

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
10X Genomics			1,624	81,850	0.003%
280 Park Avenue 2017-280P Mortgage Trust	2.91	9/15/34	167,534	167,612	0.006%
Aaron's			32,133	2,064,867	0.071%
ABB			197,592	3,885,820	0.134%
Abbott Laboratories			21,106	1,765,939	0.061%
AbbVie	4.88	11/14/48	480,000	527,652	0.018%
AbbVie	4.7	5/14/45	260,000	277,812	0.010%
AbbVie			37,445	2,835,335	0.098%
Abn Amro Bank			163,738	2,884,485	0.099%
Acadia Healthcare			26,306	817,590	0.028%
Acadia Realty Trust, REIT			21,900	625,902	0.022%
Accelaron Pharma			12,200	482,022	0.017%
Adaptive Biotechnologies			4,286	132,437	0.005%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	435,000	468,169	0.016%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	153,563	0.005%
Aerojet Rocketdyne Holdings			31,305	1,581,216	0.054%
Agilent Technologies			6,708	514,034	0.018%
Agios Pharmaceuticals			6,484	210,082	0.007%
Aia	3.9	4/6/28	490,000	531,602	0.018%
AIA Group			279,400	2,635,036	0.091%
Aib	4.26	4/10/25	210,000	217,847	0.007%
Aimmune Therapeutics			17,933	375,517	0.013%
Air Liquide			26,909	3,829,706	0.132%
Air Products & Chemicals			18,337	4,068,247	0.140%
Aisin Seiki			50,400	1,593,468	0.055%
Alacer Gold			68,600	277,020	0.010%
Alcon			90,335	5,265,627	0.181%
Alcon			26,588	1,550,874	0.053%
Alder Biopharmaceuticals			6,877	129,700	0.004%
Alexander & Baldwin, REIT			29,567	724,687	0.025%
Alexandria Real Estate Equities	3.95	1/15/27	200,000	214,060	0.007%
Alexandria Real Estate Equities	3.95	1/15/28	280,000	302,248	0.010%
Alexandria Real Estate Equities	3.45	4/30/25	180,000	188,221	0.006%
Alexion Pharmaceuticals			25,862	2,532,924	0.087%
Alibaba Group Holding	3.6	11/28/24	850,000	895,008	0.031%
Alibaba Group Holding	3.4	12/6/27	355,000	369,071	0.013%
Alibaba Group Holding, ADR			165,584	27,690,612	0.953%
Allegro CLO III	3.12	7/25/27	255,000	254,477	0.009%
Allogene therapeutics			3,479	94,820	0.003%
Alphabet Class A			6,812	8,318,406	0.286%
Alphabet Class C			29,220	35,619,180	1.226%
Altria	4.8	2/14/29	425,000	464,864	0.016%
Altria	5.8	2/14/39	170,000	196,591	0.007%
Altria	5.95	2/14/49	315,000	369,321	0.013%
Amazon.com			34,935	60,644,016	2.087%
Amcor			228,904	2,202,921	0.076%
Amedisys			8,733	1,144,110	0.039%
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	18,216	18,648	0.001%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	47,944	48,699	0.002%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	117,102	118,892	0.004%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	243,970	256,723	0.009%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	104,047	107,248	0.004%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	152,812	152,473	0.005%
American Airlines 2019-1 Class B Pass Through Trust	3.85	2/15/28	75,000	75,755	0.003%
American Campus Communities Operating Partnership	3.63	11/15/27	215,000	225,990	0.008%
American Campus Communities Operating Partnership	3.3	7/15/26	95,000	97,657	0.003%
American Campus Communities, REIT			30,900	1,485,672	0.051%
American Express			13,642	1,613,576	0.056%
American International	3.9	4/1/26	35,000	37,315	0.001%
American International Group			550,986	30,689,920	1.056%
American Public Education			5,997	133,973	0.005%
American Tower, REIT			899	198,796	0.007%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	700,000	703,816	0.024%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	80,000	81,475	0.003%

Ameriprise Financial			2,649	389,668	0.013%
Amgen			293	56,698	0.002%
Analog Devices			38,180	4,265,851	0.147%
AnaptysBio			4,575	160,079	0.006%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	269,148	271,086	0.009%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	466,077	473,364	0.016%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	296,136	300,274	0.010%
Anglo American Capital	4	9/11/27	215,000	220,106	0.008%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	816,000	1,062,270	0.037%
Anthem			25,541	6,132,394	0.211%
Antofagasta			263,993	2,914,351	0.100%
Apple			5,054	1,131,944	0.039%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	335,000	342,658	0.012%
Applied Materials			32,824	1,637,918	0.056%
Aptiv			61,447	5,371,697	0.185%
APT Pipelines	4.25	7/15/27	520,000	556,906	0.019%
ArcelorMittal	4.55	3/11/26	75,000	78,375	0.003%
ArcelorMittal	3.6	7/16/24	330,000	332,364	0.011%
Argenx, ADR			6,903	786,666	0.027%
Arrow Electronics	4	4/1/25	230,000	239,374	0.008%
Asahi Kasei			360,900	3,580,147	0.123%
Ascendis Pharma, ADR			23,905	2,302,530	0.079%
Ashford Hospitality Trust 2018-ASHF	3.28	4/15/35	180,000	179,493	0.006%
Ashford Hospitality Trust 2018-ASHF	3.43	4/15/35	85,000	84,761	0.003%
ASML Holding			20,960	5,206,883	0.179%
ASML Holding			18,680	4,632,907	0.159%
ASOS			64,268	1,956,807	0.067%
Assetmark Financial Holdings			7,188	187,247	0.006%
Assurant			14,057	1,768,652	0.061%
Astellas Pharma			526,400	7,529,709	0.259%
Atlantic Capital Bancshares			17,767	308,080	0.011%
Atlassian			5,674	711,747	0.024%
Atricure			12,200	304,268	0.010%
Atrium Hotel Portfolio Trust 2017-ATRM	2.96	12/15/36	420,000	419,210	0.014%
AT&T	4.5	3/9/48	230,000	246,726	0.008%
Ausgrid Finance Pty	3.85	5/1/23	135,000	140,470	0.005%
Ausgrid Finance Pty	4.35	8/1/28	205,000	224,271	0.008%
Austin Fairmont Hotel Trust 2019-FAIR	3.5	9/15/32	120,000	120,000	0.004%
Austin Fairmont Hotel Trust 2019-FAIR	4.05	9/15/32	145,000	145,000	0.005%
Australia & New Zealand Banking			183,350	3,522,096	0.121%
Autoliv			31,146	2,427,503	0.084%
Autolus therapeutics, ADR			1,955	24,281	0.001%
Automatic Data Processing			5,829	940,917	0.032%
AvalonBay Communities, REIT			20,713	4,460,130	0.153%
Avanos Medical			27,500	1,030,150	0.035%
Avis Budget Rental Car Funding AESOP	4	3/20/25	295,000	313,970	0.011%
Avis Budget Rental Car Funding AESOP	2.65	3/20/26	330,000	330,181	0.011%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	145,000	148,026	0.005%
Aviva			520,536	2,555,395	0.088%
Avnet	3.75	12/1/21	270,000	275,205	0.009%
Avolon Holdings Funding	5.13	10/1/23	415,000	440,108	0.015%
Avolon Holdings Funding	4.38	5/1/26	130,000	134,652	0.005%
Avolon Holdings Funding	3.95	7/1/24	65,000	66,819	0.002%
AXA			255,973	6,535,987	0.225%
AXA Equitable Holdings	4.35	4/20/28	290,000	308,407	0.011%
AXA Equitable Holdings			114,588	2,539,270	0.087%
Axis Capital Holdings			18,700	1,247,664	0.043%
AZZ			22,100	962,676	0.033%
Baidu	4.38	3/29/28	375,000	407,222	0.014%
Baidu	2.88	7/6/22	460,000	462,918	0.016%
Baidu	3.63	7/6/27	205,000	211,977	0.007%
Baidu	3.88	9/29/23	255,000	265,684	0.009%
Baidu, ADR			11,400	1,171,464	0.040%
Ball			58,766	4,278,752	0.147%
Banco De Bogota	4.38	8/3/27	500,000	533,755	0.018%
Banco Santander Chile	3.88	9/20/22	150,000	156,294	0.005%
BANK 2017-BNK5	3.9	6/15/60	250,000	267,026	0.009%
BANK 2017-BNK5	4.4	6/15/60	85,000	91,686	0.003%
BANK 2019-BNK18	3.98	5/15/62	252,000	277,837	0.010%
BANK 2019-BNK20	2.76	9/15/61	315,000	322,440	0.011%
BANK 2019-BNK21	2.6	10/17/52	365,000	368,650	0.013%
BANK 2019-BNK21	2.85	10/17/52	135,000	139,050	0.005%

BANK 2019-BNK21	3.52	10/17/52	110,000	113,300	0.004%
Bank of America	3.37	1/23/26	615,000	641,455	0.022%
Bank of America	3.55	3/5/24	235,000	244,264	0.008%
Bank of America	3.95	4/21/25	635,000	672,908	0.023%
Bank of America	4.27	7/23/29	330,000	366,353	0.013%
Bank of America			65,552	1,912,152	0.066%
BankUnited			35,900	1,206,958	0.042%
Barclays	4.61	2/15/23	230,000	239,927	0.008%
Barclays	3.93	5/7/25	235,000	242,643	0.008%
Barclays, ADR			61,709	452,944	0.016%
Barclays Bank	5.14	10/14/20	400,000	409,036	0.014%
Barings CLO Ltd 2013-I	3.08	1/20/28	285,000	284,677	0.010%
Barnes Group			10,900	561,786	0.019%
BASF			50,076	3,501,230	0.120%
BAT Capital	3.22	8/15/24	165,000	166,849	0.006%
BAT Capital	3.56	8/15/27	655,000	658,606	0.023%
Bayer			94,779	6,677,498	0.230%
Bayer US Finance II	3.88	12/15/23	355,000	370,708	0.013%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	134,355	136,534	0.005%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	55,101	55,645	0.002%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	183,399	186,360	0.006%
BBCCRE Trust 2015-GTP	4.7	8/10/33	340,000	359,706	0.012%
BBVA Bancomer SA/Texas	4.38	4/10/24	300,000	315,753	0.011%
Becton Dickinson And	3.73	12/15/24	145,000	153,466	0.005%
Becton Dickinson And			21,359	1,323,510	0.046%
Becton Dickinson And	1.4	5/24/23	180,000	203,665	0.007%
Becton Dickinson And	3.36	6/6/24	285,000	296,596	0.010%
Becton Dickinson And	3.7	6/6/27	610,000	644,663	0.022%
Becton Dickinson And	4.67	6/6/47	170,000	200,361	0.007%
Becton, Dickinson & Company			83,906	21,224,862	0.730%
Becton Dickinson Euro Finance Sarl	0.63	6/4/23	100,000	110,115	0.004%
BeiGene, ADR			780	95,519	0.003%
Beijing Enterprises Holdings			302,000	1,389,585	0.048%
Benchmark 2019-B13 Mortgage Trust	2.7	8/15/57	425,000	429,250	0.015%
Benchmark 2019-B13 Mortgage Trust	3.18	8/15/57	165,000	169,934	0.006%
Bhp			159,948	3,416,359	0.118%
Bhp			41,263	1,019,632	0.035%
Blackstone Hedge Fund Solutions			98,030	115,724,835	3.982%
Bloom Energy			28,030	91,098	0.003%
BlueMountain CLO 2015-2	3.23	7/18/27	250,000	249,999	0.009%
BlueMountain CLO 2015-2	3.8	7/18/27	250,000	248,133	0.009%
Blueprint Medicines			9,986	733,671	0.025%
BNP Paribas			101,755	4,947,029	0.170%
Boardwalk Pipelines	4.95	12/15/24	175,000	187,089	0.006%
Boardwalk Pipelines	5.95	6/1/26	250,000	279,445	0.010%
Boardwalk Pipelines	4.45	7/15/27	40,000	41,156	0.001%
Boeing			123,709	47,067,563	1.620%
Booking Holdings	3.65	3/15/25	10,000	10,644	0.000%
Booking Holdings			6,458	12,674,535	0.436%
Booz Allen Hamilton			25,500	1,811,010	0.062%
Boral Finance Pty	3	11/1/22	30,000	30,094	0.001%
Boral Finance Pty	3.75	5/1/28	855,000	874,948	0.030%
Boston Beer			5,423	1,974,406	0.068%
Boston Properties	2.75	10/1/26	153,000	154,630	0.005%
Boston Properties	3.2	1/15/25	245,000	253,908	0.009%
Boston Properties	3.65	2/1/26	155,000	164,002	0.006%
Boston Scientific			165,964	6,753,075	0.232%
Boyd Gaming			6,300	150,885	0.005%
BP, ADR			86,644	3,291,606	0.113%
Brambles USA	4.13	10/23/25	100,000	106,482	0.004%
Braskem Finance	7.38	1/4/68	293,000	298,130	0.010%
Bridge Bancorp			21,500	635,540	0.022%
Bright Horizons Family Solutions			7,518	1,146,495	0.039%
Brinks Company			30,682	2,545,072	0.088%
Bristol-Myers Squibb	3.2	6/15/26	185,000	193,647	0.007%
Brixmor Operating Partnership	3.85	2/1/25	285,000	297,620	0.010%
Brixmor Operating Partnership	4.13	5/15/29	445,000	474,535	0.016%
Brixmor Operating Partnership	3.65	6/15/24	134,000	139,428	0.005%
Broadcom	3.63	10/15/24	130,000	132,191	0.005%
Broadcom	4.25	4/15/26	215,000	222,124	0.008%
Broadcom			1,317	1,356,583	0.047%
Broadcom			21,678	5,984,645	0.206%

Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	270,000	275,808	0.009%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	205,000	203,495	0.007%
Bruker			25,072	1,101,413	0.038%
Bunge Ltd Finance	4.35	3/15/24	45,000	47,331	0.002%
Bunge Ltd Finance	3.25	8/15/26	20,000	19,943	0.001%
Bunge Ltd Finance	3.75	9/25/27	150,000	153,157	0.005%
Burberry			111,697	2,983,593	0.103%
Burlington Stores			11,900	2,377,858	0.082%
BWX Technologies			30,120	1,723,165	0.059%
BX Commercial Mortgage Trust 2019-IMC	3.03	4/15/34	305,000	305,191	0.011%
BXP Trust 2017-GM	3.38	6/13/39	915,000	979,368	0.034%
Cable One			1,813	2,274,771	0.078%
California Water Service Group			14,700	778,071	0.027%
Cal-Maine Foods			28,589	1,142,274	0.039%
Canadian Pacific Railway			9,851	2,191,453	0.075%
Cantor Commercial Real Estate Lending 2019-CF1	4.18	5/15/52	175,000	193,775	0.007%
Cantor Commercial Real Estate Lending 2019-CF2	2.62	11/15/52	360,000	363,600	0.013%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	145,000	149,350	0.005%
Capital One Financial	3.3	10/30/24	420,000	434,163	0.015%
Capital One Financial	3.8	1/31/28	110,000	116,055	0.004%
Capital One Financial	3.75	3/9/27	775,000	814,933	0.028%
Capital One Financial	0.8	6/12/24	130,000	144,393	0.005%
Capital One Multi-Asset Execution Trust	2.06	8/15/28	340,000	337,993	0.012%
Capitol Federal Financial			60,514	833,883	0.029%
Cara Therapeutics			10,157	185,670	0.006%
Cardinal Health	3.75	9/15/25	210,000	217,384	0.007%
Cardinal Health	4.9	9/15/45	10,000	10,120	0.000%
Carlyle Global Market Strategies CLO 2015-3	3.26	7/28/28	595,000	592,300	0.020%
Catalent			34,670	1,652,372	0.057%
Cavco Industries			3,500	672,315	0.023%
Cboe Global Markets			20,356	2,339,108	0.080%
CCCI Treasure	3.5	10/21/67	200,000	200,308	0.007%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	615,000	646,323	0.022%
Celgene	4.63	5/15/44	20,000	23,763	0.001%
Celgene	3.88	8/15/25	415,000	446,568	0.015%
Celgene	5.25	8/15/43	110,000	139,390	0.005%
Cenovus Energy	4.25	4/15/27	75,000	78,000	0.003%
Cenovus Energy	5.4	6/15/47	110,000	123,888	0.004%
Centene			26,708	1,155,388	0.040%
CenterPoint Energy			124,130	3,746,243	0.129%
CenterState Bank			39,540	948,367	0.033%
Central Japan Railway			14,900	3,072,523	0.106%
Ceridian HCM Holding			15,708	775,504	0.027%
CF Industries			100,109	4,925,363	0.169%
CGGS Commercial Mortgage Trust 2018-WSS	3.13	2/15/37	210,000	209,080	0.007%
Challenger Ltd/Australia			446,035	2,221,304	0.076%
Charles Schwab			74,124	3,100,607	0.107%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	50,000	60,861	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	240,000	273,390	0.009%
Chart Industries			17,280	1,077,581	0.037%
Chegg			13,618	407,859	0.014%
Chesapeake Utilities			12,050	1,148,606	0.040%
Chevron			10,446	1,238,896	0.043%
Chubb			77,633	12,533,072	0.431%
Chuy's Holdings			19,425	480,963	0.017%
CIFC Funding 2015-IV	3.43	10/20/27	250,000	249,835	0.009%
CIFC Funding 2015-V	3.14	10/25/27	360,000	358,884	0.012%
Cigna	4.38	10/15/28	150,000	164,701	0.006%
Cigna	4.13	11/15/25	310,000	334,410	0.012%
Cigna	4.9	12/15/48	475,000	551,933	0.019%
Cigna			58,308	8,850,571	0.305%
CIM Trust 2019-INV3	3.5	8/25/49	190,000	191,406	0.007%
Cintas			4,155	1,113,956	0.038%
Cisco Systems			140,862	6,959,991	0.240%
Citigroup			124,400	8,593,552	0.296%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	55,000	57,866	0.002%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	260,000	283,575	0.010%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	145,000	156,075	0.005%
CK Hutchison Holdings			401,992	3,548,838	0.122%
Close Brothers			28,767	498,021	0.017%
CME Group			20,522	4,337,119	0.149%
CNAC HK Finbridge	4.63	3/14/23	605,000	635,076	0.022%

Cnh Equipment Trust 2017	2.54	5/15/25	30,000	30,339	0.001%
Cno Financial	5.25	5/30/25	294,000	318,623	0.011%
Cole Park CLO Ltd 2015-1	3.33	10/20/28	435,000	435,085	0.015%
Collier Creek Holdings			26,100	279,270	0.010%
Colliers International			3,447	258,697	0.009%
Colombia Government International Bond	4	2/26/24	1,795,000	1,894,174	0.065%
Colombia Government International Bond	2.63	3/15/23	200,000	201,252	0.007%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	52,926	52,896	0.002%
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	145,916	146,856	0.005%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	201,861	204,173	0.007%
COLT 2018-4 Mortgage Loan Trust	4.11	12/28/48	167,058	169,217	0.006%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	490,365	498,795	0.017%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	338,391	340,117	0.012%
Columbia Banking System			14,081	519,589	0.018%
Comcast	3.95	10/15/25	90,000	97,855	0.003%
Comcast	4.15	10/15/28	250,000	279,476	0.010%
Comcast	4.7	10/15/48	200,000	244,971	0.008%
Comcast	3.3	2/1/27	505,000	531,048	0.018%
Comcast	3.2	7/15/36	35,000	35,809	0.001%
Comcast			145,457	6,557,202	0.226%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	205,000	218,662	0.008%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	120,000	130,053	0.004%
COMM 2015-CCRE25 Mortgage Trust	4.69	8/10/48	425,000	460,659	0.016%
COMM 2015-CCRE25 Mortgage Trust	4.69	8/10/48	95,000	100,327	0.003%
COMM 2015-LC21 Mortgage Trust	4.44	7/10/48	210,000	228,338	0.008%
COMM 2015-PC1 Mortgage Trust	4.58	7/10/50	105,000	112,856	0.004%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	133,634	140,563	0.005%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	100,000	107,988	0.004%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	480,000	500,082	0.017%
COMM 2017-PANW Mortgage Trust	3.53	10/10/29	170,000	177,898	0.006%
Commerzbank			91,425	529,251	0.018%
Community Healthcare Trust, REIT			5,800	258,390	0.009%
Compass Group			138,603	3,566,615	0.123%
Computer Modelling			35,800	165,104	0.006%
Conagra Brands			233,715	7,170,376	0.247%
Concho Resources			16,292	1,106,227	0.038%
Connecticut Avenue Securities Trust 2019-R02	2.87	8/25/31	113,516	113,611	0.004%
Connecticut Avenue Securities Trust 2019-R03	2.77	9/25/31	173,738	173,795	0.006%
Connecticut Avenue Securities Trust 2019-R05	2.77	7/25/39	202,653	202,857	0.007%
ConocoPhillips			47,236	2,691,507	0.093%
Constellation Brands			1,434	297,240	0.010%
Constellium			50,700	644,397	0.022%
Conyers Park II Acquisition			31,898	339,076	0.012%
Corvus Pharmaceuticals			6,066	18,259	0.001%
CoStar Group			1,094	648,961	0.022%
Coupa Software			9,806	1,270,563	0.044%
Covestro			48,240	2,387,022	0.082%
Credit Suisse	2.59	9/11/25	385,000	381,243	0.013%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.63	5/15/36	280,000	280,350	0.010%
Cross Country Healthcare			29,268	301,460	0.010%
CrossFirst Bankshares			12,968	185,507	0.006%
CrossFirst Bankshares			8,824	119,916	0.004%
Crown Castle International, REIT			43,891	6,101,288	0.210%
Crown Castle Towers	3.66	5/15/25	355,000	371,413	0.013%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	155,000	161,605	0.006%
CSAIL 2019-C16 Commercial Mortgage Trust	3.33	6/15/52	520,000	553,843	0.019%
CSAIL 2019-C17 Commercial Mortgage Trust	2.76	9/17/29	330,000	336,404	0.012%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/17/29	140,000	145,615	0.005%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/17/29	165,000	171,601	0.006%
CSL			11,078	1,751,565	0.060%
CSMC Trust 2015-GLPB	3.94	11/15/34	215,000	225,055	0.008%
CSW Industrials			2,575	177,752	0.006%
Ctrip.com International, ADR			29,144	853,628	0.029%
CTS			28,800	931,968	0.032%
CubeSmart, REIT			26,500	924,850	0.032%
Cubic			22,423	1,579,252	0.054%
CVS Health	4.1	3/25/25	520,000	554,579	0.019%
CVS Health	5.05	3/25/48	570,000	646,825	0.022%
CVS Health	3.7	3/9/23	510,000	530,754	0.018%
CVS Health	5.13	7/20/45	10,000	11,349	0.000%
CyberAgent			43,100	1,661,387	0.057%

CytomX Therapeutics			7,527	55,549	0.002%
Danaher			183,383	26,486,007	0.911%
Danske Bank	3.24	12/20/25	260,000	261,749	0.009%
Danske Bank	2.7	3/2/22	365,000	365,678	0.013%
Danske Bank	3.88	9/12/23	240,000	248,699	0.009%
Danske Bank	3	9/20/22	260,000	260,944	0.009%
Danske Bank	2	9/8/21	255,000	252,855	0.009%
Danske Bank			127,294	1,770,963	0.061%
DBCG 2017-BBG Mortgage Trust	2.73	6/15/34	360,000	359,099	0.012%
DBS Group			123,356	2,231,647	0.077%
DCC			37,679	3,286,134	0.113%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	141,522	142,516	0.005%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	120,000	122,319	0.004%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	223,223	225,225	0.008%
Delta Air Lines			28,687	1,652,371	0.057%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	9,830	9,933	0.000%
Denny's			43,000	978,895	0.034%
Descartes Systems			50,800	2,047,748	0.070%
Deutsche Wohnen			50,421	1,840,549	0.063%
DH Europe Finance II Sarl	0.2	3/18/26	100,000	108,526	0.004%
Diageo			123,171	5,031,550	0.173%
Diamondback Energy			9,210	828,071	0.028%
Direct Line Insurance			809,315	2,985,963	0.103%
Discover Financial Services	4.1	2/9/27	225,000	239,306	0.008%
Discover Financial Services	3.75	3/4/25	425,000	445,872	0.015%
DNB			285,298	5,029,229	0.173%
DocuSign			13,220	818,582	0.028%
Dollar General			54,863	8,719,925	0.300%
Dollar Tree			149,677	17,087,126	0.588%
Dril-Quip			9,400	471,692	0.016%
Drive Shack			29,593	127,546	0.004%
Dunkin Brands			17,500	1,388,800	0.048%
DuPont de Nemours			84,892	6,053,649	0.208%
EastGroup Properties, REIT			17,800	2,225,356	0.077%
Edison International			115,707	8,726,622	0.300%
Elanco Animal Health			127,388	3,387,247	0.117%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	23,334	23,321	0.001%
Electric Power development			109,500	2,503,237	0.086%
Electronic Arts			61,015	5,968,487	0.205%
Elekta			192,395	2,531,686	0.087%
Element Fleet Management			460,783	3,686,681	0.127%
Eli Lilly			326	36,457	0.001%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	525,000	556,142	0.019%
Enanta Pharmaceuticals			1,500	90,120	0.003%
Encore Capital			32,044	1,067,866	0.037%
Enel Americas	4	10/25/26	500,000	526,250	0.018%
Enel Chile	4.88	6/12/28	500,000	564,125	0.019%
Enel Finance International	2.75	4/6/23	455,000	458,103	0.016%
Energy Transfer Operating	5.88	1/15/24	145,000	161,103	0.006%
Energy Transfer Operating	4.5	4/15/24	50,000	53,242	0.002%
Energy Transfer Operating	5.25	4/15/29	115,000	129,435	0.004%
Energy Transfer Operating	4.95	6/15/28	80,000	87,943	0.003%
Energy Transfer Operating	6	6/15/48	215,000	254,198	0.009%
Engie			340,539	5,558,352	0.191%
Eni	4	9/12/23	250,000	264,621	0.009%
Eni	4.75	9/12/28	360,000	407,491	0.014%
Entegris			46,200	2,174,172	0.075%
Entergy			114,937	13,489,006	0.464%
Enterprise Fleet Financing	1.97	1/20/23	33,904	33,873	0.001%
Enterprise Fleet Financing	2.13	7/20/22	36,810	36,802	0.001%
EOG Resources			60,943	4,523,189	0.156%
Equate Petrochemical BV	4.25	11/3/26	460,000	496,400	0.017%
Equifax			2,000	281,340	0.010%
Equinor			220,545	4,177,605	0.144%
Equity Bancshares			16,100	431,641	0.015%
Erste Group Bank			32,716	1,081,254	0.037%
ESCO Technologies			19,755	1,571,708	0.054%
Eskom Holdings SOC	6.35	8/10/28	400,000	428,957	0.015%
Essent			13,900	662,613	0.023%
Essex Portfolio	3	1/15/30	130,000	130,995	0.005%
Essex Portfolio	3.38	4/15/26	170,000	177,630	0.006%
Euronet Worldwide			7,200	1,053,360	0.036%

Eutelsat Communications			135,873	2,527,519	0.087%
Evergy			8,709	579,671	0.020%
Evo Payments			7,721	217,115	0.007%
Exact Sciences			3,147	284,394	0.010%
Exelon			4,086	197,395	0.007%
Expedia	5	2/15/26	715,000	802,008	0.028%
Expedia	4.5	8/15/24	190,000	205,894	0.007%
Experian Finance	4.25	2/1/29	215,000	241,880	0.008%
Express Scripts Holding	4.5	2/25/26	235,000	256,639	0.009%
Express Scripts Holding	3.4	3/1/27	245,000	253,215	0.009%
Facebook			208,484	37,126,831	1.278%
Fannie Mae Connecticut Avenue Securities	2.97	10/25/29	63,371	63,473	0.002%
Fannie Mae Connecticut Avenue Securities	4.17	10/25/30	185,000	186,418	0.006%
Fannie Mae Connecticut Avenue Securities	4.57	12/25/30	315,000	320,412	0.011%
Fannie Mae Connecticut Avenue Securities	3.32	7/25/29	26,941	26,996	0.001%
Fannie Mae Connecticut Avenue Securities	2.62	7/25/30	752,748	752,449	0.026%
Fannie Mae Connecticut Avenue Securities	4.22	8/25/30	380,000	382,722	0.013%
Fannie Mae Connecticut Avenue Securities	3.37	9/25/29	490,000	490,575	0.017%
Fannie Mae Interest Strip	6.5	2/25/32	1,466	276	0.000%
Fannie Mae REMICS	4	6/25/44	262,764	272,961	0.009%
FB Financial			24,845	932,930	0.032%
Federal Home Loan Mortgage	6	10/1/21	3,008	3,059	0.000%
Federal Home Loan Mortgage	6	10/1/21	619	628	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	33,094	35,867	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	58,881	63,829	0.002%
Federal Home Loan Mortgage	4	10/1/40	1,712	1,830	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,214	1,297	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	34,457	37,355	0.001%
Federal Home Loan Mortgage	4	10/1/41	54,795	58,583	0.002%
Federal Home Loan Mortgage	4.5	10/1/41	81,132	87,937	0.003%
Federal Home Loan Mortgage	3.5	10/1/42	99,701	104,812	0.004%
Federal Home Loan Mortgage	5.5	11/1/21	14	14	0.000%
Federal Home Loan Mortgage	6	11/1/21	350	351	0.000%
Federal Home Loan Mortgage	4.78	11/1/35	1,149	1,212	0.000%
Federal Home Loan Mortgage	4	11/1/40	872	932	0.000%
Federal Home Loan Mortgage	3.5	11/1/42	130,357	136,681	0.005%
Federal Home Loan Mortgage	5	1/1/24	14,243	14,728	0.001%
Federal Home Loan Mortgage	4.72	1/1/36	1,110	1,147	0.000%
Federal Home Loan Mortgage	4.78	1/1/37	5,687	5,967	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	213	240	0.000%
Federal Home Loan Mortgage	4	1/1/41	37,771	40,374	0.001%
Federal Home Loan Mortgage	6	12/1/33	20,086	23,113	0.001%
Federal Home Loan Mortgage	5	12/1/36	12,294	13,586	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	6,138	6,652	0.000%
Federal Home Loan Mortgage	4	12/1/40	402	430	0.000%
Federal Home Loan Mortgage	4	12/1/41	37,118	39,688	0.001%
Federal Home Loan Mortgage	3	12/1/42	171,945	177,323	0.006%
Federal Home Loan Mortgage	4.87	2/1/37	15,802	16,627	0.001%
Federal Home Loan Mortgage	4.94	2/1/37	11,679	12,325	0.000%
Federal Home Loan Mortgage	4	2/1/41	108,878	116,366	0.004%
Federal Home Loan Mortgage	3	2/1/43	23,180	23,890	0.001%
Federal Home Loan Mortgage	6.5	3/1/32	5,875	6,549	0.000%
Federal Home Loan Mortgage	6	3/1/33	7,475	8,606	0.000%
Federal Home Loan Mortgage	3	3/1/43	13,041	13,442	0.000%
Federal Home Loan Mortgage	3	3/1/43	14,876	15,331	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	69,267	72,640	0.002%
Federal Home Loan Mortgage	3.5	3/1/46	651,661	686,613	0.024%
Federal Home Loan Mortgage	2.5	4/1/30	162,415	164,523	0.006%
Federal Home Loan Mortgage	6.5	4/1/32	20,382	22,721	0.001%
Federal Home Loan Mortgage	5	4/1/40	3,672	4,061	0.000%
Federal Home Loan Mortgage	4	4/1/41	71,442	76,359	0.003%
Federal Home Loan Mortgage	3	4/1/43	115,602	119,216	0.004%
Federal Home Loan Mortgage	3	4/1/43	102,482	105,686	0.004%
Federal Home Loan Mortgage	5.5	5/1/20	291	293	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	131,089	142,337	0.005%
Federal Home Loan Mortgage	3.5	5/1/43	87,108	91,533	0.003%
Federal Home Loan Mortgage	7	6/1/32	512	527	0.000%
Federal Home Loan Mortgage	6	6/1/34	37,912	43,390	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	45,964	49,826	0.002%
Federal Home Loan Mortgage	5	7/1/25	206	213	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	2,404	2,542	0.000%
Federal Home Loan Mortgage	5	7/1/40	21,767	24,050	0.001%

Federal Home Loan Mortgage	6	8/1/38	1,074	1,237	0.000%
Federal Home Loan Mortgage	6	8/1/38	1,443	1,660	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	40,548	43,956	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	9,918	10,752	0.000%
Federal Home Loan Mortgage	5	8/1/40	38,978	43,086	0.001%
Federal Home Loan Mortgage	5	8/1/40	41,032	45,315	0.002%
Federal Home Loan Mortgage	3.5	8/1/42	149,570	157,227	0.005%
Federal Home Loan Mortgage	5.5	9/1/20	602	604	0.000%
Federal Home Loan Mortgage	4.5	9/1/23	8,387	8,732	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	2,586	2,882	0.000%
Federal Home Loan Mortgage	4.54	9/1/32	187	191	0.000%
Federal Home Loan Mortgage	6	9/1/34	534	602	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	49,539	51,952	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	25,885	27,116	0.001%
Federal National Mortgage Assn.	3	10/1/29	44,279	45,477	0.002%
Federal National Mortgage Assn.	3	10/1/30	46,251	47,362	0.002%
Federal National Mortgage Assn.	5.5	10/1/35	16,209	18,410	0.001%
Federal National Mortgage Assn.	5	10/1/35	30,106	33,252	0.001%
Federal National Mortgage Assn.	5	10/1/35	32,794	36,212	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	7,535	8,682	0.000%
Federal National Mortgage Assn.	3	10/1/37	78,941	81,195	0.003%
Federal National Mortgage Assn.	6	10/1/38	4,049	4,661	0.000%
Federal National Mortgage Assn.	4	10/1/41	50,904	54,376	0.002%
Federal National Mortgage Assn.	3	10/1/42	37,338	38,508	0.001%
Federal National Mortgage Assn.	3	10/1/42	29,430	30,352	0.001%
Federal National Mortgage Assn.	3	10/1/42	85,610	88,239	0.003%
Federal National Mortgage Assn.	3.5	10/1/42	98,959	103,722	0.004%
Federal National Mortgage Assn.	3.5	10/1/43	52,944	55,480	0.002%
Federal National Mortgage Assn.	3	10/1/46	26,907	27,500	0.001%
Federal National Mortgage Assn.	3	10/1/46	36,882	37,993	0.001%
Federal National Mortgage Assn.	3	10/1/46	291,814	299,692	0.010%
Federal National Mortgage Assn.	3	10/1/46	209,061	214,577	0.007%
Federal National Mortgage Assn.	3	11/1/28	31,329	32,205	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	221,168	232,267	0.008%
Federal National Mortgage Assn.	3	11/1/33	77,343	79,610	0.003%
Federal National Mortgage Assn.	6	11/1/34	11,478	13,211	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	6,184	7,020	0.000%
Federal National Mortgage Assn.	5	11/1/35	49,706	54,892	0.002%
Federal National Mortgage Assn.	3	11/1/36	252,859	261,248	0.009%
Federal National Mortgage Assn.	6.5	11/1/36	1,456	1,680	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	24,121	27,278	0.001%
Federal National Mortgage Assn.	6	11/1/38	4,215	4,847	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	10,165	11,004	0.000%
Federal National Mortgage Assn.	4	11/1/40	356,670	379,111	0.013%
Federal National Mortgage Assn.	4	11/1/40	163,518	175,038	0.006%
Federal National Mortgage Assn.	4	11/1/40	48,748	52,082	0.002%
Federal National Mortgage Assn.	4.5	11/1/40	226,617	244,882	0.008%
Federal National Mortgage Assn.	4	11/1/41	44,906	47,971	0.002%
Federal National Mortgage Assn.	2.5	11/1/42	32,729	32,613	0.001%
Federal National Mortgage Assn.	4	11/1/43	233,236	249,037	0.009%
Federal National Mortgage Assn.	5	11/1/44	37,909	41,840	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	239,442	249,432	0.009%
Federal National Mortgage Assn.	3	11/1/46	581,394	595,656	0.020%
Federal National Mortgage Assn.	3	11/1/46	225,794	232,868	0.008%
Federal National Mortgage Assn.	3	11/1/46	61,669	63,449	0.002%
Federal National Mortgage Assn.	3	11/1/46	96,991	99,790	0.003%
Federal National Mortgage Assn.	3	11/1/46	42,946	44,185	0.002%
Federal National Mortgage Assn.	3.5	11/1/46	246,419	256,745	0.009%
Federal National Mortgage Assn.	4.5	11/1/47	183,820	198,933	0.007%
Federal National Mortgage Assn.	6	1/1/22	1,497	1,525	0.000%
Federal National Mortgage Assn.	6	1/1/22	1,008	1,026	0.000%
Federal National Mortgage Assn.	3.5	1/1/25	182,500	188,788	0.006%
Federal National Mortgage Assn.	3.5	1/1/26	182,500	188,759	0.006%
Federal National Mortgage Assn.	2.5	1/1/27	800,000	806,641	0.028%
Federal National Mortgage Assn.	3	1/1/27	1,215,000	1,241,910	0.043%
Federal National Mortgage Assn.	3	1/1/27	9,382	9,639	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	81,801	82,573	0.003%
Federal National Mortgage Assn.	5.5	1/1/36	13,434	15,193	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	9,578	10,834	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	171,566	178,452	0.006%
Federal National Mortgage Assn.	6	1/1/37	1,660	1,858	0.000%
Federal National Mortgage Assn.	3.5	1/1/41	6,335,000	6,500,675	0.224%



Federal National Mortgage Assn.	3	1/1/42	3,200,000	3,246,750	0.112%
Federal National Mortgage Assn.	2.5	1/1/43	92,549	92,480	0.003%
Federal National Mortgage Assn.	3.5	1/1/43	82,336	86,319	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	45,128	47,300	0.002%
Federal National Mortgage Assn.	5	1/1/44	157,145	173,069	0.006%
Federal National Mortgage Assn.	4.5	1/1/44	64,738	69,650	0.002%
Federal National Mortgage Assn.	3.5	1/1/44	142,407	149,610	0.005%
Federal National Mortgage Assn.	3.5	1/1/44	203,232	213,012	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	59,022	61,778	0.002%
Federal National Mortgage Assn.	3.5	1/1/46	84,357	88,300	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	118,730	123,690	0.004%
Federal National Mortgage Assn.	4.5	12/1/19	1,090	1,122	0.000%
Federal National Mortgage Assn.	4.5	12/1/20	81	83	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	8,167	9,375	0.000%
Federal National Mortgage Assn.	3	12/1/32	451,679	463,618	0.016%
Federal National Mortgage Assn.	5.5	12/1/34	8,979	10,139	0.000%
Federal National Mortgage Assn.	4.85	12/1/35	2,114	2,231	0.000%
Federal National Mortgage Assn.	4.77	12/1/35	1,184	1,253	0.000%
Federal National Mortgage Assn.	3	12/1/36	375,105	385,910	0.013%
Federal National Mortgage Assn.	5.5	12/1/38	6,803	7,695	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	14,171	15,344	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	30,996	33,580	0.001%
Federal National Mortgage Assn.	4	12/1/40	81,958	87,560	0.003%
Federal National Mortgage Assn.	4	12/1/40	120,882	129,121	0.004%
Federal National Mortgage Assn.	3.5	12/1/41	9,318	9,829	0.000%
Federal National Mortgage Assn.	3.5	12/1/44	146,593	153,662	0.005%
Federal National Mortgage Assn.	3.5	12/1/45	1,345,275	1,401,482	0.048%
Federal National Mortgage Assn.	4	12/1/45	368,106	388,742	0.013%
Federal National Mortgage Assn.	4	12/1/45	48,540	51,262	0.002%
Federal National Mortgage Assn.	4	12/1/45	114,590	121,051	0.004%
Federal National Mortgage Assn.	3.5	12/1/45	233,301	243,796	0.008%
Federal National Mortgage Assn.	3	12/1/46	219,350	225,680	0.008%
Federal National Mortgage Assn.	3	12/1/46	317,475	326,636	0.011%
Federal National Mortgage Assn.	3	12/1/46	208,442	213,941	0.007%
Federal National Mortgage Assn.	3	12/1/46	314,144	323,404	0.011%
Federal National Mortgage Assn.	3	12/1/46	118,389	121,806	0.004%
Federal National Mortgage Assn.	3	12/1/46	57,187	58,838	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	538,570	563,618	0.019%
Federal National Mortgage Assn.	6	2/1/33	173	193	0.000%
Federal National Mortgage Assn.	3	2/1/33	65,542	67,181	0.002%
Federal National Mortgage Assn.	3.5	2/1/35	18,499	19,247	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	1,431	1,619	0.000%
Federal National Mortgage Assn.	6	2/1/36	27,624	31,796	0.001%
Federal National Mortgage Assn.	5	2/1/36	67,380	74,421	0.003%
Federal National Mortgage Assn.	6	2/1/37	30,871	35,533	0.001%
Federal National Mortgage Assn.	6	2/1/37	2,844	3,265	0.000%
Federal National Mortgage Assn.	6	2/1/37	33,657	38,641	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	24,265	27,447	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	7,286	8,240	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	28,299	30,660	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	24,414	26,452	0.001%
Federal National Mortgage Assn.	4	2/1/41	88,044	94,061	0.003%
Federal National Mortgage Assn.	4	2/1/41	24,369	26,035	0.001%
Federal National Mortgage Assn.	4	2/1/41	58,944	62,974	0.002%
Federal National Mortgage Assn.	5	2/1/42	12,085	13,313	0.000%
Federal National Mortgage Assn.	2.5	2/1/43	230,512	230,340	0.008%
Federal National Mortgage Assn.	3	2/1/43	198,438	204,520	0.007%
Federal National Mortgage Assn.	3	2/1/43	12,531	12,908	0.000%
Federal National Mortgage Assn.	4.5	2/1/44	67,755	72,854	0.003%
Federal National Mortgage Assn.	3	2/1/44	12,402	12,676	0.000%
Federal National Mortgage Assn.	3.5	2/1/45	69,822	73,183	0.003%
Federal National Mortgage Assn.	4	2/1/45	264,258	279,206	0.010%
Federal National Mortgage Assn.	3	2/1/47	195,146	201,082	0.007%
Federal National Mortgage Assn.	5	3/1/25	19,523	20,325	0.001%
Federal National Mortgage Assn.	6	3/1/33	5,349	6,153	0.000%
Federal National Mortgage Assn.	5	3/1/35	60,802	67,133	0.002%
Federal National Mortgage Assn.	5	3/1/36	15,262	16,856	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	57,398	62,186	0.002%
Federal National Mortgage Assn.	2.5	3/1/43	54,649	54,608	0.002%
Federal National Mortgage Assn.	3	3/1/43	30,359	31,270	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	40,942	40,911	0.001%
Federal National Mortgage Assn.	3.5	3/1/43	318,010	333,316	0.011%

Federal National Mortgage Assn.	3.5	3/1/44	55,715	58,703	0.002%
Federal National Mortgage Assn.	3	3/1/44	396,991	409,158	0.014%
Federal National Mortgage Assn.	4.5	3/1/46	104,942	112,986	0.004%
Federal National Mortgage Assn.	4	3/1/46	333,610	352,209	0.012%
Federal National Mortgage Assn.	4	3/1/49	465,630	486,368	0.017%
Federal National Mortgage Assn.	3	4/1/33	3,587	3,675	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	3,934	4,450	0.000%
Federal National Mortgage Assn.	5	4/1/35	6,701	7,399	0.000%
Federal National Mortgage Assn.	6	4/1/35	5,589	6,432	0.000%
Federal National Mortgage Assn.	5	4/1/35	3,812	4,208	0.000%
Federal National Mortgage Assn.	6	4/1/36	609	701	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	42,100	45,621	0.002%
Federal National Mortgage Assn.	3.5	4/1/43	8,252	8,671	0.000%
Federal National Mortgage Assn.	3.5	4/1/43	18,912	19,839	0.001%
Federal National Mortgage Assn.	3	4/1/43	365,712	376,933	0.013%
Federal National Mortgage Assn.	3	4/1/43	156,566	161,373	0.006%
Federal National Mortgage Assn.	3.5	4/1/43	45,356	47,643	0.002%
Federal National Mortgage Assn.	4	4/1/44	98,694	105,433	0.004%
Federal National Mortgage Assn.	3	4/1/45	17,629	18,161	0.001%
Federal National Mortgage Assn.	3.5	4/1/49	143,877	150,802	0.005%
Federal National Mortgage Assn.	4.5	5/1/22	750	772	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	243,861	247,266	0.009%
Federal National Mortgage Assn.	6	5/1/36	22,031	25,359	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	9,621	10,860	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	12,273	14,079	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	10,569	12,173	0.000%
Federal National Mortgage Assn.	5	5/1/40	30,956	34,185	0.001%
Federal National Mortgage Assn.	6	5/1/42	13,600	15,655	0.001%
Federal National Mortgage Assn.	4	5/1/42	235,764	251,877	0.009%
Federal National Mortgage Assn.	3.5	5/1/42	132,742	139,436	0.005%
Federal National Mortgage Assn.	3	5/1/43	40,533	41,815	0.001%
Federal National Mortgage Assn.	3	5/1/43	73,489	75,745	0.003%
Federal National Mortgage Assn.	3.5	5/1/46	85,811	89,941	0.003%
Federal National Mortgage Assn.	4.5	5/1/48	332,385	359,902	0.012%
Federal National Mortgage Assn.	4.5	5/1/49	364,009	389,034	0.013%
Federal National Mortgage Assn.	6	6/1/21	3,042	3,089	0.000%
Federal National Mortgage Assn.	3	6/1/33	12,810	13,068	0.000%
Federal National Mortgage Assn.	5	6/1/35	4,548	5,022	0.000%
Federal National Mortgage Assn.	5	6/1/35	16,114	17,793	0.001%
Federal National Mortgage Assn.	5	6/1/35	2,419	2,671	0.000%
Federal National Mortgage Assn.	5	6/1/35	13,591	15,007	0.001%
Federal National Mortgage Assn.	6	6/1/36	1,127	1,298	0.000%
Federal National Mortgage Assn.	5.5	6/1/36	113,507	125,582	0.004%
Federal National Mortgage Assn.	5	6/1/41	10,936	12,062	0.000%
Federal National Mortgage Assn.	5	6/1/42	31,920	35,242	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	30,990	32,482	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	48,849	51,200	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	36,163	38,064	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	7,828	8,225	0.000%
Federal National Mortgage Assn.	3.5	6/1/43	148,362	155,503	0.005%
Federal National Mortgage Assn.	4	6/1/45	699,203	738,075	0.025%
Federal National Mortgage Assn.	3.5	6/1/46	193,411	205,194	0.007%
Federal National Mortgage Assn.	4	6/1/47	285,375	299,336	0.010%
Federal National Mortgage Assn.	3	6/1/47	96,348	99,360	0.003%
Federal National Mortgage Assn.	6.5	7/1/32	16,440	18,669	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	3,592	4,040	0.000%
Federal National Mortgage Assn.	5	7/1/34	37,549	41,466	0.001%
Federal National Mortgage Assn.	5	7/1/35	21,064	23,255	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	66,369	76,918	0.003%
Federal National Mortgage Assn.	5.5	7/1/36	23,249	26,285	0.001%
Federal National Mortgage Assn.	4.5	7/1/39	6,984	7,563	0.000%
Federal National Mortgage Assn.	5	7/1/41	27,998	30,857	0.001%
Federal National Mortgage Assn.	5	7/1/41	75,428	83,273	0.003%
Federal National Mortgage Assn.	3.5	7/1/42	290,577	304,612	0.010%
Federal National Mortgage Assn.	3.5	7/1/42	41,247	43,228	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	52,401	55,147	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	24,362	25,526	0.001%
Federal National Mortgage Assn.	3	7/1/43	16,305	16,814	0.001%
Federal National Mortgage Assn.	3	7/1/46	596,185	610,743	0.021%
Federal National Mortgage Assn.	6	8/1/22	576	579	0.000%
Federal National Mortgage Assn.	2.5	8/1/30	52,630	53,295	0.002%
Federal National Mortgage Assn.	3	8/1/32	72,405	74,139	0.003%

Federal National Mortgage Assn.	6	8/1/34	100,911	116,137	0.004%
Federal National Mortgage Assn.	6	8/1/37	105,941	121,889	0.004%
Federal National Mortgage Assn.	5.5	8/1/37	3,588	4,058	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,119	1,266	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	2,184	2,470	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	85,858	96,860	0.003%
Federal National Mortgage Assn.	5.5	8/1/37	3,933	4,449	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	20,426	23,103	0.001%
Federal National Mortgage Assn.	6.5	8/1/38	24,270	27,962	0.001%
Federal National Mortgage Assn.	6	8/1/38	14,680	16,869	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	7,164	7,756	0.000%
Federal National Mortgage Assn.	4	8/1/42	247,974	264,953	0.009%
Federal National Mortgage Assn.	3.5	8/1/42	82,152	86,104	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	23,052	24,204	0.001%
Federal National Mortgage Assn.	3	8/1/43	40,283	41,171	0.001%
Federal National Mortgage Assn.	3	8/1/43	74,128	76,357	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	21,829	22,915	0.001%
Federal National Mortgage Assn.	3	8/1/47	647,866	666,517	0.023%
Federal National Mortgage Assn.	3.5	8/1/47	126,515	132,426	0.005%
Federal National Mortgage Assn.	5	8/1/48	222,712	238,487	0.008%
Federal National Mortgage Assn.	4	8/1/49	1,616,933	1,680,097	0.058%
Federal National Mortgage Assn.	5.5	9/1/23	17,712	18,374	0.001%
Federal National Mortgage Assn.	5	9/1/23	556	574	0.000%
Federal National Mortgage Assn.	3	9/1/32	102,514	105,099	0.004%
Federal National Mortgage Assn.	3	9/1/32	18,793	19,250	0.001%
Federal National Mortgage Assn.	5.5	9/1/34	23,223	26,266	0.001%
Federal National Mortgage Assn.	5	9/1/35	6,087	6,722	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	30,228	34,183	0.001%
Federal National Mortgage Assn.	6	9/1/38	20,110	23,081	0.001%
Federal National Mortgage Assn.	5.5	9/1/38	23,545	26,632	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	17,272	18,703	0.001%
Federal National Mortgage Assn.	6	9/1/39	60,439	69,573	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	57,161	61,935	0.002%
Federal National Mortgage Assn.	4	9/1/41	172,101	183,867	0.006%
Federal National Mortgage Assn.	5.5	9/1/41	76,084	86,055	0.003%
Federal National Mortgage Assn.	4.5	9/1/42	27,080	29,329	0.001%
Federal National Mortgage Assn.	3.5	9/1/42	99,966	104,768	0.004%
Federal National Mortgage Assn.	3.5	9/1/43	123,291	129,534	0.004%
Federal National Mortgage Assn.	3.5	9/1/44	131,900	138,045	0.005%
Federal National Mortgage Assn.	3	9/1/44	17,125	17,640	0.001%
Federal National Mortgage Assn.	3.5	9/1/45	319,202	332,768	0.011%
Federal National Mortgage Assn.	4	9/1/45	26,387	27,841	0.001%
Federal National Mortgage Assn.	4	9/1/46	20,807	21,955	0.001%
Federal National Mortgage Assn.	3.5	9/1/47	711,367	735,266	0.025%
Federal Signal			5,700	186,618	0.006%
Ferrari			5,282	813,903	0.028%
Fidelity National Financial	4.5	8/15/28	205,000	219,288	0.008%
Fidelity National Information Services	0.75	5/21/23	100,000	111,334	0.004%
Fidelity National Information Services			124,261	16,496,890	0.568%
Fiesta Restaurant			26,216	273,171	0.009%
Fifth Third Bancorp			110,613	3,028,584	0.104%
First Bancshares			15,890	513,247	0.018%
FirstEnergy	3.9	7/15/27	500,000	530,790	0.018%
FirstEnergy Transmission	4.35	1/15/25	385,000	414,989	0.014%
First Industrial Realty, REIT			15,146	599,176	0.021%
FirstKey Mortgage Trust 2014-1	4.01	11/25/44	97,852	104,532	0.004%
FirstService			22,471	2,304,850	0.079%
Fiserv	0.38	7/1/23	100,000	110,007	0.004%
Fiserv	3.2	7/1/26	150,000	155,288	0.005%
Fiserv	1.13	7/1/27	280,000	316,946	0.011%
Fiserv			97,754	10,126,337	0.348%
Five9			17,909	962,430	0.033%
Five Below			2,000	252,200	0.009%
FleetCor Technologies			10,398	2,981,938	0.103%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	510,000	539,386	0.019%
Ford Motor Credit	3.81	10/12/21	200,000	201,691	0.007%
Ford Motor Credit	3.35	11/1/22	220,000	220,047	0.008%
Ford Motor Credit	5.09	1/7/21	225,000	230,549	0.008%
Fortive			953	858,908	0.030%
Fortive			46,198	3,167,335	0.109%
Fox	4.71	1/25/29	140,000	159,893	0.006%
Franco-Nevada			9,070	826,456	0.028%

Freddie Mac STACR 2019-HQA3	2.81	9/25/49	200,000	200,167	0.007%
Freddie Mac STACR Trust 2019-DNA3	4.07	7/25/49	315,000	316,059	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	3.87	10/25/27	170,373	171,481	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	10/25/29	712,648	714,974	0.025%
Freddie Mac Structured Agency Credit Risk debt Notes	4.62	12/25/27	205,230	206,208	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	4.02	12/25/28	81,590	81,805	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	2.82	12/25/29	97,838	97,863	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	90,000	87,294	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	3.37	3/25/29	192,211	193,039	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.12	3/25/30	380,000	379,544	0.013%
Freddie Mac Structured Agency Credit Risk debt Notes	4.87	4/25/28	86,765	87,615	0.003%
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	127,417	128,480	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	50,000	48,630	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	5.05	7/25/28	95,784	96,432	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	7/25/29	497,777	498,896	0.017%
Freddie Mac Structured Agency Credit Risk debt Notes	2.47	7/25/30	70,157	70,056	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	3.07	7/25/30	325,000	324,383	0.011%
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	275,000	274,716	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	4.22	9/25/24	123,987	125,613	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	3.12	9/25/30	295,000	294,735	0.010%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	180,000	188,892	0.007%
FREMF 2019-K736 Mortgage Trust	3.76	7/25/26	295,000	307,384	0.011%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/29	105,000	114,596	0.004%
Fresenius			83,072	3,886,177	0.134%
G1 therapeutics			4,663	106,223	0.004%
Galaxy XXIX CLO	3.56	11/15/26	250,000	247,705	0.009%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	154,692	155,877	0.005%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	600,207	605,404	0.021%
Galton Funding Mortgage Trust 2017-2	3.5	6/25/59	184,737	185,605	0.006%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	169,133	174,311	0.006%
Gam Holding			70,419	282,678	0.010%
Gardner denver Holdings			27,900	789,291	0.027%
GCP Applied Technologies			20,497	394,567	0.014%
GE			1,709,218	15,280,409	0.526%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	535,000	545,196	0.019%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	895,000	938,390	0.032%
General Electric	3.38	3/11/24	107,000	110,050	0.004%
General Electric	3.45	5/15/24	50,000	51,365	0.002%
General Electric	5	6/15/68	61,000	57,874	0.002%
General Motors Financial	4	10/6/26	100,000	100,884	0.003%
General Motors Financial	4.2	11/6/21	240,000	247,385	0.009%
General Motors Financial	5.1	1/17/24	170,000	182,605	0.006%
General Motors Financial	3.45	4/10/22	255,000	259,287	0.009%
General Motors Financial	4.35	4/9/25	95,000	98,818	0.003%
Gentherm			19,196	788,668	0.027%
Gibraltar Industries			26,062	1,197,288	0.041%
GlaxoSmithKline, ADR			133,300	5,689,244	0.196%
Global Blood Therapeutics			20,708	1,004,752	0.035%
Global Payments			71,014	11,291,226	0.389%
GLP Capital LP / GLP Financing II	5.25	6/1/25	75,000	82,767	0.003%
GLP Capital LP / GLP Financing II	3.35	9/1/24	60,000	60,366	0.002%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	135,000	135,093	0.005%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	90,000	90,397	0.003%
GN Store Nord			51,918	2,104,573	0.072%
Goldman Sachs	3.5	11/16/26	285,000	296,320	0.010%
Goldman Sachs	4.22	5/1/29	340,000	370,561	0.013%
Goldman Sachs	2.91	6/5/23	580,000	587,961	0.020%
Goldman Sachs			3,090	640,341	0.022%
Golub Capital Partners CLO 39B	3.43	10/20/28	345,000	344,383	0.012%
Government National Mortgage Assn.	5.5	10/15/38	25,860	29,355	0.001%
Government National Mortgage Assn.	5	10/15/39	22,596	25,374	0.001%
Government National Mortgage Assn.	8	10/20/25	75	81	0.000%
Government National Mortgage Assn.	4.5	10/20/40	105,675	115,634	0.004%
Government National Mortgage Assn.	3.5	10/20/44	22,595	23,733	0.001%
Government National Mortgage Assn.	5	10/20/47	22,768	24,448	0.001%
Government National Mortgage Assn.	4	10/20/48	303,964	316,107	0.011%
Government National Mortgage Assn.	4.5	11/20/39	8,391	9,141	0.000%
Government National Mortgage Assn.	4.5	11/20/40	145,415	159,105	0.005%
Government National Mortgage Assn.	4	11/20/42	65,861	70,236	0.002%
Government National Mortgage Assn.	4	11/20/47	297,318	310,429	0.011%

Government National Mortgage Assn.	5	11/20/47	99,398	106,720	0.004%
Government National Mortgage Assn.	5	11/20/48	279,870	296,106	0.010%
Government National Mortgage Assn.	4.5	1/1/35	127,000	132,735	0.005%
Government National Mortgage Assn.	4.5	1/1/36	128,000	133,660	0.005%
Government National Mortgage Assn.	4	1/1/40	305,000	317,194	0.011%
Government National Mortgage Assn.	4	1/1/40	615,000	639,408	0.022%
Government National Mortgage Assn.	3.5	1/1/41	1,190,000	1,232,394	0.042%
Government National Mortgage Assn.	3	1/1/42	145,000	148,809	0.005%
Government National Mortgage Assn.	3	1/1/42	70,000	71,775	0.002%
Government National Mortgage Assn.	5.5	1/20/36	67,620	75,904	0.003%
Government National Mortgage Assn.	3.5	1/20/46	17,008	17,871	0.001%
Government National Mortgage Assn.	4.5	1/20/47	106,918	114,675	0.004%
Government National Mortgage Assn.	5	1/20/48	113,494	121,584	0.004%
Government National Mortgage Assn.	4	1/20/48	20,492	21,469	0.001%
Government National Mortgage Assn.	5.5	1/20/49	51,604	54,493	0.002%
Government National Mortgage Assn.	3.5	1/20/49	518,080	537,817	0.019%
Government National Mortgage Assn.	5	12/15/39	77,294	86,864	0.003%
Government National Mortgage Assn.	6.5	12/20/33	684	790	0.000%
Government National Mortgage Assn.	6	12/20/38	34,359	39,557	0.001%
Government National Mortgage Assn.	5.5	12/20/39	12,627	14,088	0.000%
Government National Mortgage Assn.	3.5	12/20/42	80,486	85,490	0.003%
Government National Mortgage Assn.	3.5	12/20/45	127,291	133,431	0.005%
Government National Mortgage Assn.	5	12/20/47	271,674	291,663	0.010%
Government National Mortgage Assn.	5.5	12/20/48	65,108	69,607	0.002%
Government National Mortgage Assn.	5	2/15/40	30,113	33,839	0.001%
Government National Mortgage Assn.	5	2/15/40	30,113	33,839	0.001%
Government National Mortgage Assn.	4	2/20/44	193,103	205,877	0.007%
Government National Mortgage Assn.	3.5	2/20/45	48,051	50,477	0.002%
Government National Mortgage Assn.	3.5	2/20/46	190,007	199,585	0.007%
Government National Mortgage Assn.	3.5	2/20/46	168,041	176,511	0.006%
Government National Mortgage Assn.	3.5	2/20/48	422,248	443,052	0.015%
Government National Mortgage Assn.	3.5	2/20/48	235,127	246,723	0.008%
Government National Mortgage Assn.	6.5	3/15/26	1,164	1,288	0.000%
Government National Mortgage Assn.	4.5	3/20/41	15,563	17,026	0.001%
Government National Mortgage Assn.	3.5	3/20/43	104,496	110,308	0.004%
Government National Mortgage Assn.	3.5	3/20/46	267,982	280,236	0.010%
Government National Mortgage Assn.	5.5	3/20/49	138,860	148,455	0.005%
Government National Mortgage Assn.	8	4/15/22	793	795	0.000%
Government National Mortgage Assn.	5	4/20/40	16,555	18,314	0.001%
Government National Mortgage Assn.	3	4/20/46	81,385	83,949	0.003%
Government National Mortgage Assn.	3.5	4/20/46	199,378	208,566	0.007%
Government National Mortgage Assn.	4	4/20/47	190,577	199,628	0.007%
Government National Mortgage Assn.	3.5	4/20/48	115,210	121,940	0.004%
Government National Mortgage Assn.	4	4/20/49	49,076	51,043	0.002%
Government National Mortgage Assn.	4.5	4/20/49	1,023,017	1,070,242	0.037%
Government National Mortgage Assn.	4.5	5/20/40	26,493	28,986	0.001%
Government National Mortgage Assn.	3.5	5/20/45	16,331	17,160	0.001%
Government National Mortgage Assn.	3.5	5/20/45	37,294	39,186	0.001%
Government National Mortgage Assn.	3.5	5/20/46	159,259	166,333	0.006%
Government National Mortgage Assn.	3.5	5/20/46	17,966	18,878	0.001%
Government National Mortgage Assn.	3	5/20/46	18,441	18,940	0.001%
Government National Mortgage Assn.	3	5/20/46	20,875	21,590	0.001%
Government National Mortgage Assn.	4	5/20/47	595,479	623,846	0.021%
Government National Mortgage Assn.	5.5	5/20/48	315,806	338,727	0.012%
Government National Mortgage Assn.	5	5/20/48	53,864	58,291	0.002%
Government National Mortgage Assn.	5	6/15/40	27,671	31,087	0.001%
Government National Mortgage Assn.	5	6/20/40	31,327	34,650	0.001%
Government National Mortgage Assn.	3.5	6/20/43	122,568	130,188	0.004%
Government National Mortgage Assn.	3.5	6/20/43	156,559	165,288	0.006%
Government National Mortgage Assn.	5.5	6/20/44	97,356	109,023	0.004%
Government National Mortgage Assn.	3.5	6/20/46	74,835	78,099	0.003%
Government National Mortgage Assn.	3	6/20/46	47,750	49,237	0.002%
Government National Mortgage Assn.	5	6/20/47	64,045	68,780	0.002%
Government National Mortgage Assn.	4	6/20/48	126,461	131,515	0.005%
Government National Mortgage Assn.	4.5	6/20/48	138,699	145,470	0.005%
Government National Mortgage Assn.	5	6/20/48	68,832	74,473	0.003%
Government National Mortgage Assn.	3	7/15/43	9,049	9,316	0.000%
Government National Mortgage Assn.	5	7/20/39	12,558	13,892	0.000%
Government National Mortgage Assn.	3.5	7/20/42	136,213	144,680	0.005%
Government National Mortgage Assn.	4	7/20/42	69,729	74,358	0.003%
Government National Mortgage Assn.	3.5	7/20/46	31,537	32,901	0.001%
Government National Mortgage Assn.	3	7/20/46	973,164	1,003,569	0.035%

Government National Mortgage Assn.	3	7/20/46	19,802	20,482	0.001%
Government National Mortgage Assn.	3	7/20/46	39,086	40,371	0.001%
Government National Mortgage Assn.	3	7/20/46	35,122	36,257	0.001%
Government National Mortgage Assn.	3	7/20/46	57,609	59,431	0.002%
Government National Mortgage Assn.	3	7/20/46	16,085	16,614	0.001%
Government National Mortgage Assn.	3	7/20/46	77,727	80,282	0.003%
Government National Mortgage Assn.	5	7/20/47	43,638	46,854	0.002%
Government National Mortgage Assn.	3.5	7/20/47	554,381	576,350	0.020%
Government National Mortgage Assn.	5	7/20/48	24,591	26,601	0.001%
Government National Mortgage Assn.	5	8/20/40	23,072	25,507	0.001%
Government National Mortgage Assn.	5	8/20/41	55,250	61,039	0.002%
Government National Mortgage Assn.	3	8/20/45	182,613	189,459	0.007%
Government National Mortgage Assn.	3	8/20/46	21,312	21,980	0.001%
Government National Mortgage Assn.	3	8/20/46	27,797	28,698	0.001%
Government National Mortgage Assn.	3	8/20/46	27,886	28,846	0.001%
Government National Mortgage Assn.	5	8/20/47	73,436	78,863	0.003%
Government National Mortgage Assn.	5	9/15/39	17,179	19,282	0.001%
Government National Mortgage Assn.	3	9/15/42	183,007	188,404	0.006%
Government National Mortgage Assn.	4.5	9/15/45	52,299	56,966	0.002%
Government National Mortgage Assn.	4.5	9/20/40	60,536	66,235	0.002%
Government National Mortgage Assn.	4	9/20/42	7,928	8,454	0.000%
Government National Mortgage Assn.	3	9/20/46	17,486	18,032	0.001%
Government National Mortgage Assn.	3	9/20/46	20,315	20,972	0.001%
Government National Mortgage Assn.	5	9/20/47	251,686	270,236	0.009%
Government National Mortgage Association	3	11/20/47	147,707	152,002	0.005%
Government National Mortgage Association	4.5	12/20/39	23,264	750	0.000%
Government National Mortgage Association	3	12/20/47	181,563	187,804	0.006%
Government National Mortgage Association	4.5	2/20/39	1,938	28	0.000%
Government National Mortgage Association	4	2/20/43	37,800	4,952	0.000%
Government National Mortgage Association	3.5	4/20/39	58,427	2,639	0.000%
Government National Mortgage Association	4	5/20/37	110,784	6,715	0.000%
Government National Mortgage Association	3.5	5/20/43	52,629	8,916	0.000%
Government National Mortgage Association	2.34	9/20/48	137,911	137,499	0.005%
Graco			19,310	889,032	0.031%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	15,971	15,966	0.001%
Great Portland Estates			230,659	2,127,990	0.073%
Great Wolf Trust 2017-WOLF	3.13	9/15/34	210,000	209,933	0.007%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	200,000	212,990	0.007%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	33,352	33,244	0.001%
GS Mortgage Securities Corp Trust 2018-FBLU	2.98	11/15/35	225,000	224,998	0.008%
GS Mortgage Securities Corp Trust 2019-SOHO	3.33	6/15/36	355,000	355,219	0.012%
GS Mortgage Securities Trust 2019-GC40	3.16	7/10/52	465,000	490,965	0.017%
GS Mortgage Securities Trust 2019-GC42	2.75	9/1/52	350,000	357,837	0.012%
GTP Acquisition Partners I	2.35	6/15/20	365,000	364,842	0.013%
Halcyon Loan Advisors Funding 2014-3	3.38	10/22/25	140,896	140,908	0.005%
Hamamatsu Photonics KK			56,500	2,107,917	0.073%
Hanger			46,493	947,527	0.033%
Hanover Insurance Group			10,200	1,382,508	0.048%
Hardee s Funding	4.25	6/20/48	193,050	195,826	0.007%
Hardee s Funding	4.96	6/20/48	247,500	256,779	0.009%
Hawaiian Airlines			24,100	632,866	0.022%
Haynes International			17,225	617,344	0.021%
HCA Healthcare			9,693	1,167,231	0.040%
HCP	3.25	7/15/26	30,000	30,842	0.001%
HCP	3.5	7/15/29	35,000	36,317	0.001%
Healthcare Realty Trust	3.63	1/15/28	260,000	270,030	0.009%
Heathrow Funding	4.88	7/15/21	175,000	181,345	0.006%
Helios Technologies			10,174	412,759	0.014%
Heritage Commerce			44,330	521,099	0.018%
Heritage-Crystal Clean			20,100	532,650	0.018%
Heritage Financial Corp.			21,400	576,944	0.020%
Highwoods Realty	3.05	2/15/30	350,000	342,274	0.012%
Highwoods Realty	4.13	3/15/28	155,000	164,561	0.006%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	33,481	33,349	0.001%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	46,200	46,318	0.002%
Hilton Orlando Trust 2018-ORL	2.8	12/15/34	375,000	374,646	0.013%
Hilton Worldwide Holdings			35,027	3,261,364	0.112%
HMS Holdings			29,300	1,009,825	0.035%
Home Bancshares			84,100	1,580,660	0.054%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	252,598	254,554	0.009%
Homeward Opportunities Fund I Trust 2019-1	3.56	1/25/59	151,559	152,731	0.005%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	265,227	267,272	0.009%

Homeward Opportunities Fund I Trust 2019-2	2.7	9/25/59	553,364	552,639	0.019%
Homology Medicines			10,290	186,249	0.006%
Honda Motor			62,200	1,628,672	0.056%
Honeywell International			56,591	9,575,197	0.330%
Hope Bancorp			38,100	546,354	0.019%
HSBC Holdings	3.26	3/13/23	275,000	279,720	0.010%
HSBC Holdings	3.9	5/25/26	310,000	328,357	0.011%
Hudson Yards 2019-30HY Mortgage Trust	3.38	7/10/39	205,000	217,532	0.007%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	220,000	229,079	0.008%
Humana	3.85	10/1/24	190,000	199,273	0.007%
Huron Consulting Group			7,500	460,050	0.016%
Hutchison Whampoa International 14	3.63	10/31/24	600,000	626,394	0.022%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	175,000	175,878	0.006%
IAC/InterActiveCorp			14,988	3,266,934	0.112%
ICU Medical			3,829	611,108	0.021%
IGM Biosciences			4,350	77,213	0.003%
IHS Markit			13,758	920,135	0.032%
ImmunoGen			7,422	17,961	0.001%
Immunomedics			18,200	241,332	0.008%
Independence			624,649	2,717,396	0.094%
Independent Bank Group			21,150	1,112,702	0.038%
Independent Bank (MA)			5,882	439,091	0.015%
Indonesia Government International Bond	2.95	1/11/23	295,000	299,387	0.010%
Indonesia Government International Bond	3.7	1/8/22	795,000	817,794	0.028%
ING Groep			408,588	4,268,426	0.147%
Inphi			12,997	793,467	0.027%
Insmmed			33,938	598,666	0.021%
Intercontinental Exchange			180,438	16,649,014	0.573%
Intesa Sanpaolo			983,158	2,328,933	0.080%
InTown Hotel Portfolio Trust 2018-STAY	2.73	1/15/33	125,000	124,804	0.004%
InTown Hotel Portfolio Trust 2018-STAY	3.28	1/15/33	375,000	374,762	0.013%
Intuit			51,673	13,741,918	0.473%
Intuitive Surgical			17,798	9,609,674	0.331%
Investors Bancorp			58,800	667,968	0.023%
iRhythm Technologies			6,438	477,120	0.016%
Israel Chemicals	6.38	5/31/38	585,000	716,625	0.025%
Israel Government Bond - Fixed	5.5	1/31/42	2,600,000	1,244,883	0.043%
J2 Acquisition			50,674	499,139	0.017%
J2 Acquisition			39,216	10,784	0.000%
Jack In the Box Funding	3.98	8/25/49	260,000	264,394	0.009%
Jacobs Engineering Group			65,004	5,947,866	0.205%
Jagged Peak Energy			50,561	367,073	0.013%
JBG SMITH Properties, REIT			42,812	1,678,659	0.058%
Jimmy Johns Funding	3.61	7/30/47	53,900	54,304	0.002%
John Bean Technologies			19,147	1,903,786	0.066%
Johnson Matthey			89,120	3,347,411	0.115%
JPMBB Commercial Mortgage Securities Trust 2014-C19	4.24	4/15/47	125,000	133,822	0.005%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	65,000	69,208	0.002%
JPMBB Commercial Mortgage Securities Trust 2018-C8	4.9	6/15/51	165,000	183,237	0.006%
JPMorgan Chase	2.95	10/1/26	360,000	368,951	0.013%
JPMorgan Chase	3.54	5/1/28	120,000	126,572	0.004%
JPMorgan Chase	3.2	6/15/26	835,000	866,799	0.030%
JPMorgan Chase	3.9	7/15/25	65,000	69,897	0.002%
JPMorgan Chase			108,240	12,738,766	0.438%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.83	10/15/45	121,662	123,796	0.004%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2	3.06	8/15/49	165,000	169,095	0.006%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	80,000	85,591	0.003%
JP Morgan Mortgage Trust	3.5	2/25/50	180,000	182,214	0.006%
Kansas City Southern			6,124	814,553	0.028%
KazMunayGas National Co JSC	4.75	4/19/27	350,000	379,498	0.013%
Keane			24,900	150,894	0.005%
Kering			6,324	3,222,625	0.111%
Keysight Technologies	4.6	4/6/27	330,000	362,972	0.012%
Keysight Technologies			69,087	6,718,711	0.231%
Kilroy Realty	3.45	12/15/24	470,000	489,179	0.017%
Kimco Realty	3.3	2/1/25	120,000	123,497	0.004%
Kingfisher			1,089,454	2,768,710	0.095%
Kirin Holdings			93,600	1,991,792	0.069%
KLA			9,918	1,581,425	0.054%
Knight-Swift Transportation Holdings			23,324	846,661	0.029%
Knorr-Bremse			21,153	1,988,638	0.068%
Koninklijke Philips			214,581	9,915,622	0.341%

Kosmos Energy			21,068	131,464	0.005%
Kraft Heinz Foods	4.88	10/1/49	95,000	95,221	0.003%
Krystal Biotech			2,901	100,737	0.003%
KT			52,887	1,220,583	0.042%
L3Harris Technologies			25,197	5,257,102	0.181%
Lam Research			2,241	517,918	0.018%
Landstar System			6,300	709,254	0.024%
Largan Precision			15,000	2,145,615	0.074%
Las Vegas Sands	3.5	8/18/26	95,000	96,490	0.003%
Las Vegas Sands	3.2	8/8/24	65,000	66,221	0.002%
Lattice Semiconductor			112,924	2,064,815	0.071%
Legrand			32,688	2,331,868	0.080%
Liberty Oilfield Services			31,664	342,921	0.012%
Linde			51,789	10,032,565	0.345%
Littelfuse			4,400	780,164	0.027%
Live Oak Bancshares			24,356	440,844	0.015%
Lloyds Banking Group			5,135,942	3,404,703	0.117%
LM Ericsson			404,943	3,234,012	0.111%
L'Oreal			19,704	5,510,613	0.190%
Macquarie Group			44,518	3,946,174	0.136%
Madison Park Funding XXXIII	3.43	10/15/32	635,000	635,000	0.022%
Madison Park Funding XXXVII	3.6	7/15/32	250,000	250,154	0.009%
Madrigal Pharmaceuticals			791	68,200	0.002%
Magna International			88,300	4,709,039	0.162%
Magnetite XVIII	3.24	11/15/28	250,000	249,844	0.009%
Magnolia Oil & Gas			67,800	752,580	0.026%
Marriott			22,900	2,848,073	0.098%
Marsh & McLennan			91,128	9,117,356	0.314%
Marvell Technology Group			102,352	2,555,729	0.088%
MasterCard			79,275	21,528,712	0.741%
Match			8,543	610,312	0.021%
Matson			36,600	1,372,866	0.047%
Maxim Integrated Products			36,337	2,104,276	0.072%
McDonald's			54,188	11,634,705	0.400%
Medtronic			104,820	11,385,548	0.392%
Meggitt			642,298	5,010,544	0.172%
Melrose Industries			1,391,380	3,447,104	0.119%
Merck			113,591	9,562,090	0.329%
Meridian Bancorp			47,448	889,650	0.031%
Michaels			72,600	710,754	0.024%
Microchip Technology			5,785	537,484	0.018%
Micron Technology	4.19	2/15/27	185,000	190,088	0.007%
Micron Technology	4.66	2/15/30	25,000	26,000	0.001%
Micron Technology	4.64	2/6/24	380,000	403,750	0.014%
Micron Technology	4.98	2/6/26	200,000	215,500	0.007%
Micron Technology			192,466	8,247,168	0.284%
Microsoft			522,866	72,694,060	2.502%
Middlesex Water			10,130	658,045	0.023%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	46,456	46,526	0.002%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	140,508	140,947	0.005%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	287,597	293,326	0.010%
Minerals Technologies			10,300	546,827	0.019%
Mitsubishi Corporation			142,000	3,496,452	0.120%
Mitsubishi Electric			426,400	5,688,242	0.196%
Mitsubishi UFJ Financial			809,500	4,122,674	0.142%
Mitsubishi UFJ Lease & Finance			318,500	1,847,419	0.064%
Mitsui Fudosan			166,100	4,133,749	0.142%
Mitsui Mining & Smelting			47,200	1,126,785	0.039%
MKS Instruments			4,100	378,348	0.013%
mo Fisher Scientific	0.13	3/1/25	100,000	108,831	0.004%
mo Fisher Scientific	0.5	3/1/28	100,000	108,845	0.004%
Molina Healthcare			16,723	1,834,848	0.063%
Momenta Pharmaceuticals			19,426	251,761	0.009%
Moncler			86,160	3,071,046	0.106%
Monolithic Power Systems			3,245	505,019	0.017%
Monro			29,200	2,307,092	0.079%
Moody's			1,103	225,927	0.008%
Moog			6,800	551,616	0.019%
Morgan Stanley	3.75	2/25/23	530,000	554,638	0.019%
Morgan Stanley	4	7/23/25	570,000	614,473	0.021%
Morgan Stanley			50,950	2,174,037	0.075%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	125,000	131,934	0.005%



Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	55,000	59,488	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	175,000	189,057	0.007%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	215,000	221,570	0.008%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	25,000	26,982	0.001%
Morgan Stanley Capital I Trust 2017-ASHF	3.28	11/15/34	240,000	239,398	0.008%
Motorola Solutions			37,650	6,415,937	0.221%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	195,000	204,019	0.007%
MSCG Trust 2018-SELF	2.93	10/15/37	235,000	235,225	0.008%
Mueller Water Products			79,200	890,208	0.031%
Munich Re			24,261	6,266,589	0.216%
Murata Manufacturing			53,300	2,583,320	0.089%
MVW Owner Trust 2013-1	2.15	4/22/30	11,341	11,320	0.000%
MVW Owner Trust 2014-1	2.25	9/22/31	20,600	20,565	0.001%
MyoKardia			11,750	612,763	0.021%
National Bank of Canada			77,600	3,861,110	0.133%
National Grid			291,771	3,159,078	0.109%
National Instruments			36,854	1,547,499	0.053%
National Vision Holdings			8,951	215,451	0.007%
NAVER			11,768	1,543,553	0.053%
Navient Private Education Loan Trust 2017	2.88	12/16/58	100,000	101,443	0.003%
Navient Student Loan Trust 2018-2	2.4	3/25/67	585,838	584,863	0.020%
Nestle			174,304	18,904,064	0.651%
Netflix	4.63	5/15/29	290,000	351,239	0.012%
Netflix			28,501	7,627,438	0.262%
Neuberger Berman CLO XIX	3.45	7/15/27	625,000	609,953	0.021%
Neuberger Berman CLO XVI-S	3.15	1/15/28	325,000	324,429	0.011%
Neuberger Berman Loan Advisers CLO 29	3.43	10/19/31	250,000	248,666	0.009%
Nevro			9,039	777,083	0.027%
New Fortress Energy			19,937	359,464	0.012%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	274,394	278,596	0.010%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	278,259	282,081	0.010%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	222,620	225,496	0.008%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	91,669	92,850	0.003%
NextEra Energy			110,654	25,781,275	0.887%
Nextera Energy Partners			13,300	702,772	0.024%
Nike			20,205	1,897,654	0.065%
Nippon Telegraph & Telephone			210,000	10,047,182	0.346%
NiSource			187,711	5,616,313	0.193%
Nomad Foods			34,154	700,157	0.024%
Norfolk Southern			606	108,874	0.004%
Northern Star Resources			136,512	1,014,559	0.035%
Northrop Grumman			37,572	14,081,610	0.485%
Norwegian Cruise Line Holdings			1,716	88,837	0.003%
Novanta			19,168	1,566,409	0.054%
Novartis			121,108	10,510,604	0.362%
Novo Nordisk			49,801	2,573,527	0.089%
NRG Energy	3.75	6/15/24	35,000	35,978	0.001%
NRG Energy	4.45	6/15/29	115,000	119,888	0.004%
NuVasive			10,900	690,842	0.024%
NVIDIA			26,497	4,612,333	0.159%
NXP BV / NXP Funding	4.88	3/1/24	250,000	270,938	0.009%
NXP Semiconductors			109,914	11,993,816	0.413%
OBX 2019-EXP2 Trust	4	7/25/59	230,382	234,828	0.008%
Occidental Petroleum	2.9	8/15/24	485,000	487,632	0.017%
Occidental Petroleum	3.2	8/15/26	35,000	35,279	0.001%
Occidental Petroleum	4.4	8/15/49	175,000	178,929	0.006%
Octagon Investment Partners XXIII	3.15	7/15/27	250,000	249,113	0.009%
Odonate therapeutics			3,372	87,773	0.003%
Ollies Bargain Outlet Holdings			27,458	1,610,137	0.055%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	165,000	173,588	0.006%
Omron			45,300	2,496,260	0.086%
ONE Gas			23,550	2,263,391	0.078%
OneSpaWorld Holdings			26,000	403,780	0.014%
Orchard therapeutics, ADR			22,452	266,730	0.009%
Origin Bancorp			21,541	726,793	0.025%
Osisko Gold Royalties			37,100	344,719	0.012%
Otsuka Holdings			68,000	2,554,425	0.088%
OZLM VII	3.31	7/17/29	250,000	248,114	0.009%
OZLM VIII	3.47	10/17/29	370,000	369,044	0.013%
Pacific Gas & Electric	4	12/1/46	254,000	247,015	0.009%
Pacific Gas & Electric	3.95	12/1/47	306,000	296,820	0.010%
Pacific Premier Bancorp			19,500	608,205	0.021%

Packaging Corporation of America			60,735	6,443,984	0.222%
Pagerduty			1,732	48,929	0.002%
Pagerduty			10,085	270,656	0.009%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	355,000	355,167	0.012%
Palmer Square CLO 2015-1	4.4	5/21/29	250,000	249,475	0.009%
Panasonic			295,100	2,404,974	0.083%
Papa John's International			20,877	1,092,911	0.038%
Paramount, REIT			36,261	484,084	0.017%
Parsons			9,012	297,216	0.010%
Paycom Software			4,100	858,909	0.030%
PayPal Holdings			105,529	10,931,749	0.376%
PDF Solutions			30,269	395,616	0.014%
PennyMac Financial Services			36,051	1,095,229	0.038%
Penumbra			700	94,143	0.003%
PepsiCo			5,089	697,702	0.024%
Performance Food			27,614	1,270,520	0.044%
PerkinElmer	3.3	9/15/29	305,000	304,633	0.010%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	412,765	0.014%
Persimmon			100,165	2,671,405	0.092%
Pertamina Persero PT	6.45	5/30/44	450,000	580,986	0.020%
Peru LNG Srl	5.38	3/22/30	500,000	521,250	0.018%
Perusahaan Gas Negara	5.13	5/16/24	500,000	545,538	0.019%
Perusahaan Listrik Negara PT	5.45	5/21/28	500,000	576,698	0.020%
PG&E			19,115	191,150	0.007%
PGT Innovations			35,295	609,545	0.021%
Philip Morris International	3.38	8/15/29	80,000	83,919	0.003%
Philip Morris International			2,243	170,311	0.006%
PICC Property & Casualty			2,476,000	2,889,079	0.099%
Ping An Insurance			407,500	4,683,690	0.161%
Pinnacle Financial Partners			25,786	1,463,356	0.050%
Pioneer Natural Resources			15,241	1,916,861	0.066%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	55,000	55,031	0.002%
PNC Financial Services Group			4,423	619,928	0.021%
PNM Resources			45,800	2,385,264	0.082%
Pola Orbis Holdings			39,000	879,194	0.030%
PolyOne			15,800	515,870	0.018%
Post Holdings			16,500	1,746,360	0.060%
PPG Industries			6,384	756,568	0.026%
PRA Group			38,900	1,314,431	0.045%
Principia Biopharma			7,097	200,419	0.007%
Progressive			3,116	240,711	0.008%
Prologis, REIT			177,137	15,095,615	0.519%
Proofpoint			11,200	1,445,360	0.050%
ProSight Global			8,618	166,844	0.006%
Prosperity Bancshares			15,100	1,066,513	0.037%
Prudential			251,906	4,564,826	0.157%
Prysmian			111,585	2,396,023	0.082%
PS Business Parks, REIT			12,864	2,340,605	0.081%
PTC Therapeutics			7,600	257,032	0.009%
Public Storage, REIT			24,525	6,015,247	0.207%
Quaker Chemical			3,500	553,490	0.019%
Qualcomm			42,090	3,210,625	0.110%
Quanex Building Products			22,263	402,515	0.014%
Quidel			22,825	1,400,314	0.048%
QVC	5.13	7/2/22	545,000	572,240	0.020%
Radian			34,300	783,412	0.027%
Radius Health			38,520	991,890	0.034%
Reata Pharmaceuticals			3,800	305,102	0.010%
Recruit Holdings			113,300	3,461,711	0.119%
Redfin			15,813	266,291	0.009%
Red Robin Gourmet Burgers			17,193	571,839	0.020%
Regency Centers	3.6	2/1/27	160,000	168,608	0.006%
Regency Centers	4.13	3/15/28	85,000	92,335	0.003%
Regency Centers, REIT			9,240	642,088	0.022%
REI - SECURITY LENDING COLLATERAL			1,228,482	12,284,819	0.423%
Renesas Electronics			195,200	1,279,187	0.044%
Rentokil Initial			227,543	1,308,237	0.045%
Republic of South Africa Government International Bond	6.25	3/8/41	195,000	214,387	0.007%
Republic of South Africa Government International Bond	5.38	7/24/44	215,000	211,688	0.007%
Republic of South Africa Government International Bond	5.65	9/27/47	215,000	215,077	0.007%
Republic Services			10,500	908,775	0.031%
Restaurant Brands International			27,348	1,945,537	0.067%

RETL 2019-RVP	3.18	3/15/36	110,923	110,992	0.004%
Rev			18,143	207,374	0.007%
Rexford Industrial Realty, REIT			29,400	1,294,188	0.045%
Reynolds American	4.45	6/12/25	175,000	186,218	0.006%
Reynolds American	5.85	8/15/45	130,000	143,865	0.005%
RH			2,418	413,067	0.014%
Rio Tinto			23,306	1,459,771	0.050%
Roche Holding			37,557	10,935,274	0.376%
Roper Technologies	2.35	9/15/24	65,000	65,102	0.002%
Roper Technologies	2.95	9/15/29	105,000	105,520	0.004%
Roper Technologies			28,838	10,283,631	0.354%
Ross Stores			82,839	9,099,864	0.313%
Royal Bank Of Scotland	6.13	12/15/22	100,000	108,104	0.004%
Royal Bank Of Scotland	3.5	5/15/23	245,000	248,272	0.009%
Royal Bank Of Scotland	5.13	5/28/24	100,000	106,365	0.004%
Royal Caribbean Cruises			23,649	2,561,896	0.088%
Royal Dutch Shell, ADR			93,200	5,582,680	0.192%
Rsa Insurance			309,895	2,033,242	0.070%
Sabine Pass Liquefaction	5	3/15/27	545,000	598,819	0.021%
SACI Falabella	4.38	1/27/25	500,000	530,546	0.018%
Safety Insurance Group			7,058	715,187	0.025%
SAGE Therapeutics			12,271	1,721,499	0.059%
Salesforce.com			84,312	12,515,273	0.431%
Samsonite International			771,900	1,635,285	0.056%
Samsung Electronics			165,922	6,793,522	0.234%
Sanderson Farms			8,500	1,286,305	0.044%
Sanofi			74,020	6,856,705	0.236%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	625,000	626,692	0.022%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	29,038	29,066	0.001%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	120,000	121,247	0.004%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	325,000	327,149	0.011%
Sarepta Therapeutics			1,700	128,044	0.004%
SASOL Financing USA	5.88	3/27/24	475,000	513,512	0.018%
Saudi Arabian Oil	3.5	4/16/29	550,000	574,524	0.020%
Saudi Arabian Oil	4.38	4/16/49	200,000	218,975	0.008%
SBA Tower Trust	3.87	10/8/24	290,000	300,290	0.010%
SBA Tower Trust	2.84	1/15/25	340,000	340,452	0.012%
SBA Tower Trust	3.45	3/15/23	125,000	128,529	0.004%
SBA Tower Trust	3.17	4/15/22	280,000	283,863	0.010%
Scentre			780,922	2,071,827	0.071%
Schneider National			26,249	570,128	0.020%
Scholar Rock Holding			3,757	33,625	0.001%
Seacoast Banking			44,209	1,118,930	0.039%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	60,000	58,376	0.002%
Seattle Genetics			5,630	480,802	0.017%
Selective Insurance			27,560	2,072,236	0.071%
Sempra Energy			11,740	1,387,633	0.048%
Sempra Energy	3.8	2/1/38	160,000	163,818	0.006%
Sempra Energy	4	2/1/48	95,000	100,351	0.003%
Sempra Energy	3.25	6/15/27	90,000	92,201	0.003%
Sempra Energy			6,054	708,301	0.024%
Sempra Energy			122,744	18,118,242	0.623%
Semtech			2,300	111,803	0.004%
Sequoia Mortgage Trust 2013-4	3.49	4/25/43	319,762	327,046	0.011%
Sequoia Mortgage Trust 2017-5	3.87	8/25/47	123,460	129,339	0.004%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	220,471	224,132	0.008%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	70,816	71,971	0.002%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	205,760	210,799	0.007%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	204,194	209,671	0.007%
ServiceNow			48,058	12,199,523	0.420%
Seven Generations Energy			60,600	385,139	0.013%
Seven & i Holdings			111,900	4,288,599	0.148%
Sherwin-Williams			3,218	1,769,482	0.061%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	90,000	92,678	0.003%
Siemens			84,887	9,086,777	0.313%
Siemens Healthineers			69,398	2,728,889	0.094%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	34,935	34,891	0.001%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	14,510	14,501	0.000%
Sigma Alimentos SA de CV	4.13	5/2/26	450,000	466,317	0.016%
Simply Good Foods			29,512	855,553	0.029%
Simpson Manufacturing			11,800	818,566	0.028%
SiteOne Landscape Supply			28,110	2,080,702	0.072%

SJW			15,758	1,076,114	0.037%
Sky	3.75	9/16/24	345,000	369,209	0.013%
Skyline Champion			27,657	832,199	0.029%
SLIde 2018-FUN	4.33	6/15/31	223,826	225,503	0.008%
SLM Corporation			33,900	299,168	0.010%
SLM Student Loan Trust 2008-1	2.93	1/25/22	325,727	320,787	0.011%
SLM Student Loan Trust 2008-5	3.98	7/25/23	111,178	112,245	0.004%
SLM Student Loan Trust 2008-9	3.78	4/25/23	107,426	108,060	0.004%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	76,520	76,446	0.003%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	210,000	218,019	0.008%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	245,000	258,056	0.009%
Smb Private Education Loan Trust 2015	2.98	7/15/27	96,142	96,911	0.003%
Smb Private Education Loan Trust 2015	3.98	8/16/32	240,000	246,865	0.008%
Smb Private Education Loan Trust 2016	2.43	2/17/32	555,290	557,156	0.019%
Smb Private Education Loan Trust 2016	2.7	5/15/31	64,453	65,002	0.002%
Smb Private Education Loan Trust 2016	2.34	9/15/34	284,248	284,543	0.010%
Smb Private Education Loan Trust 2017	2.82	10/15/35	569,920	577,037	0.020%
Smb Private Education Loan Trust 2018	3.63	11/15/35	260,000	270,810	0.009%
Smb Private Education Loan Trust 2018	3.6	1/15/37	225,000	232,845	0.008%
Smb Private Education Loan Trust 2018	2.75	1/15/37	100,000	99,511	0.003%
SMC			5,500	2,364,054	0.081%
SOFTBANK GROUP CORP			50,800	2,004,589	0.069%
Solvay Finance America	4.45	12/3/25	250,000	268,363	0.009%
Sony			43,500	2,571,206	0.088%
South32			835,140	1,472,931	0.051%
Southern	3.25	7/1/26	260,000	267,755	0.009%
Southern			53,761	2,861,631	0.098%
Southern Company			147,266	9,096,621	0.313%
South State			10,366	780,560	0.027%
Southwest Gas Holdings			24,643	2,243,499	0.077%
S&P Global			14,686	3,597,776	0.124%
Splunk			38,262	4,509,559	0.155%
SS&C Technologies Holdings			39,298	2,026,598	0.070%
STACR Trust 2018-DNA2	2.82	12/25/30	329,142	329,444	0.011%
STACR Trust 2018-DNA2	4.17	12/25/30	215,000	216,826	0.007%
STACR Trust 2018-DNA3	2.77	9/25/48	69,085	69,144	0.002%
STACR Trust 2018-HRP2	2.87	2/25/47	60,197	60,206	0.002%
STACR Trust 2018-HRP2	3.27	2/25/47	260,000	260,739	0.009%
Standard Chartered			296,680	2,490,298	0.086%
Stanley Electric			91,500	2,437,147	0.084%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	182,160	185,615	0.006%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	258,183	258,715	0.009%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	215,152	215,595	0.007%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	192,493	194,695	0.007%
State Auto Financial			13,500	437,265	0.015%
State Grid Overseas Investment 2016	3.75	5/2/23	250,000	262,325	0.009%
Stericycle			4,600	234,278	0.008%
STERIS			2,600	375,674	0.013%
Sterling Bancorp Inc/MI			30,612	298,773	0.010%
StoneCo			29,881	1,039,261	0.036%
Stora Enso			280,945	3,380,958	0.116%
Storebrand			455,492	2,879,544	0.099%
Strategic Education			900	122,292	0.004%
Stroeer SE & Co KGaA			28,859	2,197,319	0.076%
Stryker			90,389	19,551,141	0.673%
Sumitomo Corporation			367,000	5,745,554	0.198%
Sumitomo Mitsui Trust Holdings			70,158	2,540,556	0.087%
Sumitomo Rubber Industries			108,100	1,287,252	0.044%
Sun Life Financial			122,793	5,490,627	0.189%
Suzuki Motor			65,300	2,781,737	0.096%
Svenska Handelsbanken			457,338	4,278,434	0.147%
Symphony CLO XVII	3.18	4/15/28	485,000	482,700	0.017%
Synchrony Card Funding	2.34	6/15/25	230,000	231,894	0.008%
Synchrony Financial	4.38	3/19/24	80,000	84,840	0.003%
Synchrony Financial	4.25	8/15/24	45,000	47,482	0.002%
Synchrony Financial	3.7	8/4/26	35,000	35,679	0.001%
Syngenta Finance	3.93	4/23/21	395,000	402,017	0.014%
Synopsys			50,871	6,982,045	0.240%
Taco Bell Funding	4.32	11/25/48	327,525	339,237	0.012%
Taiwan Semiconductor Manufacturing			898,759	7,982,361	0.275%
Takeda Pharmaceutical, ADR			76,779	1,320,599	0.045%
Targa Resources			42,589	1,710,800	0.059%

TC Energy			218,997	11,341,855	0.390%
TD Ameritrade Holding			129,461	6,045,829	0.208%
Team			31,400	566,770	0.020%
TechnoPro Holdings			24,900	1,485,859	0.051%
TE Connectivity			41,660	3,881,879	0.134%
Telecom Italia			2,574,193	1,408,086	0.048%
Teledyne Technologies			9,310	2,997,727	0.103%
Teleflex			9,782	3,323,435	0.114%
Telefonica Deutschland Holding			887,214	2,473,289	0.085%
Telstra			222,233	526,796	0.018%
Tempur Sealy International			19,700	1,520,840	0.052%
Tencent Holdings	3.8	2/11/25	1,000,000	1,055,084	0.036%
Tencent Holdings			395,800	16,555,495	0.570%
Texas Capital Bancshares			7,760	424,084	0.015%
Texas Instruments			55,802	7,211,850	0.248%
Therapeutics MD			177,983	646,078	0.022%
Thermo Fisher Scientific			79,471	23,147,518	0.797%
Thermon Group Holdings			14,200	326,316	0.011%
THK			125,400	3,322,247	0.114%
TJX			4,961	276,526	0.010%
Tokio Marine Holdings			103,200	5,536,384	0.191%
Tokyo Electron			18,500	3,554,290	0.122%
Toro			20,820	1,526,106	0.053%
Tosoh			31,800	423,635	0.015%
Total			149,998	7,809,934	0.269%
Total, ADR			40,113	2,085,876	0.072%
Towd Point Mortgage Trust 2015-3	3	3/25/54	49,082	49,216	0.002%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	150,000	154,207	0.005%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	72,268	72,230	0.002%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	50,682	50,859	0.002%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	61,131	61,228	0.002%
Towd Point Mortgage Trust 2016-1	3	2/25/55	86,633	86,491	0.003%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	156,542	157,157	0.005%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	82,227	81,738	0.003%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	55,351	55,855	0.002%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	56,160	56,586	0.002%
Towd Point Mortgage Trust 2017-5	2.62	2/25/57	88,200	87,861	0.003%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	563,743	574,037	0.020%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	242,033	250,944	0.009%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	275,382	279,291	0.010%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	226,407	228,346	0.008%
Towne Bank/Portsmouth VA			25,500	709,028	0.024%
Toyota Motor			106,100	7,125,699	0.245%
Transcontinental Gas Pipe Line	4	3/15/28	90,000	95,478	0.003%
Transcontinental Gas Pipe Line	4.6	3/15/48	130,000	141,671	0.005%
Transurban Finance Co Pty	4.13	2/2/26	55,000	58,409	0.002%
Transurban Finance Co Pty	3.38	3/22/27	255,000	259,078	0.009%
TreeHouse Foods			28,280	1,568,126	0.054%
Tricida			6,500	200,655	0.007%
Trinity Acquisition	4.4	3/15/26	195,000	210,986	0.007%
Trinity Acquisition	3.5	9/15/21	70,000	71,237	0.002%
Tri Pointe			69,754	1,049,100	0.036%
TRP Inflation Protected Bond - I			470	5,730	0.000%
TRP Inst Emerging Markets Bd - Inst			4,690,381	39,727,528	1.367%
TRP Inst Emerging Markets Eq - Inst			4,443,552	170,943,437	5.883%
TRP Inst Floating Rate - Inst			1,529,124	15,046,582	0.518%
TRP Institutional High Yield - Inst			3,714,519	32,687,771	1.125%
TRP International Bond (USD Hgd) - I			6,818,787	69,551,631	2.393%
TRP Real Assets - I			4,697,198	53,360,168	1.836%
TRP Treasury Reserve	2.04		12,871,354	12,871,354	0.443%
TRP US Treasury Long-Term - I			4,739,506	68,011,918	2.340%
Tucows			5,277	285,802	0.010%
Tuesday Morning			76,400	119,948	0.004%
Turning Point therapeutics			4,898	184,165	0.006%
Tyson Foods			292,173	25,167,782	0.866%
Ubs Group Funding Switzerland	2.86	8/15/23	345,000	348,732	0.012%
Ulta Beauty			4,581	1,148,228	0.040%
Ultragenyx Pharmaceutical			12,489	534,279	0.018%
Umicore			76,862	2,904,106	0.100%
Unibail-Rodamco-Westfield			12,871	1,876,333	0.065%
Unilever			213,265	12,817,578	0.441%
Union Pacific			6,646	1,076,519	0.037%

United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	50,000	49,860	0.002%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	80,000	79,615	0.003%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	85,000	85,164	0.003%
United Airlines Holdings			41,562	3,674,496	0.126%
Unitedhealth	4.45	12/15/48	205,000	241,637	0.008%
UnitedHealth Group			46,013	9,999,545	0.344%
United Overseas Bank			206,100	3,830,371	0.132%
UPS			100,368	12,026,094	0.414%
USAA Auto Owner Trust 2016-1	1.82	10/15/23	255,000	254,970	0.009%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	202,159	218,324	0.008%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	85,912	90,386	0.003%
U.S. Bancorp			41,138	2,276,577	0.078%
U.S. Physical Therapy			6,783	885,521	0.030%
U.S. Treasury Bonds	4.25	11/15/40	325,000	451,344	0.016%
U.S. Treasury Bonds	2.75	2/15/28	190,000	206,298	0.007%
U.S. Treasury Bonds	5.38	2/15/31	295,000	406,731	0.014%
U.S. Treasury Bonds	3.13	2/15/43	735,000	877,291	0.030%
U.S. Treasury Bonds	2.5	2/15/46	885,000	953,588	0.033%
U.S. Treasury Bonds	3	2/15/48	600,000	712,875	0.025%
U.S. Treasury Bonds	3	2/15/49	3,000,000	3,579,844	0.123%
U.S. Treasury Bonds	2.88	5/15/49	2,020,000	2,358,034	0.081%
U.S. Treasury Bonds	3	8/15/48	880,000	1,047,475	0.036%
U.S. Treasury Notes	2.88	10/31/23	11,390,000	11,975,517	0.412%
U.S. Treasury Notes	2.88	11/30/23	685,000	720,963	0.025%
U.S. Treasury Notes	2.5	2/15/22	700,000	714,109	0.025%
U.S. Treasury Notes	2.13	5/31/21	1,680,000	1,691,288	0.058%
U.S. Treasury Notes	1.63	6/30/21	6,840,000	6,831,450	0.235%
U.S. Treasury Notes	1.75	6/30/22	1,950,000	1,958,836	0.067%
U.S. Treasury Notes	1.75	7/31/21	7,300,000	7,310,266	0.252%
Valmont Industries			7,831	1,084,124	0.037%
Vanke Real Estate Hong Kong	5.35	3/11/24	500,000	542,232	0.019%
Veeva Systems			1,595	243,541	0.008%
Ventas Realty	3	1/15/30	260,000	257,581	0.009%
Ventas, REIT			74,622	5,449,645	0.188%
Vereit Operating Partnership	4.6	2/6/24	385,000	413,547	0.014%
Vereit Operating Partnership	4.88	6/1/26	50,000	55,464	0.002%
Vereit Operating Partnership	3.95	8/15/27	535,000	563,725	0.019%
Verizon Communications	4.75	11/1/41	55,000	65,360	0.002%
Verizon Communications	4.67	3/15/55	79,000	94,518	0.003%
Verizon Communications	5.01	4/15/49	310,000	386,998	0.013%
Verizon Communications	4.86	8/21/46	825,000	1,003,380	0.035%
Verizon Owner Trust 2018-1	3.2	9/20/22	195,000	198,118	0.007%
Vertex Pharmaceuticals			57,070	9,668,799	0.333%
Verus Securitization Trust 2018-2	3.68	6/1/58	160,220	161,058	0.006%
Verus Securitization Trust 2018-3	4.11	10/25/58	256,116	258,935	0.009%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	64,685	64,940	0.002%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	263,995	269,056	0.009%
Verus Securitization Trust 2019-1	3.84	2/25/59	305,859	309,229	0.011%
Verus Securitization Trust 2019-2	3.45	4/25/59	460,713	463,304	0.016%
Verus Securitization Trust 2019-3	3.04	7/25/59	155,714	155,747	0.005%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	218,786	220,594	0.008%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	297,672	298,465	0.010%
V. F.			20,264	1,803,293	0.062%
Visa			141,501	24,339,587	0.838%
Visteon			11,173	922,219	0.032%
Vistra Operations	3.55	7/15/24	105,000	105,919	0.004%
Vistra Operations	4.3	7/15/29	150,000	153,750	0.005%
VMware			18,658	2,799,819	0.096%
Vodafone	4.13	5/30/25	230,000	248,584	0.009%
Vodafone	4.38	5/30/28	435,000	479,475	0.016%
Vodafone	5.25	5/30/48	295,000	341,651	0.012%
Vodafone	4.88	6/19/49	270,000	300,950	0.010%
Vodafone, ADR			251,818	5,013,696	0.173%
Volkswagen Bank GmbH	1.88	1/31/24	100,000	114,746	0.004%
Volkswagen Bank GmbH	2.5	7/31/26	100,000	119,686	0.004%
Volkswagen Group of America Finance	2.85	9/26/24	250,000	251,310	0.009%
Volkswagen Group of America Finance	3.2	9/26/26	380,000	382,551	0.013%
Volkswagen Leasing GmbH	1.63	8/15/25	110,000	125,295	0.004%
Wal-Mart			57,800	6,859,704	0.236%
Waste Connections			31,512	2,899,104	0.100%
WaVe Life Sciences			2,440	50,093	0.002%
Webster Financial			14,827	694,941	0.024%

Welcia Holdings				33,300	1,682,935	0.058%
WellCare Health Plans				11,416	2,958,685	0.102%
Wells Fargo				411,022	20,731,950	0.713%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.37	6/15/48	460,000	486,031	0.017%	
Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	105,000	108,833	0.004%	
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.39	7/15/58	40,000	41,719	0.001%	
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	370,000	380,186	0.013%	
Wells Fargo Commercial Mortgage Trust 2017-C38	3.92	7/15/50	425,000	455,461	0.016%	
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	615,000	661,983	0.023%	
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	510,000	543,572	0.019%	
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	365,000	364,373	0.013%	
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.79	9/15/31	105,000	104,816	0.004%	
Western Alliance Bancorp				33,870	1,560,730	0.054%
West Fraser Timber				27,600	1,104,125	0.038%
Westlake Chemical	1.63	7/17/29	100,000	111,521	0.004%	
WFRBS Commercial Mortgage Trust 2014-C19	4.1	3/15/47	190,000	204,541	0.007%	
WFRBS Commercial Mortgage Trust 2014-C19	4.27	3/15/47	165,000	177,768	0.006%	
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	48,000	51,807	0.002%	
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	230,000	245,867	0.008%	
Williams	3.9	1/15/25	100,000	104,681	0.004%	
Williams	4.85	3/1/48	115,000	122,744	0.004%	
Williams	4.3	3/4/24	10,000	10,616	0.000%	
Williams	4.55	6/24/24	335,000	359,435	0.012%	
Williams	4	9/15/25	495,000	521,363	0.018%	
Willis North America	3.6	5/15/24	270,000	279,658	0.010%	
Willis Towers Watson				69,792	13,467,762	0.463%
Wilmar International				988,600	2,668,211	0.092%
Wingstop				2,600	226,928	0.008%
Woodside Finance	3.7	3/15/28	515,000	529,575	0.018%	
Woodside Finance	3.65	3/5/25	240,000	247,714	0.009%	
Woodside Finance	3.7	9/15/26	195,000	201,239	0.007%	
Workday				40,576	6,896,297	0.237%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	230,000	247,828	0.009%	
WorleyParsons				262,571	2,303,488	0.079%
WPP				305,725	3,828,073	0.132%
WPP Finance 2010	3.75	9/19/24	530,000	550,791	0.019%	
Wright Medical				18,823	388,318	0.013%
WSFS Financial				12,859	567,082	0.020%
Wynn Resorts				1,053	114,482	0.004%
Xencor				18,462	622,723	0.021%
Xilinx				1,957	187,676	0.006%
Xylem				478	38,058	0.001%
Yahoo! Japan				454,400	1,280,220	0.044%
Yum! Brands				25,589	2,902,560	0.100%
YY, ADR				34,295	1,928,408	0.066%
Zalando				43,055	1,965,864	0.068%
Zendesk				15,500	1,129,640	0.039%
Zimmer Biomet Holdings				23,571	3,235,591	0.111%
Zoetis				3,586	446,780	0.015%
Zoom Video Communications				1,521	115,900	0.004%
Zurich Insurance Group				13,302	5,094,774	0.175%
Zynga				182,700	1,063,314	0.037%
Miscellaneous Securities ‡					11,672,184	
<b>Total Investments in Securities</b>					<b>2,930,957,194</b>	

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

<b>Forwards Contracts</b>	<b>Currency Bought</b>	<b>Receive</b>	<b>Currency Sold</b>	<b>Deliver</b>	<b>Settlement</b>	<b>Unrealized G/L</b>	<b>% of Net Assets</b>
BARCLAYS	KRW	1,267,612,000	USD	(1,078,332)	10/11/2019	(19,170)	-0.001%
BARCLAYS	USD	485,343	CZK	(11,300,000)	10/18/2019	7,747	0.000%
BARCLAYS	USD	75,927	ILS	(266,000)	11/12/2019	(768)	0.000%
BARCLAYS	USD	218,473	EUR	(198,053)	11/22/2019	1,757	0.000%
BNP PARIBAS SECURITIES CORP	USD	757,753	EUR	(678,000)	11/22/2019	15,861	0.001%
BANK OF AMERICA	USD	112,126	ILS	(399,000)	10/10/2019	(2,715)	0.000%
BANK OF AMERICA	USD	192,897	ILS	(686,000)	10/10/2019	(4,548)	0.000%
BANK OF AMERICA	USD	531,987	KRW	(627,000,000)	10/11/2019	8,093	0.000%
BANK OF AMERICA	CZK	11,300,000	USD	(498,302)	10/18/2019	(20,706)	-0.001%
BANK OF AMERICA	USD	75,954	ILS	(266,000)	11/12/2019	(741)	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	76,084	ILS	(266,000)	11/12/2019	(611)	0.000%
JP MORGAN CHASE BANK	PLN	1,805,000	USD	(477,795)	11/15/2019	(27,406)	-0.001%
JP MORGAN CHASE BANK	USD	464,912	PLN	(1,805,000)	11/15/2019	14,523	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	112,176	ILS	(399,000)	10/10/2019	(2,664)	0.000%

CITIBANK N A	USD	223,368	ILS	(780,000)	01/14/2020	(2,328)	0.000%
CITIBANK N A	USD	134,880	ILS	(471,000)	01/14/2020	(1,406)	0.000%
CITIBANK N A	USD	134,880	ILS	(471,000)	01/14/2020	(1,406)	0.000%
CITIBANK N A	USD	134,880	ILS	(471,000)	01/14/2020	(1,406)	0.000%
CITIBANK N A	ILS	470,000	USD	(133,907)	10/10/2019	1,369	0.000%
CITIBANK N A	ILS	471,000	USD	(134,192)	10/10/2019	1,372	0.000%
CITIBANK N A	ILS	471,000	USD	(134,192)	10/10/2019	1,372	0.000%
CITIBANK N A	ILS	471,000	USD	(134,192)	10/10/2019	1,372	0.000%
CITIBANK N A	USD	314,524	KRW	(370,374,000)	10/11/2019	5,055	0.000%
CITIBANK N A	USD	75,853	ILS	(266,000)	11/12/2019	(843)	0.000%
CITIBANK N A	USD	111,115	EUR	(99,833)	11/22/2019	1,875	0.000%
CREDIT SUISSE FIRST BOSTON	COP	983,165,000	USD	(305,967)	11/08/2019	(23,962)	-0.001%
GOLDMAN SACHS & CO	USD	294,114	COP	(983,165,000)	11/08/2019	12,109	0.000%
GOLDMAN SACHS & CO	USD	75,978	ILS	(266,000)	11/12/2019	(717)	0.000%
GOLDMAN SACHS & CO	USD	642,471	EUR	(575,000)	11/22/2019	13,285	0.000%
HSBC SECURITIES INC	USD	-	NZD	-	09/30/2019	-	0.000%
HSBC SECURITIES INC	USD	112,076	ILS	(399,000)	10/10/2019	(2,765)	0.000%
HSBC SECURITIES INC	USD	320,670	KRW	(370,374,000)	10/11/2019	11,202	0.000%
HSBC SECURITIES INC	USD	318,158	KRW	(370,374,000)	10/11/2019	8,689	0.000%
HSBC SECURITIES INC	USD	76,144	ILS	(266,000)	11/12/2019	(552)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	-	NZD	-	09/30/2019	-	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	995,000	USD	(238,930)	10/02/2019	508	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	995,000	USD	(262,949)	10/02/2019	(23,512)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	259,540	BRL	(995,000)	10/02/2019	20,103	0.001%
MORGAN STANLEY & COMPANY LLC	USD	238,930	BRL	(995,000)	10/02/2019	(508)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	314,784	KRW	(370,375,000)	10/11/2019	5,315	0.000%
MORGAN STANLEY & COMPANY LLC	USD	317,101	KRW	(370,374,000)	10/11/2019	7,632	0.000%
MORGAN STANLEY & COMPANY LLC	USD	75,313	ILS	(263,768)	11/12/2019	(739)	0.000%
STATE STREET GLOBAL MARKETS LLC	KRW	1,211,259,000	USD	(1,028,704)	10/11/2019	(16,628)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	642,649	EUR	(575,000)	11/22/2019	13,463	0.000%
UBS SECURITIES LLC	USD	75,954	ILS	(266,000)	11/12/2019	(741)	0.000%
UBS SECURITIES LLC	EUR	136,341	USD	(151,200)	11/22/2019	(2,011)	0.000%

Total Forward Currency Exchange Contracts

(6,150)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 11/19 C2975	2,975.00	11/15/2019	(74,100)	(4,683,120)	(0.161%)

Total Options

(4,683,120)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	47,500	1,015	0.000%
COLOMBIA CDS 12/20/2024	(500,000)	1,577	0.000%
COLOMBIA CDS 12/20/2024	(150,000)	473	0.000%
COLOMBIA CDS 12/20/2024	(300,000)	946	0.000%
COLOMBIA CDS 12/20/2024	(945,000)	2,980	0.000%
COLOMBIA CDS 12/20/2024	(1,085,000)	3,421	0.000%
COLOMBIA CDS 12/20/2024	(145,000)	457	0.000%
COLOMBIA CDS 12/20/2024	(175,000)	552	0.000%
COLOMBIA CDS 12/20/2024	(1,000,000)	3,153	0.000%
COLOMBIA CDS 12/20/2024	(795,000)	2,507	0.000%
COLOMBIA CDS 12/20/2024	(360,000)	1,135	0.000%
COLOMBIA CDS 12/20/2024	(370,000)	1,167	0.000%
DEVON ENERGY CORP CDS 12/20/2024	25,000	(84)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	(1,014,494)	4,711	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	135,833	631	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	1,835,504	8,524	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	(1,401,270)	6,508	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	(317,029)	1,472	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	(760,870)	3,533	0.000%
SOUTH AFRICA CDS 12/20/2024	(255,617)	(11,356)	0.000%
SOUTH AFRICA CDS 12/20/2024	(271,933)	(12,081)	0.000%
SOUTH AFRICA CDS 12/20/2024	(301,106)	(13,377)	0.000%
SOUTH AFRICA CDS 12/20/2024	(274,805)	(12,208)	0.000%
SOUTH AFRICA CDS 12/20/2024	(1,635,592)	(72,663)	(0.003%)
SOUTH AFRICA CDS 12/20/2024	(272,000)	(12,084)	0.000%
SOUTH AFRICA CDS 12/20/2024	(608,852)	(27,049)	(0.001%)

Total Swap Contracts

(116,141)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ9 5YR US NOTE FUT DEC 19	(36)	12/31/2019	(4,289,344)	28,918	(0.148%)
MSCI EAFE FUT 12/19	(174)	12/20/2019	(16,516,080)	96,077	(0.568%)
S&P500 EMINI FUT 12/19	511	12/20/2019	76,100,675	(767,781)	2.619%
TUZ9 2YR US NOTE FUT DEC 19	216	12/31/2019	46,548,000	25,630	1.602%
TYZ9 UST 10YR FUT DEC 19	(59)	12/19/2019	(7,688,438)	(35,331)	(0.265%)
USZ9 UST 30YR FUT DEC 19	93	12/19/2019	15,095,063	(207,975)	0.519%
UXYZ9 UST 10YR ULTRA FUT DEC 19	(91)	12/19/2019	(12,958,969)	(5,284)	(0.446%)
WNZ9 ULTRA US BOND FUT DEC 19	35	12/19/2019	6,716,719	(106,274)	0.231%



## NET ASSETS

2,905,954,856

## NET ASSET VALUE PER SHARE

## Personal Strategy Growth Fund Shares

34.56

(\$2,541,177,469 / 73,520,024 Shares Outstanding)

## Personal Strategy Growth Fund - I Class Shares

34.65

(\$364,777,386 / 10,529,079 Shares Outstanding)

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

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwana	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	GYD	Guyanana 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.