

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
10X Genomics			1,029	51,862	0.002%
280 Park Avenue 2017-280P Mortgage Trust	2.91	9/15/34	317,821	317,969	0.013%
Aaron's			20,126	1,293,297	0.053%
ABB			119,049	2,341,203	0.096%
Abbott Laboratories			12,760	1,067,629	0.044%
AbbVie	4.88	11/14/48	1,005,000	1,104,772	0.045%
AbbVie	4.7	5/14/45	520,000	555,625	0.023%
AbbVie			23,377	1,770,106	0.072%
Abn Amro Bank			98,339	1,732,386	0.071%
Acadia Healthcare			16,442	511,017	0.021%
Acadia Realty Trust, REIT			13,800	394,404	0.016%
Acceleron Pharma			7,800	308,178	0.013%
Adaptive Biotechnologies			2,688	83,059	0.003%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	152,785	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	380,000	408,975	0.017%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	370,000	381,563	0.016%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	316,125	0.013%
Aerojet Rocketdyne Holdings			19,842	1,002,219	0.041%
Agilent Technologies			3,912	299,777	0.012%
Agios Pharmaceuticals			4,109	133,132	0.005%
Aia	3.9	4/6/28	665,000	721,461	0.029%
AIA Group			167,400	1,578,758	0.064%
Aib	4.26	4/10/25	375,000	389,012	0.016%
Aimmune Therapeutics			11,283	236,266	0.010%
Air Liquide			16,098	2,291,078	0.093%
Air Products & Chemicals			11,187	2,481,948	0.101%
Aisin Seiki			31,100	983,271	0.040%
Alacer Gold			42,200	170,412	0.007%
Alcon			57,085	3,327,485	0.136%
Alcon			16,288	950,077	0.039%
Alder Biopharmaceuticals			4,317	81,419	0.003%
Alexander & Baldwin, REIT			18,516	453,827	0.019%
Alexandria Real Estate Equities	3.95	1/15/27	380,000	406,715	0.017%
Alexandria Real Estate Equities	3.95	1/15/28	595,000	642,278	0.026%
Alexandria Real Estate Equities	3.45	4/30/25	330,000	345,072	0.014%
Alexion Pharmaceuticals			16,891	1,654,305	0.068%
Alibaba Group Holding	3.6	11/28/24	1,555,000	1,637,338	0.067%
Alibaba Group Holding, ADR			105,160	17,585,907	0.718%
Allegro CLO III	3.12	7/25/27	475,000	474,026	0.019%
Allergan Funding SCS	2.63	11/15/28	115,000	143,774	0.006%
Allogene therapeutics			2,410	65,685	0.003%
Alphabet Class A			4,314	5,267,998	0.215%
Alphabet Class C			18,607	22,681,933	0.926%
Altria	4.8	2/14/29	140,000	153,132	0.006%
Altria	5.8	2/14/39	395,000	456,785	0.019%
Altria	5.95	2/14/49	555,000	650,709	0.027%
Amazon.com			22,233	38,594,487	1.575%
Amcor			136,164	1,310,412	0.053%
Amedisys			5,484	718,459	0.029%
American Airlines 2013-1 Class A Pass Through Trust	4	7/15/25	1	1	0.000%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	51,612	52,836	0.002%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	115,065	116,878	0.005%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	182,159	184,943	0.008%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	409,240	430,631	0.018%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	193,905	199,871	0.008%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	229,218	228,709	0.009%
American Campus Communities Operating Partnership	3.63	11/15/27	380,000	399,424	0.016%
American Campus Communities Operating Partnership	3.3	7/15/26	170,000	174,754	0.007%
American Campus Communities, REIT			19,400	932,752	0.038%
American Express			8,578	1,014,606	0.041%
American International	3.9	4/1/26	70,000	74,629	0.003%
American International Group			346,098	19,277,659	0.787%
American Public Education			4,071	90,946	0.004%
American Tower, REIT			528	116,757	0.005%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	860,000	864,688	0.035%

AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	65,000	65,501	0.003%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	290,000	295,346	0.012%
Ameriprise Financial			1,367	201,086	0.008%
Amgen			358	69,277	0.003%
Analog Devices			25,253	2,821,518	0.115%
AnaptysBio			2,862	100,141	0.004%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	505,242	508,881	0.021%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	834,238	847,281	0.035%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	187,997	190,930	0.008%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	540,770	548,326	0.022%
Anglo American Capital	4	9/11/27	215,000	220,106	0.009%
Anglo American Capital	4.13	9/27/22	200,000	208,000	0.008%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	918,000	1,195,054	0.049%
Anthem			16,224	3,895,382	0.159%
Antofagasta			162,722	1,796,370	0.073%
Apple			3,227	722,751	0.029%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	605,000	618,830	0.025%
Applied Materials			20,967	1,046,253	0.043%
Aptiv			38,801	3,391,983	0.138%
APT Pipelines	3.88	10/11/22	345,000	358,535	0.015%
APT Pipelines	4.25	7/15/27	210,000	224,904	0.009%
ArcelorMittal	4.55	3/11/26	125,000	130,625	0.005%
ArcelorMittal	3.6	7/16/24	565,000	569,047	0.023%
Argenx, ADR			4,372	498,233	0.020%
Arrow Electronics	4	4/1/25	395,000	411,099	0.017%
Asahi Kasei			215,900	2,141,739	0.087%
Ascendis Pharma, ADR			15,059	1,450,483	0.059%
Ashford Hospitality Trust 2018-ASHF	3.28	4/15/35	345,000	344,029	0.014%
Ashford Hospitality Trust 2018-ASHF	3.43	4/15/35	165,000	164,535	0.007%
ASML Holding			13,106	3,255,793	0.133%
ASML Holding			11,583	2,872,749	0.117%
ASOS			39,622	1,206,395	0.049%
Assetmark Financial Holdings			4,154	108,212	0.004%
Assurant			8,896	1,119,295	0.046%
Astellas Pharma			316,600	4,528,697	0.185%
Atlantic Capital Bancshares			13,020	225,767	0.009%
Atlassian			3,391	425,367	0.017%
Atricure			7,700	192,038	0.008%
Atrium Hotel Portfolio Trust 2017-ATRM	2.96	12/15/36	770,000	768,551	0.031%
AT&T	4.5	3/9/48	370,000	396,907	0.016%
Ausgrid Finance Pty	3.85	5/1/23	245,000	254,928	0.010%
Ausgrid Finance Pty	4.35	8/1/28	385,000	421,192	0.017%
Austin Fairmont Hotel Trust 2019-FAIR	3.5	9/15/32	190,000	190,000	0.008%
Austin Fairmont Hotel Trust 2019-FAIR	4.05	9/15/32	230,000	230,000	0.009%
Australia & New Zealand Banking			112,928	2,169,311	0.089%
Autoliv			19,372	1,509,843	0.062%
Autolus therapeutics, ADR			1,423	17,674	0.001%
Automatic Data Processing			3,871	624,857	0.025%
AvalonBay Communities, REIT			13,003	2,799,936	0.114%
Avanos Medical			17,400	651,804	0.027%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	380,000	383,139	0.016%
Avis Budget Rental Car Funding AESOP	4	3/20/25	500,000	532,153	0.022%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	245,000	250,113	0.010%
Aviva			309,726	1,520,495	0.062%
Avnet	3.75	12/1/21	310,000	315,976	0.013%
Avolon Holdings Funding	5.13	10/1/23	595,000	630,998	0.026%
Avolon Holdings Funding	4.38	5/1/26	240,000	248,588	0.010%
Avolon Holdings Funding	3.95	7/1/24	110,000	113,079	0.005%
AXA			156,551	3,997,356	0.163%
AXA Equitable Holdings	3.9	4/20/23	195,000	203,612	0.008%
AXA Equitable Holdings	4.35	4/20/28	495,000	526,418	0.021%
AXA Equitable Holdings			72,433	1,605,115	0.065%
Axis Capital Holdings			11,500	767,280	0.031%
AZZ			14,100	614,196	0.025%
Baidu	4.38	3/29/28	1,005,000	1,091,355	0.045%
Baidu	2.88	7/6/22	610,000	613,870	0.025%
Baidu	3.88	9/29/23	420,000	437,598	0.018%
Baidu, ADR			7,200	739,872	0.030%
Ball			36,643	2,667,977	0.109%
Banco De Bogota	4.38	8/3/27	900,000	960,759	0.039%
Banco De Bogota	4.38	8/3/27	600,000	639,756	0.026%
Banco Santander	3.5	4/11/22	400,000	410,324	0.017%

Banco Santander Chile	3.88	9/20/22	315,000	328,218	0.013%
BANK 2017-BNK5	3.9	6/15/60	470,000	502,009	0.020%
BANK 2018-BNK13	4.22	8/15/61	515,000	585,614	0.024%
BANK 2019-BNK18	3.98	5/15/62	425,000	468,575	0.019%
BANK 2019-BNK20	2.76	9/15/61	505,000	516,928	0.021%
BANK 2019-BNK21	2.6	10/17/52	580,000	585,800	0.024%
BANK 2019-BNK21	2.85	10/17/52	215,000	221,450	0.009%
BANK 2019-BNK21	3.52	10/17/52	180,000	185,400	0.008%
Bank of America	3.3	1/11/23	1,000,000	1,032,999	0.042%
Bank of America	4.27	7/23/29	540,000	599,486	0.024%
Bank of America			41,076	1,198,187	0.049%
BankUnited			22,700	763,174	0.031%
Barclays	3.68	1/10/23	390,000	396,223	0.016%
Barclays	4.61	2/15/23	745,000	777,153	0.032%
Barclays	3.93	5/7/25	380,000	392,359	0.016%
Barclays, ADR			40,920	300,353	0.012%
Barclays Bank	5.14	10/14/20	355,000	363,020	0.015%
Barings CLO Ltd 2013-I	3.08	1/20/28	535,000	534,393	0.022%
Barings CLO Ltd 2016-II	3.36	7/20/28	420,000	420,112	0.017%
Barnes Group			6,900	355,626	0.015%
BASF			31,225	2,183,199	0.089%
BAT Capital	3.22	8/15/24	620,000	626,950	0.026%
BAT Capital	3.56	8/15/27	1,065,000	1,070,863	0.044%
Bayer			58,207	4,100,878	0.167%
Bayer US Finance II	3.88	12/15/23	825,000	861,504	0.035%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	255,026	259,161	0.011%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	66,121	66,775	0.003%
BBVA Bancomer SA/Texas	4.38	4/10/24	885,000	931,471	0.038%
Becton Dickinson And	3.73	12/15/24	300,000	317,516	0.013%
Becton Dickinson And			12,838	795,507	0.032%
Becton Dickinson And	1.4	5/24/23	200,000	226,294	0.009%
Becton Dickinson And	3.36	6/6/24	545,000	567,176	0.023%
Becton Dickinson And	3.7	6/6/27	1,070,000	1,130,802	0.046%
Becton Dickinson And	4.67	6/6/47	738,000	869,803	0.035%
Becton, Dickinson & Company			53,468	13,525,265	0.552%
Becton Dickinson Euro Finance Sarl	0.63	6/4/23	150,000	165,172	0.007%
BeiGene, ADR			379	46,412	0.002%
Beijing Enterprises Holdings			200,500	922,556	0.038%
Benchmark 2018-B8 Mortgage Trust	4.23	1/15/52	690,000	787,939	0.032%
Benchmark 2019-B13 Mortgage Trust	2.7	8/15/57	675,000	681,750	0.028%
Benchmark 2019-B13 Mortgage Trust	3.18	8/15/57	255,000	262,625	0.011%
Bhp			98,535	2,104,628	0.086%
Bhp			25,434	628,489	0.026%
Blackstone Hedge Fund Solutions			104,155	122,954,667	5.017%
Bloom Energy			14,277	46,400	0.002%
BlueMountain CLO 2015-2	3.23	7/18/27	355,000	354,999	0.014%
BlueMountain CLO 2015-2	3.8	7/18/27	300,000	297,760	0.012%
Blueprint Medicines			6,256	459,628	0.019%
BNP Paribas			64,181	3,120,291	0.127%
Boardwalk Pipelines	4.95	12/15/24	375,000	400,904	0.016%
Boardwalk Pipelines	5.95	6/1/26	495,000	553,301	0.023%
Boardwalk Pipelines	4.45	7/15/27	85,000	87,457	0.004%
Boeing			77,955	29,659,539	1.210%
Booking Holdings	3.65	3/15/25	20,000	21,288	0.001%
Booking Holdings			4,117	8,080,065	0.330%
Booz Allen Hamilton			16,200	1,150,524	0.047%
Boral Finance Pty	3	11/1/22	60,000	60,187	0.002%
Boral Finance Pty	3.75	5/1/28	1,150,000	1,176,831	0.048%
Boston Beer			3,443	1,253,527	0.051%
Boston Properties	2.75	10/1/26	351,000	354,739	0.014%
Boston Properties	3.2	1/15/25	465,000	481,906	0.020%
Boston Properties	3.65	2/1/26	370,000	391,488	0.016%
Boston Scientific			105,677	4,299,997	0.175%
Boyd Gaming			3,800	91,010	0.004%
BP, ADR			55,433	2,105,900	0.086%
Brambles USA	4.13	10/23/25	240,000	255,558	0.010%
Braskem Finance	7.38	1/4/68	211,000	214,695	0.009%
Bridge Bancorp			13,800	407,928	0.017%
Bright Horizons Family Solutions			4,758	725,595	0.030%
Brinks Company			19,414	1,610,391	0.066%
Bristol-Myers Squibb	3.2	6/15/26	765,000	800,756	0.033%
Brixmor Operating Partnership	3.85	2/1/25	170,000	177,528	0.007%

Brixmor Operating Partnership	4.13	5/15/29	715,000	762,455	0.031%
Brixmor Operating Partnership	3.65	6/15/24	307,000	319,437	0.013%
Broadcom	3.63	10/15/24	50,000	50,843	0.002%
Broadcom	4.25	4/15/26	390,000	402,922	0.016%
Broadcom			832	857,006	0.035%
Broadcom			13,267	3,662,621	0.149%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	445,000	454,572	0.019%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	380,000	377,210	0.015%
Bruker			18,970	833,352	0.034%
Bunge Ltd Finance	3.75	9/25/27	565,000	576,891	0.024%
Burberry			70,159	1,874,051	0.076%
Burlington Stores			7,500	1,498,650	0.061%
BWX Technologies			19,094	1,092,368	0.045%
BX Commercial Mortgage Trust 2019-IMC	3.03	4/15/34	535,000	535,335	0.022%
Cable One			1,155	1,449,179	0.059%
California Water Service Group			9,300	492,249	0.020%
Cal-Maine Foods			17,911	715,634	0.029%
Canadian Pacific Railway			6,315	1,404,835	0.057%
Cantor Commercial Real Estate Lending 2019-CF1	4.18	5/15/52	315,000	348,795	0.014%
Cantor Commercial Real Estate Lending 2019-CF2	2.62	11/15/52	575,000	580,750	0.024%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	235,000	242,050	0.010%
Capital One Bank USA NA	3.38	2/15/23	1,080,000	1,111,576	0.045%
Capital One Financial	3.3	10/30/24	120,000	124,047	0.005%
Capital One Financial	3.8	1/31/28	770,000	812,382	0.033%
Capital One Financial	3.75	3/9/27	185,000	194,532	0.008%
Capital One Financial	0.8	6/12/24	260,000	288,787	0.012%
Capital One Multi-Asset Execution Trust	2.85	5/15/28	320,000	314,835	0.013%
Capital One Multi-Asset Execution Trust	2.06	8/15/28	365,000	362,845	0.015%
Capitol Federal Financial			39,380	542,656	0.022%
Cara Therapeutics			6,273	114,670	0.005%
Cardinal Health	3.75	9/15/25	340,000	351,954	0.014%
Cardinal Health	4.9	9/15/45	20,000	20,240	0.001%
Carlyle Global Market Strategies CLO 2015-3	3.26	7/28/28	1,035,000	1,030,303	0.042%
Catalent			22,025	1,049,712	0.043%
Cavco Industries			2,200	422,598	0.017%
Cboe Global Markets			13,270	1,524,856	0.062%
CCCI Treasure	3.5	10/21/67	210,000	210,323	0.009%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	1,095,000	1,150,771	0.047%
Celgene	4.63	5/15/44	50,000	59,406	0.002%
Celgene	5.25	8/15/43	589,000	746,372	0.030%
Cenovus Energy	5.4	6/15/47	194,000	218,493	0.009%
Cenovus Energy	3.8	9/15/23	200,000	206,000	0.008%
Centene			19,207	830,895	0.034%
CenterPoint Energy			78,349	2,364,573	0.096%
CenterState Bank			24,840	595,787	0.024%
Central Japan Railway			9,200	1,897,128	0.077%
Ceridian HCM Holding			9,774	482,542	0.020%
CF Industries			61,812	3,041,150	0.124%
CGGS Commercial Mortgage Trust 2018-WSS	3.13	2/15/37	400,000	398,247	0.016%
Challenger Ltd/Australia			273,970	1,364,401	0.056%
Charles Schwab			48,241	2,017,921	0.082%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	90,000	109,550	0.004%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	70,000	79,739	0.003%
Chart Industries			10,800	673,488	0.027%
Chegg			8,604	257,690	0.011%
Chesapeake Utilities			7,450	710,134	0.029%
Chevron			6,555	777,423	0.032%
Chubb			48,572	7,841,464	0.320%
Chuy's Holdings			12,669	313,684	0.013%
CIFC Funding 2015-IV	3.43	10/20/27	400,000	399,735	0.016%
CIFC Funding 2015-V	3.14	10/25/27	680,000	677,892	0.028%
Cigna	4.38	10/15/28	375,000	411,752	0.017%
Cigna	4.13	11/15/25	765,000	825,238	0.034%
Cigna	4.9	12/15/48	485,000	563,553	0.023%
Cigna			37,108	5,632,623	0.230%
CIM Trust 2019-INV3	3.5	8/25/49	295,000	297,183	0.012%
Cintas			2,714	727,623	0.030%
Cisco Systems			85,550	4,227,026	0.172%
Citigroup			78,760	5,440,741	0.222%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	380,000	404,286	0.016%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	225,000	234,834	0.010%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	275,000	296,005	0.012%

CK Hutchison Holdings			240,886	2,126,573	0.087%
Close Brothers			21,127	365,756	0.015%
CME Group			12,915	2,729,456	0.111%
CNAC HK Finbridge	4.63	3/14/23	960,000	1,007,724	0.041%
Cnh Equipment Trust 2017	2.54	5/15/25	50,000	50,565	0.002%
Cno Financial	5.25	5/30/25	532,000	576,555	0.024%
Cole Park CLO Ltd 2015-1	3.33	10/20/28	750,000	750,147	0.031%
Collier Creek Holdings			19,525	208,918	0.009%
Colliers International			2,174	163,159	0.007%
Colombia Government International Bond	4	2/26/24	3,440,000	3,630,060	0.148%
Colombia Government International Bond	2.63	3/15/23	200,000	201,252	0.008%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	97,269	97,214	0.004%
COLT 2018-1 Mortgage Loan Trust	2.98	2/25/48	28,611	28,595	0.001%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	251,473	253,092	0.010%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	348,037	352,022	0.014%
COLT 2018-4 Mortgage Loan Trust	4.11	12/28/48	288,870	292,604	0.012%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	377,204	383,689	0.016%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	602,613	605,688	0.025%
Columbia Banking System			8,973	331,104	0.014%
Comcast	3.95	10/15/25	155,000	168,528	0.007%
Comcast	4.15	10/15/28	220,000	245,939	0.010%
Comcast	4.7	10/15/48	360,000	440,947	0.018%
Comcast	3.3	2/1/27	585,000	615,174	0.025%
Comcast	3.15	3/1/26	385,000	401,779	0.016%
Comcast	3.2	7/15/36	70,000	71,617	0.003%
Comcast			91,669	4,132,439	0.169%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	480,000	511,989	0.021%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	230,000	249,267	0.010%
COMM 2015-CCRE25 Mortgage Trust	4.69	8/10/48	180,000	190,093	0.008%
COMM 2015-LC21 Mortgage Trust	4.44	7/10/48	500,000	543,663	0.022%
COMM 2015-PC1 Mortgage Trust	4.58	7/10/50	250,000	268,705	0.011%
COMM 2016-CR28 Mortgage Trust	3.76	2/10/49	430,000	465,176	0.019%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	319,768	336,347	0.014%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	370,000	399,557	0.016%
Commerzbank			65,040	376,511	0.015%
Community Healthcare Trust, REIT			3,500	155,925	0.006%
Compass Group			83,249	2,142,213	0.087%
Computer Modelling			22,900	105,611	0.004%
Conagra Brands			147,103	4,513,120	0.184%
Concho Resources			10,348	702,629	0.029%
Connecticut Avenue Securities Trust 2019-R02	2.87	8/25/31	208,112	208,286	0.008%
Connecticut Avenue Securities Trust 2019-R03	2.77	9/25/31	311,113	311,214	0.013%
Connecticut Avenue Securities Trust 2019-R05	2.77	7/25/39	365,764	366,132	0.015%
ConocoPhillips			29,597	1,686,437	0.069%
Constellation Brands			1,021	211,633	0.009%
Constellium			32,100	407,991	0.017%
Conyers Park II Acquisition			19,245	204,574	0.008%
Corvus Pharmaceuticals			4,778	14,382	0.001%
CoStar Group			743	440,748	0.018%
Coupa Software			6,228	806,962	0.033%
Covestro			29,732	1,471,205	0.060%
Credit Suisse	2.59	9/11/25	615,000	608,999	0.025%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.63	5/15/36	510,000	510,637	0.021%
Cross Country Healthcare			18,515	190,705	0.008%
CrossFirst Bankshares			8,167	116,829	0.005%
CrossFirst Bankshares			6,166	83,794	0.003%
Crown Castle International, REIT			27,277	3,791,776	0.155%
Crown Castle Towers	3.66	5/15/25	725,000	758,519	0.031%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	370,000	385,766	0.016%
CSAIL 2019-C16 Commercial Mortgage Trust	3.33	6/15/52	945,000	1,006,503	0.041%
CSAIL 2019-C17 Commercial Mortgage Trust	2.76	9/17/29	530,000	540,286	0.022%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/17/29	230,000	239,224	0.010%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/17/29	270,000	280,802	0.011%
CSL			7,032	1,111,844	0.045%
CSMC Trust 2015-GLPB	3.94	11/15/34	495,000	518,151	0.021%
CSW Industrials			1,664	114,866	0.005%
Ctrip.com International, ADR			17,665	517,408	0.021%
CTS			18,000	582,480	0.024%
CubeSmart, REIT			16,400	572,360	0.023%
Cubic			14,095	992,711	0.041%
CVS Health	4.1	3/25/25	190,000	202,635	0.008%
CVS Health	4.3	3/25/28	255,000	275,554	0.011%

CVS Health	5.05	3/25/48	1,410,000	1,600,041	0.065%
CVS Health	3.7	3/9/23	660,000	686,858	0.028%
CVS Health	5.13	7/20/45	20,000	22,698	0.001%
CyberAgent			27,800	1,071,614	0.044%
CytomX Therapeutics			5,497	40,568	0.002%
Danaher			115,465	16,676,610	0.681%
Danske Bank	5.38	1/12/24	510,000	559,001	0.023%
Danske Bank	3.24	12/20/25	205,000	206,379	0.008%
Danske Bank	2.7	3/2/22	230,000	230,427	0.009%
Danske Bank	3.88	9/12/23	200,000	207,249	0.008%
Danske Bank	3	9/20/22	200,000	200,726	0.008%
Danske Bank	2	9/8/21	200,000	198,318	0.008%
Danske Bank			75,461	1,049,842	0.043%
DBS Group			88,242	1,596,396	0.065%
DCC			22,505	1,962,750	0.080%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	264,699	266,558	0.011%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	195,000	198,768	0.008%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	395,904	399,456	0.016%
Delta Air Lines			18,211	1,048,954	0.043%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	26,540	26,820	0.001%
Denny's			27,200	619,208	0.025%
Descartes Systems			31,800	1,281,858	0.052%
Deutsche Wohnen			31,123	1,136,102	0.046%
DH Europe Finance II Sarl	0.2	3/18/26	135,000	146,510	0.006%
Diageo			75,802	3,096,521	0.126%
Diamondback Energy			5,700	512,487	0.021%
Direct Line Insurance			500,733	1,847,452	0.075%
Discover Financial Services	4.1	2/9/27	480,000	510,520	0.021%
Discover Financial Services	3.75	3/4/25	845,000	886,499	0.036%
DNB			180,175	3,176,122	0.130%
DocuSign			8,420	521,366	0.021%
Dollar General			34,924	5,550,821	0.227%
Dollar Tree			94,111	10,743,712	0.438%
Dril-Quip			5,800	291,044	0.012%
DRIVEN BRANDS FUNDING	4.64	4/20/49	218,900	230,613	0.009%
Drive Shack			19,405	83,636	0.003%
Dunkin Brands			11,100	880,896	0.036%
DuPont de Nemours			52,497	3,743,561	0.153%
EastGroup Properties, REIT			11,300	1,412,726	0.058%
Edison International			73,055	5,509,808	0.225%
Elanco Animal Health			78,827	2,096,010	0.086%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	60,003	59,969	0.002%
Electric Power development			64,800	1,481,367	0.060%
Electronic Arts			38,467	3,762,842	0.154%
Elekta			117,734	1,549,237	0.063%
Element Fleet Management			282,599	2,261,048	0.092%
Eli Lilly			222	24,826	0.001%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	950,000	1,006,352	0.041%
Enanta Pharmaceuticals			700	42,056	0.002%
Encore Capital			20,366	678,697	0.028%
Enel Americas	4	10/25/26	850,000	894,625	0.037%
Enel Chile	4.88	6/12/28	900,000	1,015,425	0.041%
Enel Finance International	2.75	4/6/23	845,000	850,763	0.035%
Energy Transfer Operating	5.88	1/15/24	255,000	283,318	0.012%
Energy Transfer Operating	4.5	4/15/24	95,000	101,159	0.004%
Energy Transfer Operating	5.25	4/15/29	210,000	236,360	0.010%
Energy Transfer Operating	5.5	6/1/27	225,000	254,052	0.010%
Energy Transfer Operating	4.95	6/15/28	145,000	159,397	0.007%
Energy Transfer Operating	6	6/15/48	345,000	407,899	0.017%
Engie			209,405	3,417,954	0.139%
Eni	4	9/12/23	455,000	481,610	0.020%
Eni	4.75	9/12/28	450,000	509,364	0.021%
Entegris			29,200	1,374,152	0.056%
Entergy			71,580	8,400,629	0.343%
Enterprise Fleet Financing	2.13	7/20/22	36,810	36,802	0.002%
EOG Resources			37,193	2,760,464	0.113%
Equate Petrochemical BV	4.25	11/3/26	795,000	857,908	0.035%
Equifax			1,550	218,039	0.009%
Equinor			132,067	2,501,638	0.102%
Equity Bancshares			10,300	276,143	0.011%
Erste Group Bank			20,433	675,304	0.028%
ESCO Technologies			12,462	991,477	0.040%

Eskom Holdings SOC	6.35	8/10/28	700,000	750,674	0.031%
Essent			8,700	414,729	0.017%
Essex Portfolio	3.38	4/15/26	405,000	423,177	0.017%
Euronet Worldwide			4,500	658,350	0.027%
Eutelsat Communications			83,782	1,558,518	0.064%
Evergy			4,189	278,820	0.011%
Evo Payments			4,323	121,563	0.005%
Exact Sciences			2,031	183,541	0.007%
Exelon			595	28,744	0.001%
Expedia	5	2/15/26	1,175,000	1,317,985	0.054%
Expedia	4.5	8/15/24	360,000	390,116	0.016%
Express Scripts Holding	4.5	2/25/26	575,000	627,946	0.026%
Express Scripts Holding	3.4	3/1/27	80,000	82,682	0.003%
Facebook			132,430	23,583,134	0.962%
Fannie Mae Connecticut Avenue Securities	2.97	10/25/29	128,723	128,929	0.005%
Fannie Mae Connecticut Avenue Securities	4.17	10/25/30	520,000	523,985	0.021%
Fannie Mae Connecticut Avenue Securities	4.57	12/25/30	575,000	584,879	0.024%
Fannie Mae Connecticut Avenue Securities	2.77	2/25/30	42,267	42,268	0.002%
Fannie Mae Connecticut Avenue Securities	2.67	5/25/30	65,829	65,824	0.003%
Fannie Mae Connecticut Avenue Securities	3.32	7/25/29	57,555	57,672	0.002%
Fannie Mae Connecticut Avenue Securities	2.62	7/25/30	1,423,106	1,422,540	0.058%
Fannie Mae Connecticut Avenue Securities	4.22	8/25/30	725,000	730,194	0.030%
Fannie Mae Connecticut Avenue Securities	3.37	9/25/29	795,000	795,933	0.032%
Fannie Mae Interest Strip	6.5	2/25/32	5,362	1,010	0.000%
Fannie Mae REMICS	4	6/25/44	525,528	545,922	0.022%
FB Financial			15,766	592,013	0.024%
Federal Home Loan Mortgage	7	10/1/25	158	166	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,272	2,514	0.000%
Federal Home Loan Mortgage	6.5	10/1/32	7,475	8,333	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	88,939	96,393	0.004%
Federal Home Loan Mortgage	4.5	10/1/39	121,479	131,688	0.005%
Federal Home Loan Mortgage	4	10/1/40	7,706	8,237	0.000%
Federal Home Loan Mortgage	4	10/1/40	5,461	5,838	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	66,725	72,338	0.003%
Federal Home Loan Mortgage	4	10/1/41	127,094	135,880	0.006%
Federal Home Loan Mortgage	4.5	10/1/41	232,475	251,973	0.010%
Federal Home Loan Mortgage	3.5	10/1/42	222,625	234,038	0.010%
Federal Home Loan Mortgage	6	11/1/25	23	26	0.000%
Federal Home Loan Mortgage	6.5	11/1/29	8,798	9,807	0.000%
Federal Home Loan Mortgage	4	11/1/40	5,015	5,361	0.000%
Federal Home Loan Mortgage	4	11/1/40	147,814	157,989	0.006%
Federal Home Loan Mortgage	3.5	11/1/42	399,381	418,754	0.017%
Federal Home Loan Mortgage	5	1/1/24	45,956	47,520	0.002%
Federal Home Loan Mortgage	4.78	1/1/37	15,396	16,155	0.001%
Federal Home Loan Mortgage	4	1/1/41	360,025	384,840	0.016%
Federal Home Loan Mortgage	6	12/1/33	55,276	63,608	0.003%
Federal Home Loan Mortgage	5	12/1/36	17,102	18,898	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	39,530	42,841	0.002%
Federal Home Loan Mortgage	4	12/1/40	1,609	1,720	0.000%
Federal Home Loan Mortgage	4	12/1/40	41,336	44,188	0.002%
Federal Home Loan Mortgage	4	12/1/41	124,345	132,954	0.005%
Federal Home Loan Mortgage	3	12/1/42	771,742	795,880	0.032%
Federal Home Loan Mortgage	4.83	2/1/35	59,879	62,858	0.003%
Federal Home Loan Mortgage	4.87	2/1/37	43,192	45,447	0.002%
Federal Home Loan Mortgage	4	2/1/41	258,921	276,728	0.011%
Federal Home Loan Mortgage	3	2/1/43	52,154	53,751	0.002%
Federal Home Loan Mortgage	6.5	3/1/32	3,711	4,136	0.000%
Federal Home Loan Mortgage	6	3/1/33	116,405	134,016	0.005%
Federal Home Loan Mortgage	3	3/1/43	18,258	18,819	0.001%
Federal Home Loan Mortgage	3	3/1/43	14,876	15,331	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	132,511	138,964	0.006%
Federal Home Loan Mortgage	3.5	3/1/46	821,945	866,030	0.035%
Federal Home Loan Mortgage	6	4/1/24	485	536	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	281,004	284,652	0.012%
Federal Home Loan Mortgage	7	4/1/32	2,606	2,993	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	12,881	14,359	0.001%
Federal Home Loan Mortgage	5	4/1/40	9,760	10,792	0.000%
Federal Home Loan Mortgage	3	4/1/43	400,886	413,420	0.017%
Federal Home Loan Mortgage	3	4/1/43	354,938	366,036	0.015%
Federal Home Loan Mortgage	6.5	5/1/32	2,878	3,208	0.000%
Federal Home Loan Mortgage	3.5	5/1/43	163,645	171,958	0.007%
Federal Home Loan Mortgage	7	6/1/32	1,881	1,937	0.000%

Federal Home Loan Mortgage	7	6/1/32	2,671	2,770	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	207,614	225,056	0.009%
Federal Home Loan Mortgage	5	7/1/25	367	379	0.000%
Federal Home Loan Mortgage	6.5	7/1/35	2,786	3,106	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	7,213	7,626	0.000%
Federal Home Loan Mortgage	5	7/1/40	58,322	64,440	0.003%
Federal Home Loan Mortgage	6	8/1/21	6,595	6,690	0.000%
Federal Home Loan Mortgage	6	8/1/22	20,859	21,403	0.001%
Federal Home Loan Mortgage	6	8/1/38	7,599	8,752	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	45,066	48,854	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	32,078	34,774	0.001%
Federal Home Loan Mortgage	5	8/1/40	104,299	115,292	0.005%
Federal Home Loan Mortgage	4	8/1/40	65,785	70,313	0.003%
Federal Home Loan Mortgage	5	8/1/40	88,377	97,602	0.004%
Federal Home Loan Mortgage	3.5	8/1/42	615,691	647,211	0.026%
Federal Home Loan Mortgage	4.54	9/1/32	760	775	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	96,826	101,542	0.004%
Federal Home Loan Mortgage	3.5	9/1/42	84,424	88,441	0.004%
Federal National Mortgage Assn.	4.5	10/1/26	6,874	7,160	0.000%
Federal National Mortgage Assn.	3	10/1/29	28,177	28,940	0.001%
Federal National Mortgage Assn.	5	10/1/33	9,494	10,482	0.000%
Federal National Mortgage Assn.	6	10/1/34	1,762	1,957	0.000%
Federal National Mortgage Assn.	5	10/1/35	40,488	44,719	0.002%
Federal National Mortgage Assn.	5	10/1/35	14,985	16,547	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	2,048	2,340	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	13,849	15,955	0.001%
Federal National Mortgage Assn.	6	10/1/38	82,155	94,568	0.004%
Federal National Mortgage Assn.	6	10/1/40	41,103	47,297	0.002%
Federal National Mortgage Assn.	4	10/1/41	396,414	423,451	0.017%
Federal National Mortgage Assn.	3	10/1/42	116,993	120,659	0.005%
Federal National Mortgage Assn.	3	10/1/42	95,648	98,645	0.004%
Federal National Mortgage Assn.	3	10/1/42	165,869	170,963	0.007%
Federal National Mortgage Assn.	3.5	10/1/42	223,268	234,013	0.010%
Federal National Mortgage Assn.	3.5	10/1/43	97,528	102,201	0.004%
Federal National Mortgage Assn.	3	10/1/46	69,813	71,350	0.003%
Federal National Mortgage Assn.	3	10/1/46	88,518	91,182	0.004%
Federal National Mortgage Assn.	3	10/1/46	1,009,061	1,036,302	0.042%
Federal National Mortgage Assn.	3	10/1/46	402,100	412,709	0.017%
Federal National Mortgage Assn.	3	10/1/46	437,348	448,076	0.018%
Federal National Mortgage Assn.	8.5	11/1/21	16	17	0.000%
Federal National Mortgage Assn.	3	11/1/28	99,955	102,749	0.004%
Federal National Mortgage Assn.	3.5	11/1/32	414,521	435,322	0.018%
Federal National Mortgage Assn.	3	11/1/33	151,131	155,560	0.006%
Federal National Mortgage Assn.	5	11/1/33	20,228	22,337	0.001%
Federal National Mortgage Assn.	6	11/1/34	16,416	18,894	0.001%
Federal National Mortgage Assn.	5.5	11/1/34	22,172	25,070	0.001%
Federal National Mortgage Assn.	6.5	11/1/34	6,216	6,926	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	21,282	24,162	0.001%
Federal National Mortgage Assn.	3	11/1/36	554,825	573,231	0.023%
Federal National Mortgage Assn.	3	11/1/36	146,113	150,321	0.006%
Federal National Mortgage Assn.	5.5	11/1/36	9,686	10,953	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	9,527	11,093	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	8,177	9,111	0.000%
Federal National Mortgage Assn.	6	11/1/38	14,991	17,240	0.001%
Federal National Mortgage Assn.	4.5	11/1/39	24,495	26,519	0.001%
Federal National Mortgage Assn.	4	11/1/40	669,712	711,851	0.029%
Federal National Mortgage Assn.	4	11/1/40	325,579	348,516	0.014%
Federal National Mortgage Assn.	4	11/1/40	59,310	63,366	0.003%
Federal National Mortgage Assn.	4	11/1/41	121,574	129,872	0.005%
Federal National Mortgage Assn.	2.5	11/1/42	30,002	29,896	0.001%
Federal National Mortgage Assn.	4	11/1/43	423,507	452,199	0.018%
Federal National Mortgage Assn.	5	11/1/44	57,862	63,862	0.003%
Federal National Mortgage Assn.	3.5	11/1/45	308,253	321,348	0.013%
Federal National Mortgage Assn.	3	11/1/46	411,880	424,784	0.017%
Federal National Mortgage Assn.	3	11/1/46	1,066,838	1,094,984	0.045%
Federal National Mortgage Assn.	3	11/1/46	118,319	121,734	0.005%
Federal National Mortgage Assn.	3	11/1/46	186,345	191,722	0.008%
Federal National Mortgage Assn.	3	11/1/46	83,632	86,045	0.004%
Federal National Mortgage Assn.	3.5	11/1/46	681,633	710,196	0.029%
Federal National Mortgage Assn.	4.5	11/1/47	314,026	339,845	0.014%
Federal National Mortgage Assn.	5	1/1/20	1,883	1,942	0.000%
Federal National Mortgage Assn.	3.5	1/1/25	170,000	175,857	0.007%

Federal National Mortgage Assn.	3.5	1/1/26	170,000	175,830	0.007%
Federal National Mortgage Assn.	2.5	1/1/27	1,650,000	1,663,696	0.068%
Federal National Mortgage Assn.	3	1/1/27	1,885,000	1,926,750	0.079%
Federal National Mortgage Assn.	2.5	1/1/32	122,701	123,860	0.005%
Federal National Mortgage Assn.	5.5	1/1/35	3,885	4,394	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	134,154	151,721	0.006%
Federal National Mortgage Assn.	5.5	1/1/36	30,970	35,031	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	12,407	14,033	0.001%
Federal National Mortgage Assn.	6	1/1/36	3,694	4,246	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	325,768	338,842	0.014%
Federal National Mortgage Assn.	6	1/1/37	812	909	0.000%
Federal National Mortgage Assn.	3.5	1/1/41	9,430,000	9,676,617	0.395%
Federal National Mortgage Assn.	3	1/1/42	6,000,000	6,087,656	0.248%
Federal National Mortgage Assn.	4.5	1/1/42	12,487	13,518	0.001%
Federal National Mortgage Assn.	3.5	1/1/43	30,010	31,413	0.001%
Federal National Mortgage Assn.	2.5	1/1/43	187,903	187,762	0.008%
Federal National Mortgage Assn.	3.5	1/1/43	303,614	318,303	0.013%
Federal National Mortgage Assn.	3	1/1/43	244,602	252,096	0.010%
Federal National Mortgage Assn.	3	1/1/43	12,461	12,836	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	191,794	201,025	0.008%
Federal National Mortgage Assn.	4.5	1/1/44	142,911	153,757	0.006%
Federal National Mortgage Assn.	3.5	1/1/44	263,605	276,937	0.011%
Federal National Mortgage Assn.	3.5	1/1/44	117,423	123,074	0.005%
Federal National Mortgage Assn.	3.5	1/1/46	147,555	154,446	0.006%
Federal National Mortgage Assn.	3.5	1/1/46	933,017	972,029	0.040%
Federal National Mortgage Assn.	3.5	1/1/46	201,159	210,562	0.009%
Federal National Mortgage Assn.	3.5	1/1/46	281,984	293,763	0.012%
Federal National Mortgage Assn.	4.5	12/1/20	135	139	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	15,714	18,037	0.001%
Federal National Mortgage Assn.	3	12/1/32	883,380	906,729	0.037%
Federal National Mortgage Assn.	5.5	12/1/34	21,776	24,589	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	69,320	78,404	0.003%
Federal National Mortgage Assn.	5.5	12/1/35	30,659	34,677	0.001%
Federal National Mortgage Assn.	5	12/1/36	17,160	18,942	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	80,637	87,360	0.004%
Federal National Mortgage Assn.	4	12/1/40	205,929	220,005	0.009%
Federal National Mortgage Assn.	4	12/1/40	147,579	157,638	0.006%
Federal National Mortgage Assn.	3.5	12/1/41	17,365	18,317	0.001%
Federal National Mortgage Assn.	4	12/1/41	140,916	150,569	0.006%
Federal National Mortgage Assn.	3.5	12/1/44	536,598	562,475	0.023%
Federal National Mortgage Assn.	4.5	12/1/45	206,205	223,391	0.009%
Federal National Mortgage Assn.	3.5	12/1/45	189,687	197,612	0.008%
Federal National Mortgage Assn.	4	12/1/45	857,041	905,087	0.037%
Federal National Mortgage Assn.	4	12/1/45	125,632	132,678	0.005%
Federal National Mortgage Assn.	4	12/1/45	217,720	229,997	0.009%
Federal National Mortgage Assn.	3	12/1/46	422,748	434,947	0.018%
Federal National Mortgage Assn.	3	12/1/46	400,489	411,055	0.017%
Federal National Mortgage Assn.	3	12/1/46	604,302	622,115	0.025%
Federal National Mortgage Assn.	3	12/1/46	468,068	481,575	0.020%
Federal National Mortgage Assn.	3	12/1/46	109,116	112,265	0.005%
Federal National Mortgage Assn.	3.5	12/1/47	987,683	1,033,619	0.042%
Federal National Mortgage Assn.	5	2/1/34	33,722	37,233	0.002%
Federal National Mortgage Assn.	6	2/1/34	23,822	27,413	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	35,276	36,704	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	4,908	5,551	0.000%
Federal National Mortgage Assn.	6	2/1/37	9,205	10,568	0.000%
Federal National Mortgage Assn.	6.5	2/1/37	22,503	25,697	0.001%
Federal National Mortgage Assn.	5	2/1/38	14,206	15,684	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	105,637	119,487	0.005%
Federal National Mortgage Assn.	5.5	2/1/38	31,790	35,952	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	90,445	97,993	0.004%
Federal National Mortgage Assn.	4.5	2/1/40	117,444	127,247	0.005%
Federal National Mortgage Assn.	4	2/1/41	106,840	114,142	0.005%
Federal National Mortgage Assn.	4.5	2/1/41	11,215	12,153	0.000%
Federal National Mortgage Assn.	4	2/1/41	78,117	83,456	0.003%
Federal National Mortgage Assn.	4	2/1/41	65,538	70,019	0.003%
Federal National Mortgage Assn.	5	2/1/42	21,753	23,964	0.001%
Federal National Mortgage Assn.	2.5	2/1/43	163,858	163,736	0.007%
Federal National Mortgage Assn.	3	2/1/43	360,543	371,592	0.015%
Federal National Mortgage Assn.	3	2/1/43	12,531	12,908	0.001%
Federal National Mortgage Assn.	3	2/1/44	20,511	20,963	0.001%
Federal National Mortgage Assn.	3.5	2/1/45	121,430	127,275	0.005%

Federal National Mortgage Assn.	4	2/1/47	73,502	77,460	0.003%
Federal National Mortgage Assn.	3	2/1/47	354,729	365,518	0.015%
Federal National Mortgage Assn.	6	3/1/33	69,779	80,276	0.003%
Federal National Mortgage Assn.	5	3/1/34	31,147	34,388	0.001%
Federal National Mortgage Assn.	5	3/1/36	18,165	20,071	0.001%
Federal National Mortgage Assn.	5.5	3/1/36	23,870	27,000	0.001%
Federal National Mortgage Assn.	6	3/1/37	36,752	42,304	0.002%
Federal National Mortgage Assn.	4.5	3/1/41	180,718	195,792	0.008%
Federal National Mortgage Assn.	3	3/1/43	21,450	22,095	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	356,655	356,388	0.015%
Federal National Mortgage Assn.	3	3/1/43	72,861	75,048	0.003%
Federal National Mortgage Assn.	2.5	3/1/43	38,212	38,183	0.002%
Federal National Mortgage Assn.	3.5	3/1/43	633,857	664,365	0.027%
Federal National Mortgage Assn.	3.5	3/1/44	109,601	115,479	0.005%
Federal National Mortgage Assn.	3	3/1/44	721,888	744,011	0.030%
Federal National Mortgage Assn.	4	3/1/46	615,415	649,725	0.027%
Federal National Mortgage Assn.	4	3/1/49	631,676	659,808	0.027%
Federal National Mortgage Assn.	4.5	4/1/26	37,973	39,879	0.002%
Federal National Mortgage Assn.	4.5	4/1/26	115,949	121,762	0.005%
Federal National Mortgage Assn.	7	4/1/32	2,741	3,165	0.000%
Federal National Mortgage Assn.	3	4/1/33	3,587	3,675	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	17,062	19,299	0.001%
Federal National Mortgage Assn.	5	4/1/35	16,585	18,313	0.001%
Federal National Mortgage Assn.	5	4/1/35	13,250	14,629	0.001%
Federal National Mortgage Assn.	6	4/1/36	304	350	0.000%
Federal National Mortgage Assn.	6	4/1/40	50,140	57,717	0.002%
Federal National Mortgage Assn.	4.5	4/1/42	133,168	144,306	0.006%
Federal National Mortgage Assn.	3.5	4/1/43	22,815	23,972	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	43,841	45,991	0.002%
Federal National Mortgage Assn.	3	4/1/43	193,261	199,195	0.008%
Federal National Mortgage Assn.	2.5	4/1/43	128,300	128,204	0.005%
Federal National Mortgage Assn.	3.5	4/1/43	128,434	134,909	0.006%
Federal National Mortgage Assn.	3	4/1/43	14,051	14,474	0.001%
Federal National Mortgage Assn.	4	4/1/44	348,515	372,311	0.015%
Federal National Mortgage Assn.	3.5	4/1/45	290,597	302,758	0.012%
Federal National Mortgage Assn.	3	4/1/45	17,629	18,161	0.001%
Federal National Mortgage Assn.	3.5	4/1/49	97,465	102,156	0.004%
Federal National Mortgage Assn.	6	5/1/21	2,571	2,615	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	1,264	1,302	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	600,438	608,820	0.025%
Federal National Mortgage Assn.	6	5/1/36	24,391	28,075	0.001%
Federal National Mortgage Assn.	6	5/1/37	1,725	1,985	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	54,197	61,175	0.002%
Federal National Mortgage Assn.	6.5	5/1/40	35,159	40,335	0.002%
Federal National Mortgage Assn.	6.5	5/1/40	29,886	34,419	0.001%
Federal National Mortgage Assn.	5	5/1/40	46,056	50,860	0.002%
Federal National Mortgage Assn.	4.5	5/1/41	233,424	252,902	0.010%
Federal National Mortgage Assn.	6	5/1/42	42,084	48,444	0.002%
Federal National Mortgage Assn.	4	5/1/42	368,102	393,259	0.016%
Federal National Mortgage Assn.	5	5/1/42	45,787	50,476	0.002%
Federal National Mortgage Assn.	3.5	5/1/42	423,115	444,451	0.018%
Federal National Mortgage Assn.	3	5/1/43	133,655	137,758	0.006%
Federal National Mortgage Assn.	3.5	5/1/46	158,073	165,681	0.007%
Federal National Mortgage Assn.	4.5	5/1/48	497,230	538,393	0.022%
Federal National Mortgage Assn.	4.5	5/1/49	73,747	78,817	0.003%
Federal National Mortgage Assn.	3	6/1/33	12,810	13,068	0.001%
Federal National Mortgage Assn.	5	6/1/35	27,458	30,318	0.001%
Federal National Mortgage Assn.	5	6/1/35	7,710	8,512	0.000%
Federal National Mortgage Assn.	5	6/1/35	43,429	47,953	0.002%
Federal National Mortgage Assn.	6	6/1/36	539	621	0.000%
Federal National Mortgage Assn.	6.5	6/1/39	10,116	11,672	0.000%
Federal National Mortgage Assn.	3	6/1/41	293,070	297,607	0.012%
Federal National Mortgage Assn.	5	6/1/41	20,050	22,114	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	70,834	74,243	0.003%
Federal National Mortgage Assn.	3.5	6/1/42	112,354	117,760	0.005%
Federal National Mortgage Assn.	3.5	6/1/43	71,140	74,878	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	22,505	23,646	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	506,400	530,775	0.022%
Federal National Mortgage Assn.	4	6/1/45	1,789,931	1,889,442	0.077%
Federal National Mortgage Assn.	3.5	6/1/46	452,950	480,547	0.020%
Federal National Mortgage Assn.	3	6/1/47	144,973	149,504	0.006%
Federal National Mortgage Assn.	6.5	7/1/32	53,618	60,889	0.002%

Federal National Mortgage Assn.	6.5	7/1/32	66,784	75,718	0.003%
Federal National Mortgage Assn.	6.5	7/1/32	13,713	15,425	0.001%
Federal National Mortgage Assn.	5	7/1/33	18,951	20,919	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	121,912	141,288	0.006%
Federal National Mortgage Assn.	5.5	7/1/36	79,638	90,039	0.004%
Federal National Mortgage Assn.	5	7/1/37	3,778	4,170	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	22,503	24,370	0.001%
Federal National Mortgage Assn.	5	7/1/42	107,540	118,773	0.005%
Federal National Mortgage Assn.	3.5	7/1/42	830,048	870,140	0.036%
Federal National Mortgage Assn.	3.5	7/1/42	93,348	97,833	0.004%
Federal National Mortgage Assn.	3.5	7/1/43	190,421	200,399	0.008%
Federal National Mortgage Assn.	3.5	7/1/43	56,182	58,866	0.002%
Federal National Mortgage Assn.	3	7/1/43	29,892	30,825	0.001%
Federal National Mortgage Assn.	3	7/1/46	185,381	189,908	0.008%
Federal National Mortgage Assn.	3.5	7/1/47	179,161	185,357	0.008%
Federal National Mortgage Assn.	6	8/1/21	236	239	0.000%
Federal National Mortgage Assn.	6.5	8/1/23	81	90	0.000%
Federal National Mortgage Assn.	3	8/1/27	82,047	84,143	0.003%
Federal National Mortgage Assn.	7	8/1/31	3,892	4,505	0.000%
Federal National Mortgage Assn.	5	8/1/34	25,883	28,574	0.001%
Federal National Mortgage Assn.	5	8/1/35	162,606	179,633	0.007%
Federal National Mortgage Assn.	4.52	8/1/36	24,452	25,924	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	291	340	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	12,385	14,008	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	4,803	5,433	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	10,356	11,557	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	7,270	8,101	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	13,515	15,286	0.001%
Federal National Mortgage Assn.	6.5	8/1/38	28,315	32,622	0.001%
Federal National Mortgage Assn.	6	8/1/38	37,585	43,187	0.002%
Federal National Mortgage Assn.	4.5	8/1/39	31,126	33,699	0.001%
Federal National Mortgage Assn.	4	8/1/42	197,770	211,313	0.009%
Federal National Mortgage Assn.	3.5	8/1/42	186,508	195,479	0.008%
Federal National Mortgage Assn.	3.5	8/1/43	39,189	41,146	0.002%
Federal National Mortgage Assn.	3	8/1/43	93,213	95,268	0.004%
Federal National Mortgage Assn.	3	8/1/43	176,968	182,290	0.007%
Federal National Mortgage Assn.	3.5	8/1/43	50,935	53,469	0.002%
Federal National Mortgage Assn.	5	8/1/45	16,251	17,943	0.001%
Federal National Mortgage Assn.	3.5	8/1/47	232,822	243,702	0.010%
Federal National Mortgage Assn.	5	8/1/48	551,047	590,607	0.024%
Federal National Mortgage Assn.	4	8/1/49	988,950	1,027,583	0.042%
Federal National Mortgage Assn.	5	9/1/23	6,158	6,355	0.000%
Federal National Mortgage Assn.	7	9/1/30	127	140	0.000%
Federal National Mortgage Assn.	3	9/1/32	186,456	191,159	0.008%
Federal National Mortgage Assn.	5	9/1/35	64,794	71,543	0.003%
Federal National Mortgage Assn.	6.5	9/1/37	7,746	8,745	0.000%
Federal National Mortgage Assn.	6	9/1/38	106,584	122,329	0.005%
Federal National Mortgage Assn.	5.5	9/1/38	81,071	91,700	0.004%
Federal National Mortgage Assn.	4.5	9/1/39	39,478	42,749	0.002%
Federal National Mortgage Assn.	6	9/1/39	30,437	35,037	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	16,649	18,041	0.001%
Federal National Mortgage Assn.	4	9/1/41	209,719	224,056	0.009%
Federal National Mortgage Assn.	5.5	9/1/41	146,201	165,361	0.007%
Federal National Mortgage Assn.	4.5	9/1/42	89,556	96,994	0.004%
Federal National Mortgage Assn.	3.5	9/1/42	223,339	234,066	0.010%
Federal National Mortgage Assn.	3.5	9/1/43	242,536	254,817	0.010%
Federal National Mortgage Assn.	3	9/1/44	36,989	38,103	0.002%
Federal National Mortgage Assn.	4	9/1/45	58,148	61,353	0.003%
Federal National Mortgage Assn.	4	9/1/46	43,596	46,001	0.002%
Federal Signal			3,300	108,042	0.004%
Ferrari			3,606	555,649	0.023%
Fidelity National Financial	4.5	8/15/28	350,000	374,394	0.015%
Fidelity National Information Services	0.75	5/21/23	170,000	189,269	0.008%
Fidelity National Information Services			79,028	10,491,757	0.428%
Fiesta Restaurant			16,919	176,296	0.007%
Fifth Third Bancorp			68,209	1,867,562	0.076%
First Bancshares			9,994	322,806	0.013%
FirstEnergy	3.9	7/15/27	390,000	414,016	0.017%
FirstEnergy Transmission	4.35	1/15/25	815,000	878,484	0.036%
First Industrial Realty, REIT			9,292	367,592	0.015%
FirstKey Mortgage Trust 2014-1	4.01	11/25/44	177,913	190,059	0.008%
FirstService			14,254	1,462,033	0.060%

Fiserv	0.38	7/1/23	100,000	110,007	0.004%
Fiserv	3.2	7/1/26	255,000	263,989	0.011%
Fiserv	1.13	7/1/27	200,000	226,390	0.009%
Fiserv			62,610	6,485,770	0.265%
Five9			11,173	600,437	0.025%
Five Below			1,200	151,320	0.006%
FleetCor Technologies			6,623	1,899,344	0.078%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	915,000	967,723	0.039%
Ford Motor Credit	3.81	10/12/21	370,000	373,129	0.015%
Ford Motor Credit	3.35	11/1/22	400,000	400,085	0.016%
Ford Motor Credit	5.09	1/7/21	390,000	399,618	0.016%
Fortive			538	484,882	0.020%
Fortive			31,410	2,153,470	0.088%
Fox	4.71	1/25/29	255,000	291,234	0.012%
Franco-Nevada			5,800	528,495	0.022%
Freddie Mac STACR 2019-HQA3	2.81	9/25/49	325,000	325,272	0.013%
Freddie Mac STACR Trust 2019-DNA3	4.07	7/25/49	555,000	556,867	0.023%
Freddie Mac Stacr Trust 2019-HQA1	2.92	2/25/49	186,418	186,629	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	10/25/29	546,470	548,254	0.022%
Freddie Mac Structured Agency Credit Risk debt Notes	4.62	12/25/27	369,414	371,174	0.015%
Freddie Mac Structured Agency Credit Risk debt Notes	4.02	12/25/28	148,495	148,885	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	2.82	12/25/29	133,060	133,093	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	170,000	164,890	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.37	3/25/29	192,211	193,039	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	4.87	4/25/28	124,941	126,166	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	2.57	4/25/30	31,439	31,435	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	3.97	5/25/25	229,350	231,264	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	90,000	87,535	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	5.05	7/25/28	111,109	111,861	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	7/25/29	383,491	384,354	0.016%
Freddie Mac Structured Agency Credit Risk debt Notes	2.47	7/25/30	130,292	130,105	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	3.07	7/25/30	520,000	519,012	0.021%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	8/25/29	84,247	84,372	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	485,000	484,500	0.020%
Freddie Mac Structured Agency Credit Risk debt Notes	4.22	9/25/24	198,378	200,982	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	3.12	9/25/30	475,000	474,573	0.019%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	340,000	356,796	0.015%
FREMF 2018-K733 Mortgage Trust	3.98	2/25/51	555,000	587,460	0.024%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/29	195,000	212,821	0.009%
Fresenius			51,346	2,402,008	0.098%
G1 therapeutics			2,596	59,137	0.002%
Galaxy XXIX CLO	3.56	11/15/26	250,000	247,705	0.010%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	284,634	286,813	0.012%
Galton Funding Mortgage Trust 2017-2	3.5	6/25/59	332,526	334,089	0.014%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	309,477	318,952	0.013%
Gam Holding			63,815	256,168	0.010%
Gardner denver Holdings			17,400	492,246	0.020%
GCP Applied Technologies			12,949	249,268	0.010%
GE			1,071,274	9,577,190	0.391%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	875,000	891,676	0.036%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	1,255,000	1,315,842	0.054%
General Electric	5.55	1/5/26	320,000	363,022	0.015%
General Electric	3.38	3/11/24	223,000	229,358	0.009%
General Electric	3.45	5/15/24	80,000	82,184	0.003%
General Electric	5	6/15/68	103,000	97,721	0.004%
General Motors Financial	4	10/6/26	175,000	176,547	0.007%
General Motors Financial	4.2	11/6/21	410,000	422,616	0.017%
General Motors Financial	5.1	1/17/24	310,000	332,985	0.014%
General Motors Financial	3.45	4/10/22	270,000	274,539	0.011%
General Motors Financial	4.35	4/9/25	170,000	176,833	0.007%
General Motors Financial	4.3	7/13/25	385,000	399,384	0.016%
Gentherm			12,179	500,374	0.020%
Gibraltar Industries			16,350	751,119	0.031%
GlaxoSmithKline, ADR			82,200	3,508,296	0.143%
Global Blood Therapeutics			13,012	631,342	0.026%
Global Payments			45,392	7,217,328	0.295%
GLP Capital LP / GLP Financing II	5.25	6/1/25	130,000	143,463	0.006%
GLP Capital LP / GLP Financing II	3.35	9/1/24	100,000	100,611	0.004%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	250,000	250,173	0.010%
GM Financial Consumer Automobile 2017-1	2.45	7/17/23	100,000	100,124	0.004%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	170,000	170,751	0.007%
GN Store Nord			32,052	1,299,275	0.053%

Goldman Sachs	3.5	11/16/26	615,000	639,428	0.026%
Goldman Sachs	4.22	5/1/29	545,000	593,987	0.024%
Goldman Sachs	2.91	6/5/23	870,000	881,941	0.036%
Goldman Sachs			2,131	441,607	0.018%
Golub Capital Partners CLO 39B	3.43	10/20/28	595,000	593,937	0.024%
Government National Mortgage Assn.	6.5	10/15/27	991	1,097	0.000%
Government National Mortgage Assn.	5	10/15/39	34,811	39,089	0.002%
Government National Mortgage Assn.	8	10/20/25	226	244	0.000%
Government National Mortgage Assn.	5.5	10/20/32	8,298	9,390	0.000%
Government National Mortgage Assn.	5	10/20/39	23,387	25,871	0.001%
Government National Mortgage Assn.	4.5	10/20/40	63,129	69,078	0.003%
Government National Mortgage Assn.	5	10/20/40	97,964	108,423	0.004%
Government National Mortgage Assn.	3.5	10/20/42	105,263	111,806	0.005%
Government National Mortgage Assn.	3.5	10/20/44	40,168	42,193	0.002%
Government National Mortgage Assn.	5	10/20/47	43,061	46,238	0.002%
Government National Mortgage Assn.	4	10/20/48	405,285	421,476	0.017%
Government National Mortgage Assn.	8	11/15/24	381	391	0.000%
Government National Mortgage Assn.	4.5	11/20/39	26,336	28,688	0.001%
Government National Mortgage Assn.	5	11/20/39	99,039	109,562	0.004%
Government National Mortgage Assn.	4.5	11/20/40	526,594	576,168	0.024%
Government National Mortgage Assn.	3.5	11/20/42	7,657	8,085	0.000%
Government National Mortgage Assn.	4	11/20/42	13,932	14,858	0.001%
Government National Mortgage Assn.	4	11/20/47	537,969	561,692	0.023%
Government National Mortgage Assn.	5	11/20/47	186,444	200,180	0.008%
Government National Mortgage Assn.	4.5	1/1/35	490,000	512,127	0.021%
Government National Mortgage Assn.	4.5	1/1/36	490,000	511,667	0.021%
Government National Mortgage Assn.	4	1/1/40	106,000	110,238	0.004%
Government National Mortgage Assn.	4	1/1/40	214,000	222,493	0.009%
Government National Mortgage Assn.	3.5	1/1/41	1,800,000	1,864,125	0.076%
Government National Mortgage Assn.	7.5	1/15/30	3,743	3,792	0.000%
Government National Mortgage Assn.	5.5	1/20/36	127,537	143,159	0.006%
Government National Mortgage Assn.	4.5	1/20/41	263,078	287,835	0.012%
Government National Mortgage Assn.	3.5	1/20/46	23,811	25,019	0.001%
Government National Mortgage Assn.	4.5	1/20/47	42,414	45,491	0.002%
Government National Mortgage Assn.	5	1/20/48	381,915	409,138	0.017%
Government National Mortgage Assn.	4	1/20/48	35,861	37,570	0.002%
Government National Mortgage Assn.	5.5	1/20/49	95,968	101,341	0.004%
Government National Mortgage Assn.	3.5	1/20/49	209,699	217,688	0.009%
Government National Mortgage Assn.	5	12/15/39	47,049	52,874	0.002%
Government National Mortgage Assn.	6	12/20/37	1,142	1,315	0.000%
Government National Mortgage Assn.	6	12/20/38	298,263	343,383	0.014%
Government National Mortgage Assn.	3.5	12/20/45	289,388	303,348	0.012%
Government National Mortgage Assn.	5	12/20/47	512,822	550,555	0.022%
Government National Mortgage Assn.	5.5	12/20/48	116,206	124,235	0.005%
Government National Mortgage Assn.	6.5	2/15/29	2,367	2,620	0.000%
Government National Mortgage Assn.	5	2/15/40	54,435	61,171	0.002%
Government National Mortgage Assn.	5	2/15/40	54,435	61,171	0.002%
Government National Mortgage Assn.	3.5	2/15/45	78,020	81,878	0.003%
Government National Mortgage Assn.	5.5	2/20/35	10,412	11,752	0.000%
Government National Mortgage Assn.	4	2/20/41	19,243	20,509	0.001%
Government National Mortgage Assn.	3.5	2/20/43	107,209	113,874	0.005%
Government National Mortgage Assn.	4	2/20/44	468,964	499,988	0.020%
Government National Mortgage Assn.	3.5	2/20/45	87,622	92,046	0.004%
Government National Mortgage Assn.	3.5	2/20/46	415,200	436,131	0.018%
Government National Mortgage Assn.	3.5	2/20/48	765,380	803,091	0.033%
Government National Mortgage Assn.	3.5	2/20/48	391,287	410,584	0.017%
Government National Mortgage Assn.	5.5	3/20/34	6,622	7,492	0.000%
Government National Mortgage Assn.	4.5	3/20/41	49,519	54,174	0.002%
Government National Mortgage Assn.	5	3/20/41	17,634	19,482	0.001%
Government National Mortgage Assn.	3.5	3/20/43	248,574	262,399	0.011%
Government National Mortgage Assn.	3.5	3/20/46	581,471	608,059	0.025%
Government National Mortgage Assn.	5.5	3/20/49	254,577	272,167	0.011%
Government National Mortgage Assn.	6.5	4/15/27	1,059	1,172	0.000%
Government National Mortgage Assn.	6	4/15/36	811	930	0.000%
Government National Mortgage Assn.	3.5	4/20/45	18,537	19,472	0.001%
Government National Mortgage Assn.	3	4/20/46	147,436	152,081	0.006%
Government National Mortgage Assn.	3.5	4/20/46	454,797	475,757	0.019%
Government National Mortgage Assn.	4	4/20/47	430,871	451,333	0.018%
Government National Mortgage Assn.	3.5	4/20/48	264,024	279,446	0.011%
Government National Mortgage Assn.	4	4/20/49	113,856	118,420	0.005%
Government National Mortgage Assn.	4.5	4/20/49	462,364	483,708	0.020%
Government National Mortgage Assn.	4.5	5/20/40	148,359	162,324	0.007%

Government National Mortgage Assn.	5	5/20/40	60,946	67,418	0.003%
Government National Mortgage Assn.	3.5	5/20/45	29,941	31,460	0.001%
Government National Mortgage Assn.	3.5	5/20/45	74,588	78,372	0.003%
Government National Mortgage Assn.	3.5	5/20/46	363,221	379,355	0.015%
Government National Mortgage Assn.	3.5	5/20/46	22,458	23,597	0.001%
Government National Mortgage Assn.	3.5	5/20/46	16,487	17,318	0.001%
Government National Mortgage Assn.	3	5/20/46	18,441	18,940	0.001%
Government National Mortgage Assn.	3	5/20/46	53,266	55,093	0.002%
Government National Mortgage Assn.	4	5/20/47	558,109	584,695	0.024%
Government National Mortgage Assn.	5.5	5/20/48	414,496	444,580	0.018%
Government National Mortgage Assn.	5	5/20/48	93,984	101,708	0.004%
Government National Mortgage Assn.	5	6/15/40	23,059	25,906	0.001%
Government National Mortgage Assn.	3.5	6/20/43	127,121	135,024	0.006%
Government National Mortgage Assn.	3.5	6/20/43	415,005	438,143	0.018%
Government National Mortgage Assn.	5.5	6/20/44	177,010	198,224	0.008%
Government National Mortgage Assn.	3.5	6/20/46	171,301	178,773	0.007%
Government National Mortgage Assn.	3	6/20/46	117,606	121,268	0.005%
Government National Mortgage Assn.	5	6/20/47	119,006	127,804	0.005%
Government National Mortgage Assn.	4	6/20/48	230,002	239,192	0.010%
Government National Mortgage Assn.	4.5	6/20/48	221,493	232,307	0.009%
Government National Mortgage Assn.	5	6/20/48	120,102	129,945	0.005%
Government National Mortgage Assn.	3	7/15/43	60,327	62,107	0.003%
Government National Mortgage Assn.	5.5	7/20/34	13,660	15,451	0.001%
Government National Mortgage Assn.	5	7/20/39	28,014	30,990	0.001%
Government National Mortgage Assn.	3.5	7/20/42	162,158	172,238	0.007%
Government National Mortgage Assn.	4	7/20/42	221,676	236,392	0.010%
Government National Mortgage Assn.	3.5	7/20/46	73,191	76,355	0.003%
Government National Mortgage Assn.	3	7/20/46	1,467,159	1,512,998	0.062%
Government National Mortgage Assn.	3	7/20/46	52,276	54,074	0.002%
Government National Mortgage Assn.	3	7/20/46	95,460	98,598	0.004%
Government National Mortgage Assn.	3	7/20/46	84,706	87,443	0.004%
Government National Mortgage Assn.	3	7/20/46	140,021	144,451	0.006%
Government National Mortgage Assn.	3	7/20/46	35,234	36,392	0.001%
Government National Mortgage Assn.	3	7/20/46	178,622	184,494	0.008%
Government National Mortgage Assn.	5	7/20/47	79,751	85,630	0.003%
Government National Mortgage Assn.	3.5	7/20/47	223,945	232,820	0.010%
Government National Mortgage Assn.	5	7/20/48	44,265	47,882	0.002%
Government National Mortgage Assn.	8	8/15/24	367	392	0.000%
Government National Mortgage Assn.	6	8/20/34	105,807	122,416	0.005%
Government National Mortgage Assn.	5	8/20/40	93,535	103,405	0.004%
Government National Mortgage Assn.	5	8/20/41	104,803	115,785	0.005%
Government National Mortgage Assn.	4	8/20/42	106,805	113,887	0.005%
Government National Mortgage Assn.	3	8/20/46	157,455	162,469	0.007%
Government National Mortgage Assn.	3	8/20/46	46,887	48,357	0.002%
Government National Mortgage Assn.	3	8/20/46	70,262	72,540	0.003%
Government National Mortgage Assn.	3	8/20/46	77,055	79,706	0.003%
Government National Mortgage Assn.	5	8/20/48	165,100	175,345	0.007%
Government National Mortgage Assn.	8	9/15/22	60	60	0.000%
Government National Mortgage Assn.	5	9/15/39	31,054	34,856	0.001%
Government National Mortgage Assn.	3	9/15/42	15,720	16,184	0.001%
Government National Mortgage Assn.	3	9/15/42	344,386	354,541	0.014%
Government National Mortgage Assn.	4.5	9/15/45	99,617	108,507	0.004%
Government National Mortgage Assn.	7	9/20/27	1,954	2,199	0.000%
Government National Mortgage Assn.	5.5	9/20/34	2,752	3,111	0.000%
Government National Mortgage Assn.	4.5	9/20/40	191,552	209,585	0.009%
Government National Mortgage Assn.	4	9/20/42	16,988	18,117	0.001%
Government National Mortgage Assn.	4.5	9/20/46	132,786	142,033	0.006%
Government National Mortgage Assn.	3	9/20/46	38,469	39,671	0.002%
Government National Mortgage Assn.	3	9/20/46	46,319	47,816	0.002%
Government National Mortgage Assn.	5	9/20/47	320,212	343,814	0.014%
Government National Mortgage Association	4.5	11/20/39	10,383	147	0.000%
Government National Mortgage Association	3	11/20/47	280,264	288,414	0.012%
Government National Mortgage Association	4.5	12/20/39	66,430	2,141	0.000%
Government National Mortgage Association	3	12/20/47	342,819	354,604	0.014%
Government National Mortgage Association	4.5	2/20/39	6,262	89	0.000%
Government National Mortgage Association	4	2/20/43	122,220	16,012	0.001%
Government National Mortgage Association	4	5/20/37	267,185	16,195	0.001%
Government National Mortgage Association	3.5	5/20/43	244,009	41,336	0.002%
Government National Mortgage Association	2.34	9/20/48	216,061	215,415	0.009%
Graco			12,200	561,688	0.023%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	15,971	15,966	0.001%
Great Portland Estates			142,203	1,311,922	0.054%

Great Wolf Trust 2017-WOLF	3.13	9/15/34	395,000	394,874	0.016%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	375,000	399,357	0.016%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	77,821	77,569	0.003%
GS Mortgage Securities Corp Trust 2018-FBLU	2.98	11/15/35	380,000	379,996	0.016%
GS Mortgage Securities Corp Trust 2019-SOHO	3.33	6/15/36	635,000	635,393	0.026%
GS Mortgage Securities Trust 2019-GC40	3.16	7/10/52	840,000	886,905	0.036%
GS Mortgage Securities Trust 2019-GC42	2.75	9/1/52	555,000	567,428	0.023%
GTP Acquisition Partners I	2.35	6/15/20	875,000	874,621	0.036%
Halcyon Loan Advisors Funding 2014-3	3.38	10/22/25	228,252	228,272	0.009%
Hamamatsu Photonics KK			34,900	1,302,058	0.053%
Hanger			29,093	592,915	0.024%
Hanover Insurance Group			6,400	867,456	0.035%
Hardee s Funding	4.25	6/20/48	361,350	366,546	0.015%
Hardee s Funding	4.96	6/20/48	460,350	477,609	0.019%
Hawaiian Airlines			15,200	399,152	0.016%
Haynes International			10,927	391,624	0.016%
HCA Healthcare			6,330	762,259	0.031%
HCP	3.25	7/15/26	55,000	56,543	0.002%
HCP	3.5	7/15/29	60,000	62,258	0.003%
Healthcare Realty Trust	3.63	1/15/28	440,000	456,974	0.019%
Heathrow Funding	4.88	7/15/21	695,000	720,200	0.029%
Helios Technologies			6,437	261,149	0.011%
Heritage Commerce			28,666	336,969	0.014%
Heritage-Crystal Clean			12,800	339,200	0.014%
Heritage Financial Corp.			13,500	363,960	0.015%
Highwoods Realty	3.05	2/15/30	560,000	547,639	0.022%
Highwoods Realty	4.13	3/15/28	430,000	456,524	0.019%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	93,745	93,377	0.004%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	57,750	57,897	0.002%
Hilton Orlando Trust 2018-ORL	2.8	12/15/34	695,000	694,343	0.028%
Hilton Worldwide Holdings			22,497	2,094,696	0.085%
HMS Holdings			17,900	616,924	0.025%
Home Bancshares			53,000	996,135	0.041%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	450,466	453,955	0.019%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	475,725	479,393	0.020%
Homeward Opportunities Fund I Trust 2019-2	2.7	9/25/59	747,526	746,548	0.030%
Homology Medicines			6,488	117,433	0.005%
Honda Motor			38,300	1,002,864	0.041%
Honeywell International			35,300	5,972,760	0.244%
Hope Bancorp			24,100	345,594	0.014%
HSBC Holdings	3.95	5/18/24	200,000	208,750	0.009%
HSBC Holdings	3.9	5/25/26	565,000	598,457	0.024%
Hudson Yards 2019-30HY Mortgage Trust	3.38	7/10/39	365,000	387,313	0.016%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	400,000	416,507	0.017%
Humana	3.85	10/1/24	330,000	346,106	0.014%
Huron Consulting Group			4,700	288,298	0.012%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	325,000	326,631	0.013%
IAC/InterActiveCorp			9,492	2,068,971	0.084%
ICU Medical			2,437	388,945	0.016%
IGM Biosciences			2,758	48,955	0.002%
IHS Markit			9,326	623,723	0.025%
ImmunoGen			5,432	13,145	0.001%
Immunomedics			11,200	148,512	0.006%
Independence			379,503	1,650,943	0.067%
Independent Bank Group			13,291	699,240	0.029%
Independent Bank (MA)			3,849	287,328	0.012%
Indonesia Government International Bond	2.95	1/11/23	650,000	659,666	0.027%
Indonesia Government International Bond	3.7	1/8/22	600,000	617,203	0.025%
Indonesia Government International Bond	3.75	4/25/22	640,000	660,799	0.027%
ING Groep			246,623	2,576,414	0.105%
Inphi			8,236	502,808	0.021%
Insmmed			21,323	376,138	0.015%
Intercontinental Exchange			113,231	10,447,824	0.426%
Intesa Sanpaolo			588,591	1,394,271	0.057%
InTown Hotel Portfolio Trust 2018-STAY	2.73	1/15/33	230,000	229,639	0.009%
Intuit			32,837	8,732,672	0.356%
Intuitive Surgical			11,307	6,104,989	0.249%
Investors Bancorp			37,000	420,320	0.017%
iRhythm Technologies			4,094	303,406	0.012%
Israel Chemicals	6.38	5/31/38	700,000	857,500	0.035%
Israel Government Bond - Fixed	5.5	1/31/42	4,800,000	2,298,246	0.094%
J2 Acquisition			33,967	334,575	0.014%

J2 Acquisition			30,967	8,516	0.000%
Jack In the Box Funding	3.98	8/25/49	445,000	452,521	0.018%
Jacobs Engineering Group			41,105	3,761,108	0.153%
Jagged Peak Energy			31,680	229,997	0.009%
JBG SMITH Properties, REIT			26,759	1,049,220	0.043%
Jimmy Johns Funding	3.61	7/30/47	98,000	98,734	0.004%
John Bean Technologies			12,199	1,212,947	0.049%
Johnson Matthey			53,138	1,995,902	0.081%
JPMBB Commercial Mortgage Securities Trust 2014-C19	4.24	4/15/47	350,000	374,701	0.015%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	210,000	223,595	0.009%
JPMBB Commercial Mortgage Securities Trust 2018-C8	4.9	6/15/51	310,000	344,263	0.014%
JPMorgan Chase	2.95	10/1/26	1,480,000	1,516,799	0.062%
JPMorgan Chase	3.2	6/15/26	235,000	243,950	0.010%
JPMorgan Chase	3.9	7/15/25	175,000	188,185	0.008%
JPMorgan Chase			68,643	8,078,595	0.330%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.83	10/15/45	404,231	411,322	0.017%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	145,000	155,134	0.006%
JP Morgan Mortgage Trust	3.5	2/25/50	295,000	298,629	0.012%
Kansas City Southern			4,075	542,016	0.022%
KazMunayGas National Co JSC	4.75	4/19/27	700,000	758,996	0.031%
Keane			15,800	95,748	0.004%
Kering			3,769	1,920,632	0.078%
Keysight Technologies	4.6	4/6/27	615,000	676,448	0.028%
Keysight Technologies			44,017	4,280,653	0.175%
Kingfisher			682,611	1,734,770	0.071%
Kirin Holdings			57,800	1,229,974	0.050%
KLA			6,221	991,938	0.040%
Knight-Swift Transportation Holdings			14,867	539,672	0.022%
Knorr-Bremse			12,767	1,200,252	0.049%
Koninklijke Philips			134,825	6,230,159	0.254%
Kosmos Energy			10,014	62,487	0.003%
Kraft Heinz Foods	4.88	10/1/49	155,000	155,360	0.006%
Krystal Biotech			1,412	49,032	0.002%
KT			35,875	827,962	0.034%
L3Harris Technologies			15,895	3,316,333	0.135%
Lam Research			1,444	333,723	0.014%
Landstar System			3,900	439,062	0.018%
Largan Precision			10,000	1,430,410	0.058%
Las Vegas Sands	3.5	8/18/26	170,000	172,666	0.007%
Las Vegas Sands	3.2	8/8/24	115,000	117,160	0.005%
Lattice Semiconductor			71,125	1,300,521	0.053%
Legrand			19,254	1,373,525	0.056%
Liberty Oilfield Services			20,134	218,051	0.009%
Linde			32,779	6,349,948	0.259%
Littelfuse			2,700	478,737	0.020%
Live Oak Bancshares			15,358	277,980	0.011%
Lloyds Banking Group			3,123,698	2,070,752	0.085%
LM Ericsson			241,817	1,931,232	0.079%
L'Oreal			12,121	3,389,877	0.138%
Macquarie Group			27,611	2,447,500	0.100%
Madison Park Funding XXXIII	3.43	10/15/32	740,000	740,000	0.030%
Madison Park Funding XXXVII	3.6	7/15/32	270,000	270,167	0.011%
Madrigal Pharmaceuticals			574	49,490	0.002%
Magna International			53,200	2,837,156	0.116%
Magnetite XVI	3.5	1/18/28	455,000	446,703	0.018%
Magnetite XVIII	3.24	11/15/28	400,000	399,751	0.016%
Magnolia Oil & Gas			42,500	471,750	0.019%
Marriott			14,052	1,747,647	0.071%
Marsh & McLennan			56,593	5,662,130	0.231%
Marvell Technology Group			65,006	1,623,200	0.066%
MasterCard			50,392	13,684,955	0.558%
Match			5,016	358,343	0.015%
Matson			23,000	862,730	0.035%
Maxim Integrated Products			23,009	1,332,451	0.054%
McDonald's			34,028	7,306,152	0.298%
Medtronic			65,198	7,081,807	0.289%
Meggitt			387,938	3,026,291	0.123%
Melrose Industries			830,079	2,056,497	0.084%
Merck			70,950	5,972,571	0.244%
Meridian Bancorp			31,207	585,131	0.024%
Michaels			47,400	464,046	0.019%
Microchip Technology			3,941	366,158	0.015%

Micron Technology	4.19	2/15/27	335,000	344,213	0.014%
Micron Technology	4.66	2/15/30	45,000	46,800	0.002%
Micron Technology	4.64	2/6/24	715,000	759,688	0.031%
Micron Technology			119,539	5,122,246	0.209%
Microsoft			331,374	46,070,927	1.880%
Middlesex Water			6,199	402,687	0.016%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	111,089	111,259	0.005%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	431,395	439,989	0.018%
Minerals Technologies			6,800	361,012	0.015%
Mitsubishi Corporation			84,800	2,088,022	0.085%
Mitsubishi Electric			263,800	3,519,133	0.144%
Mitsubishi UFJ Financial			508,700	2,590,740	0.106%
Mitsubishi UFJ Lease & Finance			204,700	1,187,337	0.048%
Mitsui Fudosan			102,600	2,553,418	0.104%
Mitsui Mining & Smelting			29,300	699,466	0.029%
MKS Instruments			2,600	239,928	0.010%
mo Fisher Scientific	0.13	3/1/25	110,000	119,714	0.005%
mo Fisher Scientific	0.5	3/1/28	100,000	108,845	0.004%
Molina Healthcare			10,612	1,164,349	0.048%
Momenta Pharmaceuticals			11,937	154,704	0.006%
Moncler			52,338	1,865,511	0.076%
Monolithic Power Systems			1,996	310,637	0.013%
Monro			18,750	1,481,438	0.060%
Moody's			775	158,743	0.006%
Moog			4,300	348,816	0.014%
Morgan Stanley	3.75	2/25/23	370,000	387,200	0.016%
Morgan Stanley			34,616	1,477,065	0.060%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	225,000	237,482	0.010%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	135,200	0.006%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	320,000	345,704	0.014%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	340,000	350,390	0.014%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	55,000	59,361	0.002%
Morgan Stanley Capital I Trust 2017-ASHF	3.28	11/15/34	590,000	588,520	0.024%
Motorola Solutions			23,724	4,042,807	0.165%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	370,000	387,113	0.016%
Mueller Water Products			49,800	559,752	0.023%
Munich Re			15,084	3,896,180	0.159%
Murata Manufacturing			32,900	1,594,582	0.065%
MVW Owner Trust 2013-1	2.15	4/22/30	16,444	16,414	0.001%
MVW Owner Trust 2014-1	2.25	9/22/31	32,959	32,903	0.001%
MVW Owner Trust 2015-1	2.52	12/20/32	243,523	243,378	0.010%
MyoKardia			7,373	384,502	0.016%
National Bank of Canada			48,800	2,428,121	0.099%
National Grid			175,651	1,901,818	0.078%
National Instruments			23,051	967,911	0.039%
National Vision Holdings			5,635	135,634	0.006%
NAVER			7,316	959,605	0.039%
Navient Private Education Loan Trust 2017	2.88	12/16/58	160,000	162,309	0.007%
Nestle			107,671	11,677,411	0.477%
Netflix	4.63	5/15/29	500,000	605,584	0.025%
Netflix			18,226	4,877,642	0.199%
Neuberger Berman CLO XIX	3.45	7/15/27	1,180,000	1,151,592	0.047%
Neuberger Berman CLO XVI-S	3.15	1/15/28	605,000	603,938	0.025%
Nevro			5,749	494,242	0.020%
New Fortress Energy			10,753	193,877	0.008%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	494,682	502,257	0.020%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	498,548	505,395	0.021%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	410,320	415,619	0.017%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	165,877	168,014	0.007%
NextEra Energy			69,075	16,093,784	0.657%
Nextera Energy Partners			8,300	438,572	0.018%
Nike			13,079	1,228,380	0.050%
Nippon Telegraph & Telephone			129,000	6,171,840	0.252%
NiSource			117,685	3,521,135	0.144%
Nomad Foods			21,152	433,616	0.018%
Norfolk Southern			466	83,722	0.003%
Northern Star Resources			85,401	634,701	0.026%
Northrop Grumman			23,689	8,878,400	0.362%
Norwegian Cruise Line Holdings			1,200	62,124	0.003%
Novanta			12,130	991,264	0.040%
Novartis			74,700	6,482,991	0.265%
Novo Nordisk			30,703	1,586,615	0.065%

NRG Energy	3.75	6/15/24	65,000	66,816	0.003%
NRG Energy	4.45	6/15/29	205,000	213,713	0.009%
NuVasive			6,800	430,984	0.018%
NVIDIA			16,935	2,947,875	0.120%
NXP BV / NXP Funding	4.88	3/1/24	445,000	482,269	0.020%
NXP Semiconductors			69,083	7,538,337	0.308%
OBX 2019-EXP2 Trust	4	7/25/59	409,046	416,940	0.017%
Occidental Petroleum	2.9	8/15/24	835,000	839,531	0.034%
Occidental Petroleum	3.2	8/15/26	60,000	60,478	0.002%
Occidental Petroleum	4.4	8/15/49	285,000	291,398	0.012%
Octagon Investment Partners XXIII	3.15	7/15/27	460,000	458,368	0.019%
Octagon Investment Partners XXIII	3.5	7/15/27	385,000	378,780	0.015%
Odonate therapeutics			1,603	41,726	0.002%
Ollies Bargain Outlet Holdings			17,468	1,024,324	0.042%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	515,000	541,805	0.022%
Omron			28,500	1,570,495	0.064%
ONE Gas			14,900	1,432,039	0.058%
OneSpaWorld Holdings			16,500	256,245	0.010%
Orchard therapeutics, ADR			14,291	169,777	0.007%
Origin Bancorp			13,668	461,158	0.019%
Osisko Gold Royalties			23,100	214,636	0.009%
Otsuka Holdings			41,900	1,573,976	0.064%
OZLM VII	3.31	7/17/29	480,000	476,378	0.019%
OZLM VIII	3.47	10/17/29	645,000	643,334	0.026%
Pacific Gas & Electric	4	12/1/46	207,000	201,308	0.008%
Pacific Gas & Electric	3.95	12/1/47	286,000	277,420	0.011%
Pacific Premier Bancorp			12,400	386,756	0.016%
Packaging Corporation of America			38,077	4,039,970	0.165%
Pagerduty			1,261	35,623	0.001%
Pagerduty			7,214	193,606	0.008%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	830,000	830,390	0.034%
Palmer Square CLO 2015-1	4.4	5/21/29	445,000	444,066	0.018%
Panasonic			179,600	1,463,685	0.060%
Papa John's International			13,203	691,177	0.028%
Paramount, REIT			22,227	296,730	0.012%
Parsons			5,401	178,125	0.007%
Paycom Software			2,600	544,674	0.022%
PayPal Holdings			67,548	6,997,297	0.286%
PDF Solutions			18,992	248,225	0.010%
PennyMac Financial Services			22,503	683,641	0.028%
Penumbra			400	53,796	0.002%
PepsiCo			2,944	403,622	0.016%
Performance Food			17,291	795,559	0.032%
PerkinElmer	3.3	9/15/29	495,000	494,405	0.020%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	412,765	0.017%
Persimmon			61,438	1,638,554	0.067%
Pertamina Persero PT	6.45	5/30/44	765,000	987,676	0.040%
Peru LNG Sri	5.38	3/22/30	800,000	834,000	0.034%
Perusahaan Gas Negara	5.13	5/16/24	705,000	769,209	0.031%
Perusahaan Listrik Negara PT	5.45	5/21/28	900,000	1,038,056	0.042%
Perusahaan Penerbit SBSN Indonesia III	4.35	9/10/24	200,000	215,000	0.009%
PG&E			8,018	80,180	0.003%
PGT Innovations			22,181	383,066	0.016%
Philip Morris International	3.38	8/15/29	135,000	141,613	0.006%
Philip Morris International			1,426	108,276	0.004%
PICC Property & Casualty			1,550,000	1,808,591	0.074%
Ping An Insurance			248,500	2,856,189	0.117%
Pinnacle Financial Partners			16,202	919,464	0.038%
Pioneer Natural Resources			9,910	1,246,381	0.051%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	100,000	100,056	0.004%
PNC Financial Services Group			2,564	359,370	0.015%
PNM Resources			29,300	1,525,944	0.062%
Pola Orbis Holdings			26,800	604,164	0.025%
PolyOne			9,800	319,970	0.013%
Post Holdings			10,300	1,090,152	0.044%
PPG Industries			3,951	468,233	0.019%
PRA Group			24,700	834,613	0.034%
Principia Biopharma			4,415	124,680	0.005%
Progressive			2,566	198,224	0.008%
Prologis, REIT			111,929	9,538,589	0.389%
Proofpoint			7,100	916,255	0.037%
ProSight Global			5,216	100,982	0.004%

Prosperity Bancshares			9,600	678,048	0.028%
Prudential			153,656	2,784,423	0.114%
Prysmian			65,845	1,413,865	0.058%
PS Business Parks, REIT			8,164	1,485,440	0.061%
PTC Therapeutics			4,700	158,954	0.006%
Public Storage, REIT			15,197	3,727,368	0.152%
Quaker Chemical			2,200	347,908	0.014%
Qualcomm			26,457	2,018,140	0.082%
Quanex Building Products			13,863	250,643	0.010%
Quidel			14,325	878,839	0.036%
QVC	5.13	7/2/22	1,045,000	1,097,230	0.045%
Radian			21,100	481,924	0.020%
Radius Health			24,395	628,171	0.026%
Reata Pharmaceuticals			2,400	192,696	0.008%
Recruit Holdings			68,400	2,089,859	0.085%
Redfin			10,028	168,872	0.007%
Red Robin Gourmet Burgers			10,928	363,465	0.015%
Regency Centers	3.6	2/1/27	300,000	316,140	0.013%
Regency Centers	4.13	3/15/28	155,000	168,376	0.007%
Regency Centers, REIT			5,700	396,093	0.016%
REI - SECURITY LENDING COLLATERAL			892,651	8,926,511	0.364%
Renesas Electronics			121,500	796,215	0.032%
Rentokil Initial			143,011	822,228	0.034%
Republic of South Africa Government International Bond	6.25	3/8/41	100,000	109,942	0.004%
Republic of South Africa Government International Bond	5.38	7/24/44	395,000	388,915	0.016%
Republic of South Africa Government International Bond	5.65	9/27/47	390,000	390,139	0.016%
Republic Services			7,316	633,200	0.026%
Resolution Funding	8.13	10/15/19	210,000	210,514	0.009%
Restaurant Brands International			17,495	1,244,594	0.051%
RETL 2019-RVP	3.18	3/15/36	204,592	204,719	0.008%
Rev			11,506	131,514	0.005%
Rexford Industrial Realty, REIT			18,300	805,566	0.033%
Reynolds American	4.45	6/12/25	360,000	383,078	0.016%
RH			1,476	252,145	0.010%
Rio Tinto			13,779	863,047	0.035%
Roche Holding			23,182	6,749,781	0.275%
Roper Technologies	2.35	9/15/24	105,000	105,165	0.004%
Roper Technologies	2.95	9/15/29	170,000	170,841	0.007%
Roper Technologies			18,274	6,516,508	0.266%
Ross Stores			52,319	5,747,242	0.235%
Royal Bank Of Scotland	6.13	12/15/22	100,000	108,104	0.004%
Royal Bank Of Scotland	5.13	5/28/24	265,000	281,868	0.012%
Royal Bank Of Scotland	3.88	9/12/23	395,000	407,678	0.017%
Royal Caribbean Cruises			15,634	1,693,631	0.069%
Royal Dutch Shell, ADR			57,300	3,432,270	0.140%
Rsa Insurance			191,053	1,253,512	0.051%
Sabine Pass Liquefaction	5	3/15/27	910,000	999,863	0.041%
Sabine Pass Liquefaction	5.88	6/30/26	185,000	212,056	0.009%
SACI Falabella	4.38	1/27/25	900,000	954,982	0.039%
Safety Insurance Group			4,487	454,668	0.019%
SAGE Therapeutics			7,699	1,080,093	0.044%
Salesforce.com			52,826	7,841,491	0.320%
Samsonite International			475,500	1,007,356	0.041%
Samsung Electronics			101,718	4,164,749	0.170%
Sanderson Farms			5,400	817,182	0.033%
Sanofi			44,414	4,114,208	0.168%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	950,000	952,572	0.039%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	61,706	61,766	0.003%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	225,000	227,339	0.009%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	305,000	307,218	0.013%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	145,000	146,679	0.006%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	580,000	583,836	0.024%
Sarepta Therapeutics			1,100	82,852	0.003%
SASOL Financing USA	5.88	3/27/24	900,000	972,970	0.040%
Saudi Arabian Oil	3.5	4/16/29	550,000	574,524	0.023%
Saudi Arabian Oil	4.38	4/16/49	400,000	437,949	0.018%
SBA Tower Trust	3.87	10/8/24	785,000	812,853	0.033%
SBA Tower Trust	2.84	1/15/25	390,000	390,519	0.016%
SBA Tower Trust	3.45	3/15/23	100,000	102,824	0.004%
SBA Tower Trust	3.17	4/15/22	605,000	613,346	0.025%
Scentre			473,047	1,255,018	0.051%
Schneider National			16,511	358,619	0.015%

Scholar Rock Holding			2,896	25,919	0.001%
Seacoast Banking			27,964	707,769	0.029%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	120,000	116,752	0.005%
Seattle Genetics			3,598	307,269	0.013%
Selective Insurance			17,500	1,315,825	0.054%
Sempra Energy			7,401	874,776	0.036%
Sempra Energy	3.8	2/1/38	305,000	312,278	0.013%
Sempra Energy	4	2/1/48	175,000	184,858	0.008%
Sempra Energy	3.25	6/15/27	169,000	173,132	0.007%
Sempra Energy			3,536	413,702	0.017%
Sempra Energy			76,351	11,270,171	0.460%
Semtech			1,400	68,054	0.003%
Sequoia Mortgage Trust 2013-4	3.49	4/25/43	606,729	620,548	0.025%
Sequoia Mortgage Trust 2017-5	3.87	8/25/47	232,675	243,754	0.010%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	414,485	421,367	0.017%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	131,516	133,661	0.005%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	386,252	395,711	0.016%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	414,769	425,894	0.017%
ServiceNow			30,796	7,817,565	0.319%
Seven Generations Energy			38,800	246,591	0.010%
Seven & i Holdings			68,900	2,640,612	0.108%
Sherwin-Williams			1,982	1,089,842	0.044%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	250,000	257,440	0.011%
Siemens			52,164	5,583,925	0.228%
Siemens Healthineers			43,586	1,713,902	0.070%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	54,209	54,141	0.002%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	37,727	37,703	0.002%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	165,740	166,766	0.007%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	248,223	251,554	0.010%
Sigma Alimentos SA de CV	4.13	5/2/26	760,000	787,558	0.032%
Simply Good Foods			18,706	542,287	0.022%
Simpson Manufacturing			7,600	527,212	0.022%
SiteOne Landscape Supply			17,606	1,303,196	0.053%
SJW			9,967	680,646	0.028%
Skyline Champion			17,431	524,499	0.021%
SLIde 2018-FUN	4.33	6/15/31	384,396	387,277	0.016%
SLM Corporation			21,500	189,738	0.008%
SLM Student Loan Trust 2008-1	2.93	1/25/22	578,331	569,561	0.023%
SLM Student Loan Trust 2008-5	3.98	7/25/23	246,181	248,542	0.010%
SLM Student Loan Trust 2008-9	3.78	4/25/23	240,874	242,296	0.010%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	151,764	151,617	0.006%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	200,000	207,637	0.008%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	210,658	0.009%
Smb Private Education Loan Trust 2015	2.98	7/15/27	225,934	227,740	0.009%
Smb Private Education Loan Trust 2015	3.98	8/16/32	455,000	468,014	0.019%
Smb Private Education Loan Trust 2016	2.43	2/17/32	615,518	617,587	0.025%
Smb Private Education Loan Trust 2016	2.7	5/15/31	125,684	126,755	0.005%
Smb Private Education Loan Trust 2017	2.82	10/15/35	1,182,487	1,197,254	0.049%
Smb Private Education Loan Trust 2018	3.63	11/15/35	270,000	281,226	0.011%
SMC			3,500	1,504,398	0.061%
SOFTBANK GROUP CORP			31,600	1,246,949	0.051%
Solvay Finance America	4.45	12/3/25	590,000	633,337	0.026%
Sony			26,800	1,584,100	0.065%
South32			515,494	909,173	0.037%
Southern	3.25	7/1/26	440,000	453,123	0.018%
Southern			33,211	1,767,780	0.072%
Southern Company			92,696	5,725,832	0.234%
South State			6,607	497,507	0.020%
Southwest Gas Holdings			15,652	1,424,958	0.058%
S&P Global			9,321	2,283,459	0.093%
Splunk			24,347	2,869,537	0.117%
SS&C Technologies Holdings			24,568	1,266,972	0.052%
STACR Trust 2018-DNA2	2.82	12/25/30	580,486	581,019	0.024%
STACR Trust 2018-DNA2	4.17	12/25/30	375,000	378,184	0.015%
STACR Trust 2018-DNA3	2.77	9/25/48	122,817	122,922	0.005%
STACR Trust 2018-HRP2	2.87	2/25/47	102,559	102,572	0.004%
STACR Trust 2018-HRP2	3.27	2/25/47	440,000	441,250	0.018%
Standard Chartered			185,998	1,561,246	0.064%
Stanley Electric			57,500	1,531,540	0.062%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	633,598	645,619	0.026%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	468,553	469,520	0.019%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	387,274	388,071	0.016%

Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	354,363	358,415	0.015%
State Auto Financial			8,500	275,315	0.011%
State Grid Overseas Investment 2016	3.75	5/2/23	465,000	487,924	0.020%
State Grid Overseas Investment 2016	2.75	5/4/22	1,060,000	1,068,839	0.044%
Stericycle			2,800	142,604	0.006%
STERIS			1,700	245,633	0.010%
Sterling Bancorp Inc/MI			22,279	217,443	0.009%
StoneCo			23,530	818,373	0.033%
Stora Enso			168,978	2,033,521	0.083%
Storebrand			283,286	1,790,886	0.073%
Strategic Education			500	67,940	0.003%
Stroeer SE & Co KGaA			18,045	1,373,943	0.056%
Stryker			57,315	12,397,235	0.506%
Sumitomo Corporation			227,100	3,555,355	0.145%
Sumitomo Mitsui Trust Holdings			43,097	1,560,625	0.064%
Sumitomo Rubber Industries			66,700	794,262	0.032%
Sun Life Financial			77,197	3,451,825	0.141%
Suzuki Motor			40,600	1,729,533	0.071%
Svenska Handelsbanken			281,341	2,631,968	0.107%
Symphony CLO XVII	3.18	4/15/28	915,000	910,660	0.037%
Synchrony Card Funding	2.34	6/15/25	380,000	383,130	0.016%
Synchrony Credit Card Master Note Trust	2.95	5/15/24	926,939	926,359	0.038%
Synchrony Financial	4.38	3/19/24	145,000	153,773	0.006%
Synchrony Financial	4.25	8/15/24	85,000	89,689	0.004%
Synchrony Financial	3.7	8/4/26	65,000	66,260	0.003%
Syngenta Finance	3.93	4/23/21	715,000	727,701	0.030%
Synopsys			32,227	4,423,156	0.180%
Taiwan Semiconductor Manufacturing			559,759	4,971,520	0.203%
Takeda Pharmaceutical, ADR			47,140	810,808	0.033%
Targa Resources			26,922	1,081,457	0.044%
TC Energy			137,353	7,113,512	0.290%
TD Ameritrade Holding			81,271	3,795,356	0.155%
Team			20,100	362,805	0.015%
TechnoPro Holdings			15,400	918,965	0.038%
TE Connectivity			26,287	2,449,423	0.100%
Telecom Italia			1,566,052	856,632	0.035%
Teledyne Technologies			5,850	1,883,642	0.077%
Teleflex			5,917	2,010,301	0.082%
Telefonica Deutschland Holding			551,790	1,538,227	0.063%
Telstra			151,599	359,360	0.015%
Tempur Sealy International			12,500	965,000	0.039%
Tencent Holdings	3.8	2/11/25	960,000	1,012,880	0.041%
Tencent Holdings	3.98	4/11/29	720,000	772,998	0.032%
Tencent Holdings			249,610	10,440,670	0.426%
Texas Capital Bancshares			4,970	271,611	0.011%
Texas Instruments			35,129	4,540,072	0.185%
Therapeutics MD			111,624	405,195	0.017%
Thermo Fisher Scientific			49,796	14,504,081	0.592%
Thermon Group Holdings			9,000	206,820	0.008%
THK			74,900	1,984,340	0.081%
TJX			4,042	225,301	0.009%
Tokio Marine Holdings			62,000	3,326,122	0.136%
Tokyo Electron			11,300	2,170,999	0.089%
Toro			13,000	952,900	0.039%
Tosoh			23,300	310,399	0.013%
Total			92,472	4,814,732	0.196%
Total, ADR			25,400	1,320,800	0.054%
Towd Point Mortgage Trust 2015-3	3	3/25/54	147,247	147,648	0.006%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	575,000	591,128	0.024%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	170,552	170,463	0.007%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	116,569	116,976	0.005%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	143,137	143,364	0.006%
Towd Point Mortgage Trust 2016-1	3	2/25/55	202,144	201,812	0.008%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	152,132	152,730	0.006%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	88,562	89,369	0.004%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	92,665	93,367	0.004%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	243,902	244,583	0.010%
Towd Point Mortgage Trust 2017-5	2.62	2/25/57	163,429	162,800	0.007%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,056,026	1,075,308	0.044%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	711,757	721,859	0.029%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	399,542	402,964	0.016%
Towd Point Mortgage Trust 2019-1	3.75	3/25/58	502,898	527,431	0.022%

Towne Bank/Portsmouth VA			15,800	439,319	0.018%
Toyota Motor			65,400	4,392,278	0.179%
Transcontinental Gas Pipe Line	4	3/15/28	545,000	578,173	0.024%
Transcontinental Gas Pipe Line	4.6	3/15/48	240,000	261,546	0.011%
Transurban Finance Co Pty	4.13	2/2/26	130,000	138,056	0.006%
Transurban Finance Co Pty	3.38	3/22/27	540,000	548,635	0.022%
TreeHouse Foods			17,700	981,465	0.040%
Tricida			4,093	126,351	0.005%
Trinity Acquisition	4.4	3/15/26	335,000	362,464	0.015%
Trinity Acquisition	3.5	9/15/21	165,000	167,917	0.007%
Tri Pointe			44,263	665,716	0.027%
TRP Dynamic Global Bd - I			10,546,129	96,286,160	3.929%
TRP Inflation Protected Bond - I			520	6,341	0.000%
TRP Inst Emerging Markets Bd - Inst			9,476,048	80,262,125	3.275%
TRP Inst Emerging Markets Eq - Inst			2,753,576	105,930,072	4.323%
TRP Inst Floating Rate - Inst			2,893,365	28,470,709	1.162%
TRP Institutional High Yield - Inst			7,539,859	66,350,762	2.708%
TRP International Bond (USD Hgd) - I			10,984,867	112,045,640	4.572%
TRP Real Assets - I			2,768,097	31,445,579	1.283%
TRP Treasury Reserve	2.04		31,374,771	31,374,771	1.280%
TRP US Treasury Long-Term - I			5,082,044	72,927,331	2.976%
Tucows			3,466	187,719	0.008%
Tuesday Morning			55,900	87,763	0.004%
Turning Point therapeutics			2,975	111,860	0.005%
Tyson Foods			183,598	15,815,132	0.645%
Ubs Group Funding Switzerland	2.86	8/15/23	370,000	374,002	0.015%
Ultra Beauty			2,545	637,904	0.026%
Ultragenyx Pharmaceutical			7,773	332,529	0.014%
Umicore			47,394	1,790,705	0.073%
Unibail-Rodamco-Westfield			8,005	1,166,968	0.048%
Unilever			131,928	7,929,090	0.324%
Union Pacific			3,910	633,342	0.026%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	80,000	79,775	0.003%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	130,000	129,374	0.005%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	135,000	135,260	0.006%
United Airlines Holdings			26,306	2,325,713	0.095%
Unitedhealth	4.45	12/15/48	335,000	394,870	0.016%
UnitedHealth Group			28,698	6,236,649	0.254%
United Overseas Bank			123,300	2,291,532	0.094%
UPS			62,458	7,483,718	0.305%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	808,637	873,295	0.036%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	274,918	289,235	0.012%
U.S. Bancorp			25,517	1,412,111	0.058%
U.S. Physical Therapy			4,348	567,631	0.023%
U.S. Treasury Bonds	2.75	2/15/28	615,000	667,755	0.027%
U.S. Treasury Bonds	3.13	2/15/43	4,315,000	5,150,357	0.210%
U.S. Treasury Bonds	2.5	2/15/46	555,000	598,013	0.024%
U.S. Treasury Bonds	3	2/15/49	5,420,000	6,467,584	0.264%
U.S. Treasury Bonds	2.38	5/15/27	345,000	363,544	0.015%
U.S. Treasury Bonds	2.88	5/15/49	3,701,500	4,320,923	0.176%
U.S. Treasury Bonds	3	8/15/48	2,700,000	3,213,844	0.131%
U.S. Treasury Notes	2.88	10/31/23	20,910,000	21,984,905	0.897%
U.S. Treasury Notes	2.88	11/30/23	6,810,000	7,167,525	0.292%
U.S. Treasury Notes	2.5	1/15/22	1,880,000	1,916,425	0.078%
U.S. Treasury Notes	2.5	2/15/22	1,000,000	1,020,156	0.042%
U.S. Treasury Notes	2.13	5/31/21	4,800,000	4,832,250	0.197%
U.S. Treasury Notes	1.63	6/30/21	6,965,000	6,956,294	0.284%
U.S. Treasury Notes	1.75	6/30/22	325,000	326,473	0.013%
U.S. Treasury Notes	1.63	8/31/22	790,000	790,864	0.032%
Valmont Industries			4,989	690,677	0.028%
Vanke Real Estate Hong Kong	5.35	3/11/24	900,000	976,017	0.040%
Veeva Systems			1,046	159,714	0.007%
Ventas Realty	3	1/15/30	460,000	455,720	0.019%
Ventas, REIT			46,227	3,375,958	0.138%
Vereit Operating Partnership	4.6	2/6/24	1,265,000	1,358,797	0.055%
Vereit Operating Partnership	4.88	6/1/26	105,000	116,474	0.005%
Vereit Operating Partnership	3.95	8/15/27	399,000	420,423	0.017%
Verizon Communications	4.75	11/1/41	235,000	279,265	0.011%
Verizon Communications	4.67	3/15/55	197,000	235,698	0.010%
Verizon Communications	5.01	4/15/49	510,000	636,674	0.026%
Verizon Communications	4.86	8/21/46	850,000	1,033,785	0.042%
Verizon Owner Trust 2018-1	3.2	9/20/22	365,000	370,837	0.015%

Vertex Pharmaceuticals			36,463	6,177,561	0.252%
Verus Securitization Trust 2018-2	3.68	6/1/58	274,222	275,658	0.011%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	97,027	97,410	0.004%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	455,604	464,339	0.019%
Verus Securitization Trust 2019-1	3.84	2/25/59	672,891	680,303	0.028%
Verus Securitization Trust 2019-2	3.45	4/25/59	831,967	836,646	0.034%
Verus Securitization Trust 2019-3	3.04	7/25/59	272,500	272,557	0.011%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	273,483	275,742	0.011%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	531,905	533,322	0.022%
V. F.			13,206	1,175,202	0.048%
Visa			90,274	15,528,031	0.634%
Visteon			7,012	578,770	0.024%
Vistra Operations	3.55	7/15/24	185,000	186,619	0.008%
Vistra Operations	4.3	7/15/29	270,000	276,750	0.011%
VMware			11,746	1,762,605	0.072%
Vodafone	4.38	5/30/28	425,000	468,452	0.019%
Vodafone	5	5/30/38	670,000	763,680	0.031%
Vodafone	5.25	5/30/48	535,000	619,604	0.025%
Vodafone, ADR			154,718	3,080,435	0.126%
Volkswagen Bank GmbH	1.88	1/31/24	100,000	114,746	0.005%
Volkswagen Bank GmbH	2.5	7/31/26	300,000	359,057	0.015%
Volkswagen Group of America Finance	2.85	9/26/24	410,000	412,148	0.017%
Volkswagen Group of America Finance	3.2	9/26/26	260,000	261,746	0.011%
Volkswagen Leasing GmbH	1.63	8/15/25	200,000	227,809	0.009%
Wal-Mart			36,256	4,302,862	0.176%
Waste Connections			19,829	1,824,268	0.074%
WaVe Life Sciences			1,746	35,845	0.001%
Webster Financial			9,352	438,328	0.018%
Welcia Holdings			20,800	1,051,203	0.043%
WellCare Health Plans			7,335	1,901,012	0.078%
Wells Fargo			259,572	13,092,812	0.534%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.37	6/15/48	825,000	871,686	0.036%
Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	275,000	285,040	0.012%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.39	7/15/58	95,000	99,082	0.004%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	695,000	714,134	0.029%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,165,000	1,254,001	0.051%
Wells Fargo Commercial Mortgage Trust 2017-C41	4.19	11/15/50	471,000	513,234	0.021%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	940,000	1,001,878	0.041%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	570,000	569,021	0.023%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.79	9/15/31	170,000	169,702	0.007%
Western Alliance Bancorp			21,200	976,896	0.040%
West Fraser Timber			17,200	688,078	0.028%
Westlake Chemical	1.63	7/17/29	177,000	197,392	0.008%
WFRBS Commercial Mortgage Trust 2014-C19	4.1	3/15/47	355,000	382,169	0.016%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	103,000	111,168	0.005%
WFRBS Commercial Mortgage Trust 2014-C20	3.72	5/15/47	220,000	231,949	0.009%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	430,000	459,664	0.019%
Williams	3.9	1/15/25	150,000	157,022	0.006%
Williams	4.85	3/1/48	515,000	549,680	0.022%
Williams	4.3	3/4/24	45,000	47,770	0.002%
Williams	4	9/15/25	111,000	116,912	0.005%
Willis North America	3.6	5/15/24	400,000	414,308	0.017%
Willis Towers Watson			43,598	8,413,106	0.343%
Wilmar International			588,800	1,589,159	0.065%
Wingstop			1,700	148,376	0.006%
Woodside Finance	3.7	3/15/28	1,485,000	1,527,027	0.062%
Woodside Finance	3.65	3/5/25	470,000	485,106	0.020%
Woodside Finance	3.7	9/15/26	439,000	453,046	0.018%
Workday			25,729	4,372,901	0.178%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	420,000	452,556	0.018%
WorleyParsons			161,813	1,419,556	0.058%
WPP			187,590	2,348,870	0.096%
WPP Finance 2010	3.75	9/19/24	660,000	685,891	0.028%
Wright Medical			11,501	237,266	0.010%
WSFS Financial			8,303	366,162	0.015%
Wynn Resorts			1,023	111,221	0.005%
Xencor			11,623	392,044	0.016%
Xilinx			2,366	226,899	0.009%
Xylem			356	28,345	0.001%
Yahoo! Japan			282,600	796,193	0.032%
Yum! Brands			16,436	1,864,335	0.076%
YY, ADR			21,195	1,191,795	0.049%

Zalando	26,548	1,212,165	0.049%
Zendesk	9,600	699,648	0.029%
Zimmer Biomet Holdings	14,948	2,051,912	0.084%
Zoetis	2,584	321,941	0.013%
Zoom Video Communications	1,080	82,296	0.003%
Zurich Insurance Group	8,032	3,076,322	0.126%
Zynga	114,200	664,644	0.027%
Miscellaneous Securities ‡		8,047,017	
Total Investments in Securities		2,473,309,384	

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

Forwards Contracts	Currency Bought		Currency Sold		Settlement	Unrealized G/L	% of Net Assets
	Receive	Deliver	Receive	Deliver			
BARCLAYS	KRW	2,305,140,000	USD	(1,960,937)	10/11/2019	(34,861)	-0.001%
BARCLAYS	USD	882,422	CZK	(20,545,000)	10/18/2019	14,085	0.001%
BARCLAYS	USD	139,866	ILS	(490,000)	11/12/2019	(1,415)	0.000%
BARCLAYS	USD	229,294	EUR	(207,862)	11/22/2019	1,844	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,202,570	EUR	(1,076,000)	11/22/2019	25,172	0.001%
BANK OF AMERICA	USD	207,391	ILS	(738,000)	10/10/2019	(5,021)	0.000%
BANK OF AMERICA	USD	355,988	ILS	(1,266,000)	10/10/2019	(8,394)	0.000%
BANK OF AMERICA	USD	977,711	KRW	(1,152,330,000)	10/11/2019	14,873	0.001%
BANK OF AMERICA	CZK	20,545,000	USD	(905,984)	10/18/2019	(37,647)	-0.002%
BANK OF AMERICA	USD	139,916	ILS	(490,000)	11/12/2019	(1,365)	0.000%
JP MORGAN CHASE BANK	NZD	-	USD	-	09/30/2019	-	0.000%
JP MORGAN CHASE BANK	NZD	-	USD	-	09/30/2019	-	0.000%
JP MORGAN CHASE BANK	USD	140,155	ILS	(490,000)	11/12/2019	(1,126)	0.000%
JP MORGAN CHASE BANK	PLN	3,280,000	USD	(868,237)	11/15/2019	(49,802)	-0.002%
JP MORGAN CHASE BANK	USD	844,826	PLN	(3,280,000)	11/15/2019	26,390	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	207,484	ILS	(738,000)	10/10/2019	(4,928)	0.000%
CITIBANK N A	USD	249,141	ILS	(870,000)	01/14/2020	(2,597)	0.000%
CITIBANK N A	USD	412,658	ILS	(1,441,000)	01/14/2020	(4,301)	0.000%
CITIBANK N A	USD	249,141	ILS	(870,000)	01/14/2020	(2,597)	0.000%
CITIBANK N A	USD	249,141	ILS	(870,000)	01/14/2020	(2,597)	0.000%
CITIBANK N A	ILS	870,000	USD	(247,870)	10/10/2019	2,534	0.000%
CITIBANK N A	ILS	870,000	USD	(247,870)	10/10/2019	2,534	0.000%
CITIBANK N A	ILS	870,000	USD	(247,870)	10/10/2019	2,534	0.000%
CITIBANK N A	ILS	870,000	USD	(247,870)	10/10/2019	2,534	0.000%
CITIBANK N A	USD	570,230	KRW	(671,486,000)	10/11/2019	9,165	0.000%
CITIBANK N A	USD	139,729	ILS	(490,000)	11/12/2019	(1,552)	0.000%
CITIBANK N A	USD	150,006	EUR	(134,775)	11/22/2019	2,531	0.000%
CREDIT SUISSE FIRST BOSTON	COP	1,787,910,000	USD	(556,409)	11/08/2019	(43,576)	-0.002%
GOLDMAN SACHS & CO	USD	534,854	COP	(1,787,910,000)	11/08/2019	22,020	0.001%
GOLDMAN SACHS & CO	USD	139,960	ILS	(490,000)	11/12/2019	(1,321)	0.000%
GOLDMAN SACHS & CO	USD	1,016,779	EUR	(910,000)	11/22/2019	21,025	0.001%
HSBC SECURITIES INC	USD	-	NZD	-	09/30/2019	-	0.000%
HSBC SECURITIES INC	USD	207,298	ILS	(738,000)	10/10/2019	(5,115)	0.000%
HSBC SECURITIES INC	USD	581,373	KRW	(671,486,000)	10/11/2019	20,308	0.001%
HSBC SECURITIES INC	USD	576,819	KRW	(671,486,000)	10/11/2019	15,754	0.001%
HSBC SECURITIES INC	USD	140,265	ILS	(490,000)	11/12/2019	(1,016)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	-	NZD	-	09/30/2019	-	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	1,810,000	USD	(434,636)	10/02/2019	924	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	1,810,000	USD	(478,330)	10/02/2019	(42,770)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	472,129	BRL	(1,810,000)	10/02/2019	36,569	0.001%
MORGAN STANLEY & COMPANY LLC	USD	434,636	BRL	(1,810,000)	10/02/2019	(924)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	570,699	KRW	(671,484,000)	10/11/2019	9,635	0.000%
MORGAN STANLEY & COMPANY LLC	USD	574,902	KRW	(671,486,000)	10/11/2019	13,838	0.001%
MORGAN STANLEY & COMPANY LLC	USD	140,569	ILS	(492,314)	11/12/2019	(1,379)	0.000%
STATE STREET GLOBAL MARKETS LLC	KRW	2,204,618,000	USD	(1,872,349)	10/11/2019	(30,265)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	1,017,062	EUR	(910,000)	11/22/2019	21,307	0.001%
UBS SECURITIES LLC	USD	139,916	ILS	(490,000)	11/12/2019	(1,365)	0.000%
UBS SECURITIES LLC	EUR	238,653	USD	(264,662)	11/22/2019	(3,520)	0.000%

Total Forward Currency Exchange Contracts (23,872)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 11/19 C2975	2,975.00	11/15/2019	(45,800)	(2,894,560)	(0.118%)

Total Options (2,894,560)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	87,500	1,870	0.000%
COLOMBIA CDS 12/20/2024	(805,000)	2,538	0.000%
COLOMBIA CDS 12/20/2024	(1,000,000)	3,153	0.000%
COLOMBIA CDS 12/20/2024	(280,000)	883	0.000%

COLOMBIA CDS 12/20/2024	(540,000)	1,703	0.000%
COLOMBIA CDS 12/20/2024	(1,640,000)	5,171	0.000%
COLOMBIA CDS 12/20/2024	(1,920,000)	6,054	0.000%
COLOMBIA CDS 12/20/2024	(265,000)	836	0.000%
COLOMBIA CDS 12/20/2024	(315,000)	993	0.000%
COLOMBIA CDS 12/20/2024	(1,473,000)	4,644	0.000%
COLOMBIA CDS 12/20/2024	(570,000)	1,797	0.000%
COLOMBIA CDS 12/20/2024	(600,000)	1,892	0.000%
DEVON ENERGY CORP CDS 12/20/2024	50,000	(168)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	(1,522,930)	7,072	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	220,000	1,022	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	2,755,409	12,796	0.001%
REPUBLIC OF INDONESIA CDS 12/20/2024	(2,103,547)	9,769	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	(475,916)	2,210	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	(1,142,198)	5,304	0.000%
SOUTH AFRICA CDS 12/20/2024	(438,363)	(19,475)	(0.001%)
SOUTH AFRICA CDS 12/20/2024	(466,344)	(20,718)	(0.001%)
SOUTH AFRICA CDS 12/20/2024	(516,373)	(22,940)	(0.001%)
SOUTH AFRICA CDS 12/20/2024	(471,270)	(20,937)	(0.001%)
SOUTH AFRICA CDS 12/20/2024	(2,804,916)	(124,611)	(0.005%)
SOUTH AFRICA CDS 12/20/2024	(441,600)	(19,619)	(0.001%)
SOUTH AFRICA CDS 12/20/2024	(1,044,134)	(46,387)	(0.002%)

Total Swap Contracts (205,146)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ9 5YR US NOTE FUT DEC 19	85	12/31/2019	10,127,617	(29,480)	0.413%
MSCI EAFE FUT 12/19	(123)	12/20/2019	(11,675,160)	68,172	(0.476%)
S&P500 EMINI FUT 12/19	325	12/20/2019	48,400,625	(487,787)	1.975%
TUZ9 2YR US NOTE FUT DEC 19	287	12/31/2019	61,848,500	12,603	2.524%
TYZ9 UST 10YR FUT DEC 19	(130)	12/19/2019	(16,940,625)	(56,246)	(0.691%)
USZ9 UST 30YR FUT DEC 19	119	12/19/2019	19,315,188	(284,873)	0.788%
UXYZ9 UST 10YR ULTRA FUT DEC 19	(161)	12/19/2019	(22,927,406)	55,085	(0.936%)
WNZ9 ULTRA US BOND FUT DEC 19	48	12/19/2019	9,211,500	(188,318)	0.376%

Total Futures Contracts (910,844)

NET ASSETS 2,450,570,410

NET ASSET VALUE PER SHARE

Personal Strategy Balanced Fund Shares 23.75
(\$2,041,456,465 / 85,962,329 Shares Outstanding)

Personal Strategy Balanced Fund - I Class Shares 23.76
(\$409,113,945 / 17,221,958 Shares Outstanding)

- ADR American Depositary Receipts
- ADS American Depositary Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary 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	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYP	Guyanan 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.