	2.618%
TRP Inst Floating Rate - Inst			4,832,136	46,243,542	2.256%
TRP Institutional High Yield - Inst			8,255,573	67,695,702	3.303%
TRP International Bond (USD Hgd) - I			13,442,484	127,031,478	6.198%
TRP Real Assets - I			1,689,943	17,034,621	0.831%
TRP Treasury Reserve	2.47		129,427,360	129,427,360	6.315%
TRP US Treasury Long-Term - I			4,010,815	49,132,480	2.397%
Tucows			2,010	120,721	0.006%
Tuesday Morning			33,400	56,780	0.003%
Twenty-First Century Fox			42,056	2,009,436	0.098%
Tyson Foods			113,577	6,065,012	0.296%
UBS GROUP FUNDING SWITZE 144A	2.86	8/15/23	550,000	527,850	0.026%
UDSA 2013-T T1	2.04	6/15/21	100,000	99,675	0.005%
Ulta Beauty			487	119,237	0.006%
Ultragenyx Pharmaceutical			1,200	52,176	0.003%
Umicore			25,959	1,035,895	0.051%
Unibail-Rodamco-Westfield			5,050	781,461	0.038%
Unilever			79,771	4,188,203	0.204%
Union Pacific			2,524	348,893	0.017%
United Continental			13,031	1,091,086	0.053%
UnitedHealth Group			33,639	8,380,148	0.409%
UNITEDHEALTH GROUP INC	3.7	12/15/25	270,000	273,042	0.013%
UNITEDHEALTH GROUP INC	3.88	12/15/28	155,000	157,033	0.008%
UNITEDHEALTH GROUP INC	3.5	2/15/24	175,000	176,100	0.009%
UNITED MEXICAN STATES	3.75	1/11/28	1,415,000	1,326,930	0.065%
UNITED MEXICAN STATES	4.13	1/21/26	1,150,000	1,127,719	0.055%
United Overseas Bank			52,700	953,342	0.047%
Univest Financial			7,002	151,033	0.007%
US AIRWAYS 2012-2A PTT	4.63	6/3/25	695,828	706,227	0.034%
US AIRWAYS 2013-1A PTT	3.95	11/15/25	222,688	221,510	0.011%
U.S. Bancorp			8,294	379,036	0.018%
U.S. Physical Therapy			3,010	308,074	0.015%
US TREASURY N/B	2.88	10/15/21	9,290,000	9,388,706	0.458%

US TREASURY N/B	2.88	10/31/20	2,480,000	2,495,500	0.122%
US TREASURY N/B	2	10/31/22	5,660,000	5,560,066	0.271%
US TREASURY N/B	2.88	10/31/23	25,860,000	26,296,388	1.283%
US TREASURY N/B	3	11/15/44	3,795,000	3,793,814	0.185%
US TREASURY N/B	2.88	11/15/46	280,000	273,000	0.013%
US TREASURY N/B	2.88	11/30/23	8,285,000	8,431,282	0.411%
US TREASURY N/B	2	2/15/25	895,000	865,773	0.042%
US TREASURY N/B	1.63	2/15/26	1,580,000	1,479,275	0.072%
US TREASURY N/B	4.63	2/15/40	2,300,000	2,918,844	0.142%
US TREASURY N/B	3.13	2/15/43	5,805,000	5,933,798	0.290%
US TREASURY N/B	2.5	2/15/46	610,000	552,145	0.027%
US TREASURY N/B	1.63	5/15/26	830,000	775,272	0.038%
US TREASURY N/B	3.38	5/15/44	2,825,000	3,012,156	0.147%
US TREASURY N/B	3	5/15/45	3,625,000	3,626,133	0.177%
US TREASURY N/B	2.5	5/15/46	220,000	199,031	0.010%
US TREASURY N/B	3	5/15/47	1,605,000	1,603,245	0.078%
US TREASURY N/B	1.75	6/30/22	310,000	302,492	0.015%
US TREASURY N/B	3	8/15/48	1,710,000	1,708,130	0.083%
US TREASURY N/B	2	8/31/21	2,755,000	2,720,993	0.133%
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	375,000	472,658	0.023%
Valmont Industries			3,003	333,183	0.016%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	300,000	364,005	0.018%
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	45,000	51,197	0.002%
VENTAS REALTY LP	4.4	1/15/29	215,000	214,205	0.010%
Ventas, REIT			10,456	612,617	0.030%
Veoneer			13,653	349,088	0.017%
VEREIT OPERATING PARTNER	4.6	2/6/24	1,455,000	1,456,395	0.071%
VEREIT OPERATING PARTNER	4.88	6/1/26	120,000	119,840	0.006%
VEREIT OPERATING PARTNER	3.95	8/15/27	459,000	425,695	0.021%
Verizon Communications			79,960	4,495,351	0.219%
VERIZON COMMUNICATIONS	3.38	2/15/25	1,665,000	1,616,467	0.079%
VERIZON COMMUNICATIONS	5.15	9/15/23	605,000	644,434	0.031%
Vertex Pharmaceuticals			22,533	3,733,943	0.182%
VERUS 2018-2 A1 144A	3.68	6/1/58	503,282	502,397	0.025%
VERUS 2018-INV1 A2 144A	3.85	3/25/58	142,744	142,735	0.007%
VERUS 2018-INV2 A1FX 144A	4.14	10/25/58	690,000	690,000	0.034%
VFET 2016-1A A3 144A	1.67	2/18/20	67,921	67,785	0.003%
Visa			58,756	7,752,267	0.378%
Visteon			2,968	178,911	0.009%
VMOT 2017-A A 144A	2.96	11/15/22	175,000	175,370	0.009%
VMware			7,197	986,925	0.048%
Vodafone, ADR			100,161	1,931,104	0.094%
VODAFONE GROUP PLC	4.38	5/30/28	1,395,000	1,353,979	0.066%
VODAFONE GROUP PLC	5	5/30/38	805,000	754,494	0.037%
VOLKSWAGEN GROUP AMERICA 144A	4.63	11/13/25	765,000	757,400	0.037%
VOYA 2016-1A A2R 144A	3.77	1/20/31	610,000	591,880	0.029%
VZOT 2017-1A C 144A	2.65	9/20/21	230,000	228,517	0.011%
VZOT 2017-3A B 144A	2.38	4/20/22	605,000	598,472	0.029%
VZOT 2018-1A C 144A	3.2	9/20/22	420,000	420,314	0.021%
Wal-Mart			12,595	1,173,224	0.057%
Waste Connections			7,937	589,322	0.029%
Watsco			500	69,570	0.003%
WaVe Life Sciences			3,770	158,491	0.008%
Webster Financial			5,245	258,526	0.013%
WellCare Health Plans			4,712	1,112,456	0.054%
Wells Fargo			161,699	7,451,090	0.364%
Western Alliance Bancorp			10,900	430,441	0.021%
WESTERN GAS PARTNERS	4	7/1/22	650,000	642,535	0.031%
Weyerhaeuser, REIT			22,682	495,829	0.024%
WFCM 2015-LC20 C	4.06	4/15/50	205,000	199,026	0.010%
WFCM 2015-NXS2 C	4.25	7/15/58	70,000	68,201	0.003%
WFCM 2015-SG1 A4	3.79	9/15/48	465,000	470,719	0.023%
WFCM 2016-C34 A4	3.1	6/15/49	655,000	632,252	0.031%
WFCM 2016-LC24 AS	3.37	10/15/49	840,000	801,029	0.039%
WFCM 2017-C38 A5	3.45	7/15/50	235,000	230,531	0.011%
WFCM 2017-C39 B	4.03	9/15/50	1,335,000	1,324,344	0.065%
WFRBS 2014-C19 A5	4.1	3/15/47	435,000	449,742	0.022%
WFRBS 2014-C19 B	4.72	3/15/47	114,000	117,769	0.006%
WFRBS 2014-C20 A4	3.72	5/15/47	270,000	274,257	0.013%
WFRBS 2014-C20 AS	4.18	5/15/47	470,000	484,826	0.024%
WFRBS 2014-C22 AS	4.07	9/15/57	525,000	537,845	0.026%
WILLIAMS PARTNERS LP	3.9	1/15/25	290,000	280,653	0.014%

WILLIAMS PARTNERS LP	4.85	3/1/48	580,000	528,563	0.026%
WILLIS NORTH AMERICA INC	3.6	5/15/24	1,030,000	999,773	0.049%
Willis Towers Watson			22,238	3,377,063	0.165%
Wilmar International			401,100	918,539	0.045%
Wingstop			7,400	475,006	0.023%
Wix.com			2,734	246,990	0.012%
WOART 2018-B B	3.17	1/15/25	510,000	507,015	0.025%
WOLS 2018-A B	3.06	5/15/23	240,000	239,778	0.012%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	750,000	684,677	0.033%
WOODSIDE FINANCE LTD 144A	3.65	3/5/25	1,345,000	1,280,014	0.062%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	438,000	407,909	0.020%
Workday			16,202	2,587,135	0.126%
Worldpay			14,349	1,096,694	0.054%
WorleyParsons			93,295	749,333	0.037%
WPP			112,092	1,219,896	0.060%
WPP FINANCE 2010	3.75	9/19/24	670,000	623,554	0.030%
WPP FINANCE 2010	3.63	9/7/22	305,000	295,373	0.014%
WPT 2017-WWP A 144A	3.53	11/10/36	485,000	478,212	0.023%
Wright Medical			11,334	308,511	0.015%
Wynn Resorts			640	63,302	0.003%
Xencor			7,039	254,530	0.012%
Xilinx			5,116	435,730	0.021%
Xylem			1,513	100,947	0.005%
Yahoo! Japan			174,200	433,361	0.021%
Yum! Brands			10,943	1,005,881	0.049%
YY, ADR			13,322	797,455	0.039%
Zalando			16,211	418,868	0.020%
Zendesk			7,300	426,101	0.021%
Zimmer Biomet Holdings			10,918	1,132,415	0.055%
Zoetis			2,072	177,239	0.009%
Zurich Insurance Group			5,483	1,634,421	0.080%
Zynga			92,300	362,739	0.018%
Miscellaneous Securities ‡				2,113,979	
Total Investments in Securities				2,054,360,613	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
GOLDMAN SACHS & CO	USD	594,901	CAD	(780,000)	01/25/2019	23,174	0.001%
CITIBANK N A	USD	594,388	AUD	(825,000)	01/25/2019	12,992	0.001%
BNP PARIBAS SECURITIES CORP	USD	735,738	EUR	(640,000)	02/22/2019	(853)	0.000%
BANK OF AMERICA	CAD	780,000	USD	(588,928)	01/25/2019	(17,202)	-0.001%
BANK OF AMERICA	NOK	4,720,000	USD	(556,210)	02/22/2019	(8,983)	0.000%
BANK OF AMERICA	SEK	5,365,000	USD	(599,361)	02/22/2019	8,594	0.000%
BANK OF AMERICA	USD	558,256	CHF	(557,000)	02/22/2019	(11,231)	-0.001%
BANK OF AMERICA	USD	731,695	EUR	(640,000)	02/22/2019	(4,897)	0.000%
BANK OF AMERICA	USD	563,122	NZD	(830,000)	02/22/2019	5,488	0.000%
JP MORGAN CHASE BANK	USD	121,904	COP	(391,311,668)	02/08/2019	1,647	0.000%
JP MORGAN CHASE BANK	USD	121,824	COP	(391,311,668)	02/08/2019	1,567	0.000%
JP MORGAN CHASE BANK	CHF	557,000	USD	(565,592)	02/22/2019	3,895	0.000%
JP MORGAN CHASE BANK	NZD	830,000	USD	(568,121)	02/22/2019	(10,487)	-0.001%
CITIBANK N A	AUD	825,000	USD	(599,948)	01/25/2019	(18,553)	-0.001%
CITIBANK N A	JPY	65,139,000	USD	(579,791)	01/25/2019	15,698	0.001%
CITIBANK N A	USD	587,080	JPY	(65,139,000)	01/25/2019	(8,408)	0.000%
CITIBANK N A	GBP	469,000	USD	(602,440)	02/22/2019	(3,069)	0.000%
CITIBANK N A	USD	732,074	EUR	(640,000)	02/22/2019	(4,518)	0.000%
CITIBANK N A	USD	300,802	SEK	(2,683,000)	02/22/2019	(3,232)	0.000%
GOLDMAN SACHS & CO	USD	121,889	COP	(391,311,668)	02/08/2019	1,632	0.000%
GOLDMAN SACHS & CO	EUR	669,000	USD	(768,399)	02/22/2019	1,569	0.000%
GOLDMAN SACHS & CO	USD	605,894	GBP	(469,000)	02/22/2019	6,523	0.000%
GOLDMAN SACHS & CO	USD	558,363	NOK	(4,720,000)	02/22/2019	11,136	0.001%
MORGAN STANLEY & COMPANY LLC	USD	122,343	COP	(391,311,668)	02/08/2019	2,086	0.000%
MORGAN STANLEY & COMPANY LLC	USD	122,425	COP	(391,311,668)	02/08/2019	2,167	0.000%
MORGAN STANLEY & COMPANY LLC	USD	122,428	COP	(391,311,668)	02/08/2019	2,171	0.000%
MORGAN STANLEY & COMPANY LLC	USD	122,377	COP	(391,311,668)	02/08/2019	2,119	0.000%
MORGAN STANLEY & COMPANY LLC	USD	122,377	COP	(391,311,668)	02/08/2019	2,119	0.000%
MORGAN STANLEY & COMPANY LLC	USD	122,112	COP	(391,311,668)	02/08/2019	1,855	0.000%
MORGAN STANLEY & COMPANY LLC	USD	122,170	COP	(391,311,668)	02/08/2019	1,913	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	300,929	SEK	(2,682,000)	02/22/2019	(2,992)	0.000%
UBS SECURITIES LLC	USD	738,112	EUR	(640,516)	02/22/2019	927	0.000%

Total Forward Currency Exchange Contracts

14,850

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 1/19 C2750	2,750.00	1/18/2019	(28,700)	(19,373)	(0.001%)

Total Options (19,373)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
COLOMBIA CDS 12/20/2023	1,620,000	(41,718)	(0.002%)
COLOMBIA CDS 12/20/2023	1,025,000	(26,396)	(0.001%)
COLOMBIA CDS 12/20/2023	1,615,000	(41,589)	(0.002%)
REPUBLIC OF INDONESIA CDS 12/20/2023	1,360,000	(22,677)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2023	1,040,000	(17,341)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2023	820,000	(13,673)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2023	195,000	(3,251)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	625,000	(10,421)	(0.001%)
PENERBANGAN MALAYSIA BHD - SNR DEBT CDS	1,275,000	(5,438)	0.000%
SOUTH AFRICA CDS 12/20/2023	1,670,000	(91,015)	(0.004%)
SOUTH AFRICA CDS 12/20/2023	805,000	(43,873)	(0.002%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(4,775,000)	(96,407)	(0.005%)

Total Swap Contracts (413,799)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH9 5YR US NOTE FUT MAR 19	(35)	3/29/2019	(4,014,063)	(35,875)	(0.196%)
MSCI EAFE FUT 3/19	(59)	3/15/2019	(5,062,200)	105,585	(0.247%)
S&P500 EMINI FUT 3/19	(71)	3/15/2019	(8,893,460)	14,772	(0.434%)
TUH9 2YR US NOTE FUT MAR 19	232	3/29/2019	49,256,500	322,294	2.403%
TYH9 UST 10YR FUT MAR19	56	3/20/2019	6,832,875	71,733	0.333%
USH9 UST 30YR FUT MAR 19	(3)	3/20/2019	(438,000)	(20,512)	(0.021%)
UXYH9 UST 10YR ULTRA FUT MAR 19	13	3/20/2019	1,691,016	52,693	0.083%
WNH9 ULTRA US BOND FUT MAR 19	204	3/20/2019	32,773,875	1,673,147	1.599%

Total Futures Contracts 2,183,837

NET ASSETS 2,049,483,943

NET ASSET VALUE PER SHARE

Personal Strategy Income Fund Shares 18.02
(\$1,759,699,886 / 97,631,074 Shares Outstanding)

Personal Strategy Income Fund - I Class Shares 18.02
(\$289,784,058 / 16,084,625 Shares Outstanding)

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

VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavian Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicaraguan 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.