

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
10X Genomics			611	30,794	0.001%
280 Park Avenue 2017-280P Mortgage Trust	2.91	9/15/34	369,560	369,732	0.016%
Aaron's			12,015	772,084	0.034%
ABB			76,662	1,507,626	0.066%
Abbott Laboratories			8,272	692,118	0.030%
AbbVie	4.88	11/14/48	1,035,000	1,137,751	0.050%
AbbVie	3.6	5/14/25	580,000	602,585	0.026%
AbbVie	4.7	5/14/45	600,000	641,105	0.028%
AbbVie			14,413	1,091,352	0.048%
Abn Amro Bank			62,874	1,107,618	0.048%
Acadia Healthcare			9,877	306,977	0.013%
Acadia Realty Trust, REIT			8,200	234,356	0.010%
Acceleron Pharma			4,600	181,746	0.008%
Adaptive Biotechnologies			1,616	49,934	0.002%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	152,785	0.007%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	355,000	382,069	0.017%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	220,000	225,225	0.010%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	316,125	0.014%
Aerojet Rocketdyne Holdings			11,818	596,927	0.026%
Agilent Technologies			2,505	191,958	0.008%
Agios Pharmaceuticals			2,434	78,862	0.003%
Aia	3.9	4/6/28	765,000	829,951	0.036%
AIA Group			107,200	1,011,009	0.044%
Aib	4.26	4/10/25	480,000	497,935	0.022%
Aimmune Therapeutics			6,773	141,827	0.006%
Air Liquide			10,505	1,495,078	0.065%
Air Products & Chemicals			7,076	1,569,881	0.068%
Aisin Seiki			19,400	613,359	0.027%
Alacer Gold			25,100	101,359	0.004%
Alcon			34,983	2,039,159	0.089%
Alcon			10,194	594,615	0.026%
Alder Biopharmaceuticals			2,530	47,716	0.002%
Alexander & Baldwin, REIT			11,041	270,615	0.012%
Alexandria Real Estate Equities	3.95	1/15/27	455,000	486,987	0.021%
Alexandria Real Estate Equities	3.95	1/15/28	655,000	707,045	0.031%
Alexandria Real Estate Equities	3.45	4/30/25	390,000	407,813	0.018%
Alexion Pharmaceuticals			10,431	1,021,612	0.045%
Alibaba Group Holding	3.6	11/28/24	1,965,000	2,069,048	0.090%
Alibaba Group Holding, ADR			64,973	10,865,435	0.474%
Allegro CLO III	3.12	7/25/27	580,000	578,811	0.025%
Allergan Funding SCS	2.63	11/15/28	260,000	325,055	0.014%
Allogene therapeutics			1,331	36,276	0.002%
Alphabet Class A			2,706	3,304,405	0.144%
Alphabet Class C			11,403	13,900,257	0.606%
Altria	4.8	2/14/29	640,000	700,031	0.031%
Altria	5.8	2/14/39	380,000	439,438	0.019%
Altria	5.95	2/14/49	460,000	539,327	0.024%
Amazon.com			13,626	23,653,510	1.031%
Amcor			89,352	859,904	0.037%
Amedisys			3,253	426,176	0.019%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	42,504	43,512	0.002%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	99,084	100,645	0.004%
American Airlines 2016-1 Class AA Pass Through Trust	3.58	1/15/28	244,208	256,326	0.011%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	333,959	339,062	0.015%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	228,230	240,160	0.010%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	222,281	229,121	0.010%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	494,392	493,294	0.022%
American Airlines 2019-1 Class B Pass Through Trust	3.85	2/15/28	60,000	60,604	0.003%
American Campus Communities Operating Partnership	3.63	11/15/27	265,000	278,545	0.012%
American Campus Communities Operating Partnership	3.3	7/15/26	315,000	323,809	0.014%
American Campus Communities, REIT			11,500	552,920	0.024%
American Express			5,277	624,164	0.027%
American International	3.9	4/1/26	90,000	95,952	0.004%
American International Group			214,657	11,956,395	0.521%
American Public Education			2,423	54,130	0.002%

American Tower, REIT				223	49,312	0.002%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	1,005,000	1,010,479	0.044%	
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	70,000	70,539	0.003%	
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	185,000	188,410	0.008%	
Ameriprise Financial			1,081	159,015	0.007%	
Amgen			200	38,702	0.002%	
Analog Devices			15,632	1,746,563	0.076%	
AnaptysBio			1,773	62,037	0.003%	
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	628,011	632,534	0.028%	
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	1,073,152	1,089,930	0.048%	
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	242,830	246,618	0.011%	
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	669,525	678,880	0.030%	
Anglo American Capital	4.13	9/27/22	465,000	483,600	0.021%	
Anheuser-Busch InBev Worldwide	5.55	1/23/49	1,160,000	1,510,090	0.066%	
Anthem			9,959	2,391,156	0.104%	
Antofagasta			101,599	1,121,602	0.049%	
Apple			2,030	454,659	0.020%	
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	770,000	787,602	0.034%	
Applied Materials			12,440	620,756	0.027%	
Aptiv			23,702	2,072,029	0.090%	
APT Pipelines	3.88	10/11/22	300,000	311,770	0.014%	
APT Pipelines	4.25	7/15/27	288,000	308,440	0.013%	
ArcelorMittal	4.55	3/11/26	160,000	167,200	0.007%	
ArcelorMittal	3.6	7/16/24	695,000	699,978	0.031%	
Argenx, ADR			2,633	300,057	0.013%	
Arrow Electronics	4	4/1/25	510,000	530,786	0.023%	
Asahi Kasei			139,100	1,379,879	0.060%	
Ascendis Pharma, ADR			9,140	880,365	0.038%	
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	60,354	60,367	0.003%	
Ashford Hospitality Trust 2018-ASHF	3.28	4/15/35	395,000	393,888	0.017%	
Ashford Hospitality Trust 2018-ASHF	3.43	4/15/35	185,000	184,479	0.008%	
ASML Holding			8,084	2,008,227	0.088%	
ASML Holding			7,448	1,847,210	0.081%	
ASOS			24,735	753,122	0.033%	
Assetmark Financial Holdings			2,469	64,317	0.003%	
Assurant			5,314	668,607	0.029%	
Astellas Pharma			202,900	2,902,314	0.127%	
Atlantic Capital Bancshares			7,741	134,229	0.006%	
Atlassian			2,258	283,244	0.012%	
Atricure			4,600	114,724	0.005%	
Atrium Hotel Portfolio Trust 2017-ATRM	2.96	12/15/36	935,000	933,241	0.041%	
AT&T	4.5	3/9/48	450,000	482,724	0.021%	
Ausgrid Finance Pty	3.85	5/1/23	285,000	296,548	0.013%	
Ausgrid Finance Pty	4.35	8/1/28	440,000	481,362	0.021%	
Austin Fairmont Hotel Trust 2019-FAIR	3.5	9/15/32	235,000	235,000	0.010%	
Austin Fairmont Hotel Trust 2019-FAIR	4.05	9/15/32	285,000	285,000	0.012%	
Australia & New Zealand Banking			72,405	1,390,877	0.061%	
Autoliv			12,095	942,678	0.041%	
Autolus therapeutics, ADR			846	10,507	0.000%	
Automatic Data Processing			2,259	364,648	0.016%	
AvalonBay Communities, REIT			8,017	1,726,301	0.075%	
Avanos Medical			10,300	385,838	0.017%	
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	460,000	463,800	0.020%	
Avis Budget Rental Car Funding AESOP	4	3/20/25	875,000	931,268	0.041%	
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	480,000	490,018	0.021%	
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	210,000	218,536	0.010%	
Aviva			200,582	984,689	0.043%	
Avnet	3.75	12/1/21	405,000	412,808	0.018%	
Avolon Holdings Funding	5.13	10/1/23	980,000	1,039,290	0.045%	
Avolon Holdings Funding	4.38	5/1/26	300,000	310,735	0.014%	
Avolon Holdings Funding	3.95	7/1/24	140,000	143,918	0.006%	
AXA			100,381	2,563,118	0.112%	
AXA Equitable Holdings	4.35	4/20/28	640,000	680,621	0.030%	
AXA Equitable Holdings			44,547	987,162	0.043%	
Axis Capital Holdings			6,900	460,368	0.020%	
AZZ			8,300	361,548	0.016%	
Baidu	4.88	11/14/28	270,000	303,786	0.013%	
Baidu	4.38	3/29/28	940,000	1,020,770	0.045%	
Baidu	2.88	7/6/22	960,000	966,090	0.042%	
Baidu	3.63	7/6/27	200,000	206,807	0.009%	
Baidu	3.88	9/29/23	545,000	567,835	0.025%	
Baidu, ADR			4,600	472,696	0.021%	

Ball			23,168	1,686,862	0.074%
Banco De Bogota	4.38	8/3/27	1,100,000	1,174,261	0.051%
Banco De Bogota	4.38	8/3/27	750,000	799,695	0.035%
Banco Santander Chile	3.88	9/20/22	305,000	317,798	0.014%
BANK 2017-BNK5	4.4	6/15/60	190,000	204,946	0.009%
BANK 2019-BNK18	3.98	5/15/62	520,000	573,315	0.025%
BANK 2019-BNK20	2.76	9/15/61	610,000	624,408	0.027%
BANK 2019-BNK21	2.6	10/17/52	705,000	712,050	0.031%
BANK 2019-BNK21	2.85	10/17/52	260,000	267,800	0.012%
BANK 2019-BNK21	3.52	10/17/52	215,000	221,450	0.010%
Bank of America	4.27	7/23/29	655,000	727,155	0.032%
Bank of America			25,411	741,239	0.032%
BankUnited			13,500	453,870	0.020%
Barclays	4.61	2/15/23	640,000	667,622	0.029%
Barclays	3.93	5/7/25	465,000	480,124	0.021%
Barclays, ADR			29,176	214,152	0.009%
Barclays Bank	5.14	10/14/20	900,000	920,332	0.040%
Barings CLO Ltd 2013-I	3.08	1/20/28	655,000	654,257	0.029%
Barings CLO Ltd 2016-II	3.36	7/20/28	540,000	540,144	0.024%
Barnes Group			4,100	211,314	0.009%
BASF			19,642	1,373,336	0.060%
BAT Capital	3.22	8/15/24	380,000	384,259	0.017%
BAT Capital	3.56	8/15/27	1,385,000	1,392,624	0.061%
Bayer			37,340	2,630,728	0.115%
Bayer US Finance II	3.88	12/15/23	1,135,000	1,185,220	0.052%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	301,677	306,569	0.013%
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	73,951	75,145	0.003%
BBVA Bancomer SA/Texas	4.38	4/10/24	740,000	778,857	0.034%
Becton Dickinson And	3.73	12/15/24	325,000	343,976	0.015%
Becton Dickinson And			8,128	503,652	0.022%
Becton Dickinson And	1.4	5/24/23	215,000	243,266	0.011%
Becton Dickinson And	3.36	6/6/24	635,000	660,838	0.029%
Becton Dickinson And	3.7	6/6/27	1,419,000	1,499,633	0.065%
Becton Dickinson And	4.67	6/6/47	915,000	1,078,414	0.047%
Becton, Dickinson & Company			32,736	8,280,899	0.361%
Becton Dickinson Euro Finance Sarl	0.63	6/4/23	190,000	209,218	0.009%
BeiGene, ADR			226	27,676	0.001%
Beijing Enterprises Holdings			126,000	579,761	0.025%
Benchmark 2019-B13 Mortgage Trust	2.7	8/15/57	820,000	828,200	0.036%
Benchmark 2019-B13 Mortgage Trust	3.18	8/15/57	310,000	319,269	0.014%
Bhp			63,234	1,350,627	0.059%
Bhp			15,880	392,404	0.017%
Blackstone Hedge Fund Solutions			96,055	113,392,372	4.945%
Bloom Energy			8,453	27,472	0.001%
BlueMountain CLO 2015-2	3.23	7/18/27	460,000	459,998	0.020%
BlueMountain CLO 2015-2	3.8	7/18/27	395,000	392,050	0.017%
Blueprint Medicines			3,726	273,749	0.012%
BNP Paribas			40,036	1,946,433	0.085%
Boardwalk Pipelines	4.95	12/15/24	415,000	443,667	0.019%
Boardwalk Pipelines	3.38	2/1/23	150,000	151,359	0.007%
Boardwalk Pipelines	5.95	6/1/26	430,000	480,645	0.021%
Boardwalk Pipelines	4.45	7/15/27	175,000	180,059	0.008%
Boeing			48,036	18,276,257	0.797%
Booking Holdings	3.65	3/15/25	19,000	20,224	0.001%
Booking Holdings			2,531	4,967,366	0.217%
Booz Allen Hamilton			9,600	681,792	0.030%
Boral Finance Pty	3	11/1/22	70,000	70,219	0.003%
Boral Finance Pty	3.75	5/1/28	915,000	936,348	0.041%
Boston Beer			2,042	743,451	0.032%
Boston Properties	2.75	10/1/26	350,000	353,728	0.015%
Boston Properties	3.2	1/15/25	565,000	585,542	0.026%
Boston Properties	3.65	2/1/26	340,000	359,746	0.016%
Boston Scientific			64,235	2,613,722	0.114%
Boyd Gaming			2,300	55,085	0.002%
BP, ADR			34,121	1,296,257	0.057%
Brambles USA	4.13	10/23/25	215,000	228,937	0.010%
Braskem Finance	7.38	1/4/68	564,000	573,876	0.025%
Bridge Bancorp			8,300	245,348	0.011%
Bright Horizons Family Solutions			2,845	433,863	0.019%
Brinks Company			11,512	954,920	0.042%
Bristol-Myers Squibb	3.2	6/15/26	320,000	334,957	0.015%

Bristol-Myers Squibb	4.13	6/15/39	200,000	225,965	0.010%
Brixmor Operating Partnership	3.85	2/1/25	625,000	652,675	0.028%
Brixmor Operating Partnership	4.13	5/15/29	940,000	1,002,389	0.044%
Brixmor Operating Partnership	3.65	6/15/24	272,000	283,019	0.012%
Broadcom	3.63	10/15/24	300,000	305,057	0.013%
Broadcom	4.25	4/15/26	490,000	506,236	0.022%
Broadcom			512	527,388	0.023%
Broadcom			8,431	2,327,546	0.101%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	570,000	582,261	0.025%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	440,000	436,769	0.019%
Bruker			9,635	423,266	0.018%
Bunge Ltd Finance	4.35	3/15/24	110,000	115,698	0.005%
Bunge Ltd Finance	3.25	8/15/26	260,000	259,265	0.011%
Bunge Ltd Finance	3.75	9/25/27	380,000	387,997	0.017%
Burberry			43,807	1,170,150	0.051%
Burlington Stores			4,550	909,181	0.040%
BWX Technologies			11,308	646,931	0.028%
BXP Trust 2017-GM	3.38	6/13/39	705,000	754,595	0.033%
Cable One			687	861,979	0.038%
California Water Service Group			5,500	291,115	0.013%
Cal-Maine Foods			10,642	425,201	0.019%
Canadian Pacific Railway			3,903	868,261	0.038%
Cantor Commercial Real Estate Lending 2019-CF1	4.18	5/15/52	395,000	437,378	0.019%
Cantor Commercial Real Estate Lending 2019-CF2	2.62	11/15/52	700,000	707,000	0.031%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	280,000	288,400	0.013%
Capital One Bank USA NA	3.38	2/15/23	920,000	946,898	0.041%
Capital One Financial	3.3	10/30/24	1,165,000	1,204,286	0.053%
Capital One Financial	3.8	1/31/28	725,000	764,905	0.033%
Capital One Financial	0.8	6/12/24	340,000	377,644	0.016%
Capital One Multi-Asset Execution Trust	2.85	5/15/28	615,000	605,073	0.026%
Capitol Federal Financial			23,217	319,930	0.014%
Cara Therapeutics			3,702	67,673	0.003%
Cardinal Health	3.75	9/15/25	415,000	429,591	0.019%
Cardinal Health	4.9	9/15/45	20,000	20,240	0.001%
Carlyle Global Market Strategies CLO 2015-3	3.26	7/28/28	1,345,000	1,338,896	0.058%
Catalent			13,233	630,685	0.028%
Cavco Industries			1,300	249,717	0.011%
Cboe Global Markets			7,912	909,168	0.040%
CCCI Treasure	3.5	10/21/67	200,000	200,308	0.009%
CCG Receivables Trust 2017-1	1.84	11/14/23	76,733	76,616	0.003%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	730,000	767,180	0.033%
Celgene	4.63	5/15/44	45,000	53,466	0.002%
Celgene	3.88	8/15/25	1,045,000	1,124,490	0.049%
Celgene	5.25	8/15/43	240,000	304,124	0.013%
Cenovus Energy	4.25	4/15/27	175,000	182,000	0.008%
Cenovus Energy	5.4	6/15/47	245,000	275,931	0.012%
Cenovus Energy	3.8	9/15/23	250,000	257,500	0.011%
Centene			10,925	472,616	0.021%
CenterPoint Energy			48,115	1,452,111	0.063%
CenterState Bank			14,745	353,659	0.015%
Central Japan Railway			5,900	1,216,637	0.053%
Ceridian HCM Holding			5,803	286,494	0.012%
CF Industries			38,993	1,918,456	0.084%
CGGS Commercial Mortgage Trust 2018-WSS	3.13	2/15/37	455,000	453,006	0.020%
Challenger Ltd/Australia			177,724	885,085	0.039%
Charles Schwab			30,179	1,262,388	0.055%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	110,000	133,894	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	90,000	102,521	0.004%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	725,000	795,291	0.035%
Chart Industries			6,400	399,104	0.017%
Chegg			5,156	154,422	0.007%
Cheniere Corpus Christi Holdings	7	6/30/24	285,000	327,394	0.014%
Chesapeake Utilities			4,450	424,174	0.018%
Chevron			4,082	484,125	0.021%
Chubb			30,196	4,874,842	0.213%
Chuy's Holdings			7,313	181,070	0.008%
CIFC Funding 2015-IV	3.43	10/20/27	520,000	519,656	0.023%
Cigna	4.38	10/15/28	330,000	362,341	0.016%
Cigna	4.13	11/15/25	985,000	1,062,562	0.046%
Cigna	4.9	12/15/48	640,000	743,657	0.032%
Cigna			22,866	3,470,830	0.151%
CIM Trust 2019-INV3	3.5	8/25/49	360,000	362,664	0.016%

Cintas			1,608	431,105	0.019%
Cisco Systems			54,707	2,703,073	0.118%
Citigroup			48,246	3,332,834	0.145%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	375,000	398,967	0.017%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	270,000	281,800	0.012%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	135,000	142,034	0.006%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	230,000	250,855	0.011%
CK Hutchison Holdings			155,229	1,370,382	0.060%
CLNS Trust 2017-IKPR	2.85	6/11/32	150,000	149,624	0.007%
Close Brothers			13,490	233,542	0.010%
CME Group			7,860	1,661,132	0.072%
CNAC HK Finbridge	4.63	3/14/23	1,140,000	1,196,673	0.052%
Cnh Equipment Trust 2017	2.54	5/15/25	60,000	60,678	0.003%
Cno Financial	5.25	5/30/25	657,000	712,024	0.031%
Cole Park CLO Ltd 2015-1	3.33	10/20/28	945,000	945,185	0.041%
Collier Creek Holdings			11,140	119,198	0.005%
Colliers International			1,324	99,366	0.004%
Colombia Government International Bond	4	2/26/24	4,435,000	4,680,034	0.204%
Colombia Government International Bond	2.63	3/15/23	200,000	201,252	0.009%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	117,295	117,229	0.005%
COLT 2018-1 Mortgage Loan Trust	2.98	2/25/48	34,333	34,314	0.001%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	322,879	324,958	0.014%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	445,487	450,588	0.020%
COLT 2018-4 Mortgage Loan Trust	4.11	12/28/48	368,919	373,687	0.016%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	469,409	477,479	0.021%
Columbia Banking System			5,400	199,260	0.009%
Comcast	3.95	10/15/25	205,000	222,891	0.010%
Comcast	4.15	10/15/28	290,000	324,192	0.014%
Comcast	4.7	10/15/48	670,000	820,652	0.036%
Comcast	3.3	2/1/27	1,110,000	1,167,254	0.051%
Comcast	3.2	7/15/36	80,000	81,848	0.004%
Comcast			56,040	2,526,283	0.110%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	1,005,000	1,079,670	0.047%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	265,000	287,199	0.013%
COMM 2015-CCRE25 Mortgage Trust	4.69	8/10/48	220,000	232,336	0.010%
COMM 2015-LC21 Mortgage Trust	4.44	7/10/48	435,000	472,987	0.021%
COMM 2015-PC1 Mortgage Trust	4.58	7/10/50	220,000	236,461	0.010%
COMM 2016-CR28 Mortgage Trust	3.76	2/10/49	525,000	567,948	0.025%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	300,677	316,267	0.014%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	410,000	442,752	0.019%
Commerzbank			42,170	244,118	0.011%
Community Healthcare Trust, REIT			2,100	93,555	0.004%
Compass Group			54,353	1,398,644	0.061%
Computer Modelling			13,700	63,182	0.003%
Conagra Brands			92,164	2,827,592	0.123%
Concho Resources	3.75	10/1/27	730,000	758,288	0.033%
Concho Resources			6,446	437,683	0.019%
Connecticut Avenue Securities Trust 2019-R02	2.87	8/25/31	261,086	261,305	0.011%
Connecticut Avenue Securities Trust 2019-R03	2.77	9/25/31	383,840	383,966	0.017%
ConocoPhillips			18,370	1,046,723	0.046%
Constellation Brands			587	121,673	0.005%
Constellium			19,100	242,761	0.011%
Conyers Park II Acquisition			11,442	121,628	0.005%
Corvus Pharmaceuticals			2,875	8,654	0.000%
CoStar Group			444	263,381	0.011%
Coupa Software			3,729	483,167	0.021%
Covestro			18,570	918,885	0.040%
Credit Suisse	2.59	9/11/25	745,000	737,730	0.032%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.63	5/15/36	635,000	635,794	0.028%
Cross Country Healthcare			11,215	115,515	0.005%
CrossFirst Bankshares			4,903	70,137	0.003%
CrossFirst Bankshares			4,080	55,446	0.002%
Crown Castle International	4.45	2/15/26	780,000	854,644	0.037%
Crown Castle International, REIT			17,069	2,372,762	0.103%
Crown Castle Towers	3.66	5/15/25	695,000	727,132	0.032%
Crown Castle Towers	3.22	5/15/42	65,000	65,893	0.003%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	345,000	359,700	0.016%
CSAIL 2019-C16 Commercial Mortgage Trust	3.33	6/15/52	1,170,000	1,246,147	0.054%
CSAIL 2019-C17 Commercial Mortgage Trust	2.76	9/17/29	645,000	657,518	0.029%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/17/29	280,000	291,229	0.013%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/17/29	325,000	338,002	0.015%
CSL			4,304	680,514	0.030%

CSMC Trust 2015-GLPB	3.94	11/15/34	450,000	471,046	0.021%
CSW Industrials			1,005	69,375	0.003%
Ctrip.com International, ADR			11,894	348,375	0.015%
CTS			10,700	346,252	0.015%
CubeSmart, REIT			9,700	338,530	0.015%
Cubic			8,357	588,584	0.026%
CVS Health	5.05	3/25/48	1,125,000	1,276,629	0.056%
CVS Health	3.7	3/9/23	1,710,000	1,779,587	0.078%
CVS Health	5.13	7/20/45	25,000	28,373	0.001%
CyberAgent			17,400	670,723	0.029%
CytomX Therapeutics			3,205	23,653	0.001%
Danaher			71,372	10,308,258	0.450%
Danske Bank	5.38	1/12/24	320,000	350,746	0.015%
Danske Bank	3.24	12/20/25	250,000	251,682	0.011%
Danske Bank	2.7	3/2/22	305,000	305,567	0.013%
Danske Bank	3.88	9/12/23	545,000	564,753	0.025%
Danske Bank	3	9/20/22	200,000	200,726	0.009%
Danske Bank	2	9/8/21	255,000	252,855	0.011%
Danske Bank			49,388	687,105	0.030%
DBC 2017-BBG Mortgage Trust	2.73	6/15/34	360,000	359,099	0.016%
DBS Group			55,067	996,223	0.043%
DCC			14,710	1,282,917	0.056%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	529,397	533,116	0.023%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	250,000	254,830	0.011%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	492,775	497,195	0.022%
Delta Air Lines			11,332	652,723	0.028%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	19,659	19,866	0.001%
Denny's			16,200	368,793	0.016%
Descartes Systems			18,900	761,859	0.033%
Deutsche Wohnen			19,431	709,302	0.031%
DH Europe Finance II Sarl	0.2	3/18/26	150,000	162,789	0.007%
Diageo			48,719	1,990,177	0.087%
Diamondback Energy			3,400	305,694	0.013%
Direct Line Insurance			323,328	1,192,917	0.052%
Discover Financial Services	4.1	2/9/27	645,000	686,012	0.030%
Discover Financial Services	3.75	3/4/25	1,175,000	1,232,705	0.054%
DNB			112,532	1,983,712	0.087%
DocuSign			5,189	321,303	0.014%
Dollar General			21,573	3,428,813	0.150%
Dollar Tree			58,205	6,644,683	0.290%
Dril-Quip			3,600	180,648	0.008%
DRIVEN BRANDS FUNDING	4.64	4/20/49	283,575	298,749	0.013%
Drive Shack			11,532	49,703	0.002%
Dunkin Brands			6,600	523,776	0.023%
DuPont de Nemours			32,908	2,346,669	0.102%
EastGroup Properties, REIT			6,700	837,634	0.037%
Edison International			44,903	3,386,584	0.148%
Elanco Animal Health			48,406	1,287,116	0.056%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	52,002	51,973	0.002%
Electric Power development			40,400	923,569	0.040%
Electronic Arts			23,588	2,307,378	0.101%
Elekta			75,738	996,621	0.043%
Element Fleet Management			184,385	1,475,247	0.064%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	205,000	219,534	0.010%
Eli Lilly			176	19,682	0.001%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	1,225,000	1,297,665	0.057%
Enanta Pharmaceuticals			400	24,032	0.001%
Encore Capital			12,062	401,966	0.018%
Enel Americas	4	10/25/26	1,100,000	1,157,750	0.050%
Enel Chile	4.88	6/12/28	1,100,000	1,241,075	0.054%
Enel Finance International	2.75	4/6/23	990,000	996,752	0.043%
Enel Finance International	3.63	5/25/27	535,000	554,968	0.024%
Energy Transfer Operating	5.88	1/15/24	320,000	355,537	0.016%
Energy Transfer Operating	4.5	4/15/24	120,000	127,780	0.006%
Energy Transfer Operating	5.25	4/15/29	265,000	298,263	0.013%
Energy Transfer Operating	4.95	6/15/28	180,000	197,872	0.009%
Energy Transfer Operating	6	6/15/48	425,000	502,484	0.022%
Engie			134,472	2,194,881	0.096%
Eni	4	9/12/23	595,000	629,797	0.027%
Eni	4.75	9/12/28	595,000	673,492	0.029%
Entegris			17,400	818,844	0.036%
Entergy			44,677	5,243,293	0.229%

Enterprise Fleet Financing	1.97	1/20/23	44,075	44,035	0.002%
Enterprise Fleet Financing	2.13	7/20/22	36,810	36,802	0.002%
EOG Resources			23,408	1,737,342	0.076%
Equate Petrochemical BV	4.25	11/3/26	955,000	1,030,569	0.045%
Equifax			960	135,043	0.006%
Equinor			85,018	1,610,427	0.070%
Equity Bancshares			6,100	163,541	0.007%
Erste Group Bank			12,201	403,239	0.018%
ESCO Technologies			7,449	592,642	0.026%
Eskom Holdings SOC	6.35	8/10/28	855,000	916,895	0.040%
Essent			5,100	243,117	0.011%
Essex Portfolio	3.38	4/15/26	375,000	391,830	0.017%
Essex Portfolio	3.63	5/1/27	580,000	614,781	0.027%
Euronet Worldwide			2,600	380,380	0.017%
Eutelsat Communications			52,319	973,242	0.042%
Evergy			2,330	155,085	0.007%
Evo Payments			2,637	74,152	0.003%
Exact Sciences			1,244	112,420	0.005%
Exelon			537	25,942	0.001%
Expedia	5	2/15/26	1,535,000	1,721,793	0.075%
Expedia	4.5	8/15/24	425,000	460,553	0.020%
Express Scripts Holding	4.5	2/25/26	845,000	922,808	0.040%
Express Scripts Holding	3.4	3/1/27	105,000	108,521	0.005%
Facebook			81,287	14,475,589	0.631%
Fannie Mae Connecticut Avenue Securities	2.97	10/25/29	138,625	138,847	0.006%
Fannie Mae Connecticut Avenue Securities	4.17	10/25/30	600,000	604,598	0.026%
Fannie Mae Connecticut Avenue Securities	4.57	12/25/30	705,000	717,113	0.031%
Fannie Mae Connecticut Avenue Securities	2.77	2/25/30	71,528	71,530	0.003%
Fannie Mae Connecticut Avenue Securities	2.67	5/25/30	75,956	75,951	0.003%
Fannie Mae Connecticut Avenue Securities	3.32	7/25/29	126,131	126,388	0.006%
Fannie Mae Connecticut Avenue Securities	2.62	7/25/30	1,632,827	1,632,177	0.071%
Fannie Mae Connecticut Avenue Securities	4.22	8/25/30	815,000	820,839	0.036%
Fannie Mae Connecticut Avenue Securities	3.17	9/25/29	67,493	67,598	0.003%
Fannie Mae Connecticut Avenue Securities	3.37	9/25/29	965,000	966,133	0.042%
Fannie Mae Interest Strip	6.5	2/25/32	2,575	485	0.000%
Fannie Mae REMICS	4	6/25/44	575,763	598,105	0.026%
FB Financial			9,400	352,970	0.015%
Federal Home Loan Mortgage	6	10/1/32	3,477	3,846	0.000%
Federal Home Loan Mortgage	4.54	10/1/36	7,475	7,903	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	140,155	158,282	0.007%
Federal Home Loan Mortgage	4.5	10/1/39	78,023	84,562	0.004%
Federal Home Loan Mortgage	4.5	10/1/39	96,440	104,544	0.005%
Federal Home Loan Mortgage	4	10/1/40	3,425	3,661	0.000%
Federal Home Loan Mortgage	4	10/1/40	2,124	2,270	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	141,928	153,867	0.007%
Federal Home Loan Mortgage	4	10/1/41	117,201	125,302	0.005%
Federal Home Loan Mortgage	4.5	10/1/41	233,533	253,119	0.011%
Federal Home Loan Mortgage	3.5	10/1/42	240,643	252,980	0.011%
Federal Home Loan Mortgage	5.5	11/1/21	154	155	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	12,578	13,214	0.001%
Federal Home Loan Mortgage	4	11/1/40	1,963	2,098	0.000%
Federal Home Loan Mortgage	4	11/1/40	127,387	136,156	0.006%
Federal Home Loan Mortgage	3.5	11/1/42	285,124	298,955	0.013%
Federal Home Loan Mortgage	4.78	1/1/37	8,461	8,878	0.000%
Federal Home Loan Mortgage	4	1/1/41	201,510	215,398	0.009%
Federal Home Loan Mortgage	6	12/1/33	45,031	51,818	0.002%
Federal Home Loan Mortgage	5	12/1/35	30,818	34,064	0.001%
Federal Home Loan Mortgage	4.93	12/1/36	6,453	6,846	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	31,919	34,592	0.002%
Federal Home Loan Mortgage	4	12/1/40	603	645	0.000%
Federal Home Loan Mortgage	4	12/1/40	17,515	18,724	0.001%
Federal Home Loan Mortgage	4	12/1/41	97,666	104,429	0.005%
Federal Home Loan Mortgage	3	12/1/42	382,100	394,051	0.017%
Federal Home Loan Mortgage	4.87	2/1/37	24,581	25,864	0.001%
Federal Home Loan Mortgage	4.94	2/1/37	16,988	17,927	0.001%
Federal Home Loan Mortgage	5.2	2/1/37	29,339	31,158	0.001%
Federal Home Loan Mortgage	4	2/1/41	160,185	171,201	0.007%
Federal Home Loan Mortgage	3	2/1/43	49,257	50,765	0.002%
Federal Home Loan Mortgage	6.5	3/1/32	4,017	4,478	0.000%
Federal Home Loan Mortgage	6	3/1/33	13,308	15,322	0.001%
Federal Home Loan Mortgage	5	3/1/40	62,679	69,273	0.003%
Federal Home Loan Mortgage	3	3/1/43	15,650	16,130	0.001%

Federal Home Loan Mortgage	3	3/1/43	14,876	15,331	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	150,580	157,914	0.007%
Federal Home Loan Mortgage	2.5	4/1/30	381,547	386,499	0.017%
Federal Home Loan Mortgage	7	4/1/32	308	354	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	13,950	15,551	0.001%
Federal Home Loan Mortgage	5	4/1/40	82,953	91,738	0.004%
Federal Home Loan Mortgage	5	4/1/40	5,412	5,984	0.000%
Federal Home Loan Mortgage	3	4/1/43	246,088	253,783	0.011%
Federal Home Loan Mortgage	3	4/1/43	218,462	225,292	0.010%
Federal Home Loan Mortgage	3.5	5/1/43	129,393	135,967	0.006%
Federal Home Loan Mortgage	7	6/1/32	988	1,018	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,483	1,537	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	182,308	197,624	0.009%
Federal Home Loan Mortgage	5	7/1/25	650	671	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	4,016	4,246	0.000%
Federal Home Loan Mortgage	5	7/1/40	32,059	35,422	0.002%
Federal Home Loan Mortgage	6	8/1/21	1,708	1,733	0.000%
Federal Home Loan Mortgage	6	8/1/22	88	91	0.000%
Federal Home Loan Mortgage	5	8/1/35	39,788	43,902	0.002%
Federal Home Loan Mortgage	6	8/1/38	20,748	23,896	0.001%
Federal Home Loan Mortgage	6	8/1/38	27,986	32,195	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	26,530	28,760	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	24,304	26,347	0.001%
Federal Home Loan Mortgage	5	8/1/40	57,396	63,446	0.003%
Federal Home Loan Mortgage	5	8/1/40	188,168	208,097	0.009%
Federal Home Loan Mortgage	4	8/1/40	51,217	54,742	0.002%
Federal Home Loan Mortgage	3.5	8/1/42	289,248	304,056	0.013%
Federal Home Loan Mortgage	4.5	9/1/23	9,595	9,989	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	5,171	5,764	0.000%
Federal Home Loan Mortgage	4.54	9/1/32	428	436	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	27,527	31,629	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	110,336	115,711	0.005%
Federal Home Loan Mortgage	4	9/1/45	382,398	403,737	0.018%
Federal National Mortgage Assn.	5.5	10/1/20	1,049	1,055	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	9,982	10,396	0.000%
Federal National Mortgage Assn.	3	10/1/28	28,021	28,779	0.001%
Federal National Mortgage Assn.	3	10/1/30	132,586	135,771	0.006%
Federal National Mortgage Assn.	5.5	10/1/35	30,399	34,526	0.002%
Federal National Mortgage Assn.	5	10/1/35	43,602	48,158	0.002%
Federal National Mortgage Assn.	5	10/1/35	13,257	14,639	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	978	1,089	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	15,070	17,363	0.001%
Federal National Mortgage Assn.	6	10/1/38	32,058	36,902	0.002%
Federal National Mortgage Assn.	6	10/1/40	11,857	13,643	0.001%
Federal National Mortgage Assn.	4	10/1/41	132,032	141,037	0.006%
Federal National Mortgage Assn.	3	10/1/42	92,101	94,987	0.004%
Federal National Mortgage Assn.	3	10/1/42	73,576	75,881	0.003%
Federal National Mortgage Assn.	3	10/1/42	222,050	228,870	0.010%
Federal National Mortgage Assn.	3.5	10/1/42	216,443	226,859	0.010%
Federal National Mortgage Assn.	3.5	10/1/43	111,460	116,801	0.005%
Federal National Mortgage Assn.	3	10/1/46	69,813	71,350	0.003%
Federal National Mortgage Assn.	3	10/1/46	84,830	87,383	0.004%
Federal National Mortgage Assn.	3	10/1/46	1,297,803	1,332,839	0.058%
Federal National Mortgage Assn.	3	10/1/46	384,544	393,976	0.017%
Federal National Mortgage Assn.	3	10/1/46	438,724	450,299	0.020%
Federal National Mortgage Assn.	3	11/1/28	132,030	135,721	0.006%
Federal National Mortgage Assn.	2.5	11/1/31	72,125	72,977	0.003%
Federal National Mortgage Assn.	3.5	11/1/32	505,431	530,793	0.023%
Federal National Mortgage Assn.	3	11/1/33	164,466	169,285	0.007%
Federal National Mortgage Assn.	5.5	11/1/35	23,202	26,350	0.001%
Federal National Mortgage Assn.	5.5	11/1/35	46,737	53,061	0.002%
Federal National Mortgage Assn.	3	11/1/36	610,527	630,781	0.028%
Federal National Mortgage Assn.	3	11/1/36	310,940	319,896	0.014%
Federal National Mortgage Assn.	3	11/1/36	124,438	128,714	0.006%
Federal National Mortgage Assn.	5.5	11/1/36	49,545	56,030	0.002%
Federal National Mortgage Assn.	5.5	11/1/36	44,876	50,762	0.002%
Federal National Mortgage Assn.	6.5	11/1/36	8,008	8,923	0.000%
Federal National Mortgage Assn.	6	11/1/38	2,433	2,797	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	18,746	20,295	0.001%
Federal National Mortgage Assn.	4	11/1/40	767,681	815,984	0.036%
Federal National Mortgage Assn.	4	11/1/40	300,310	321,467	0.014%
Federal National Mortgage Assn.	4	11/1/40	55,614	59,407	0.003%

Federal National Mortgage Assn.	4	11/1/40	63,373	67,706	0.003%
Federal National Mortgage Assn.	4.5	11/1/40	407,333	440,164	0.019%
Federal National Mortgage Assn.	4	11/1/41	92,002	98,282	0.004%
Federal National Mortgage Assn.	2.5	11/1/42	60,003	59,791	0.003%
Federal National Mortgage Assn.	4	11/1/43	537,056	573,440	0.025%
Federal National Mortgage Assn.	3.5	11/1/45	844,031	879,246	0.038%
Federal National Mortgage Assn.	3	11/1/46	185,714	190,270	0.008%
Federal National Mortgage Assn.	3	11/1/46	509,984	525,962	0.023%
Federal National Mortgage Assn.	3	11/1/46	552,607	567,186	0.025%
Federal National Mortgage Assn.	3	11/1/46	584,986	600,032	0.026%
Federal National Mortgage Assn.	3	11/1/46	277,629	284,439	0.012%
Federal National Mortgage Assn.	3	11/1/46	129,076	132,800	0.006%
Federal National Mortgage Assn.	3	11/1/46	203,910	209,794	0.009%
Federal National Mortgage Assn.	3	11/1/46	91,166	93,797	0.004%
Federal National Mortgage Assn.	3.5	11/1/46	171,356	178,536	0.008%
Federal National Mortgage Assn.	4.5	11/1/47	547,631	592,656	0.026%
Federal National Mortgage Assn.	5	1/1/20	1,378	1,422	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	198	198	0.000%
Federal National Mortgage Assn.	3.5	1/1/25	390,000	403,437	0.018%
Federal National Mortgage Assn.	3.5	1/1/26	390,000	403,376	0.018%
Federal National Mortgage Assn.	2.5	1/1/27	430,000	433,569	0.019%
Federal National Mortgage Assn.	3	1/1/27	425,000	434,413	0.019%
Federal National Mortgage Assn.	3	1/1/27	60,140	61,785	0.003%
Federal National Mortgage Assn.	7	1/1/31	207	209	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	246,864	249,195	0.011%
Federal National Mortgage Assn.	5.5	1/1/36	22,861	25,854	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	26,160	29,590	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	67,188	75,996	0.003%
Federal National Mortgage Assn.	3.5	1/1/36	395,228	411,090	0.018%
Federal National Mortgage Assn.	3.5	1/1/41	11,460,000	11,759,706	0.513%
Federal National Mortgage Assn.	4	1/1/41	43,365	46,328	0.002%
Federal National Mortgage Assn.	3	1/1/42	7,300,000	7,406,648	0.323%
Federal National Mortgage Assn.	4.5	1/1/42	9,614	10,408	0.000%
Federal National Mortgage Assn.	4	1/1/42	238,677	254,995	0.011%
Federal National Mortgage Assn.	3.5	1/1/43	35,011	36,648	0.002%
Federal National Mortgage Assn.	2.5	1/1/43	328,128	327,883	0.014%
Federal National Mortgage Assn.	3.5	1/1/43	265,019	277,841	0.012%
Federal National Mortgage Assn.	3	1/1/43	308,216	317,659	0.014%
Federal National Mortgage Assn.	3	1/1/43	12,461	12,836	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	166,409	174,419	0.008%
Federal National Mortgage Assn.	3.5	1/1/44	309,812	325,481	0.014%
Federal National Mortgage Assn.	3.5	1/1/44	144,521	151,475	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	137,718	144,149	0.006%
Federal National Mortgage Assn.	3.5	1/1/46	405,126	422,065	0.018%
Federal National Mortgage Assn.	3.5	1/1/46	298,494	312,447	0.014%
Federal National Mortgage Assn.	3.5	1/1/46	261,207	272,117	0.012%
Federal National Mortgage Assn.	3	1/1/47	148,178	152,453	0.007%
Federal National Mortgage Assn.	4.5	12/1/20	135	139	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	3,675	4,219	0.000%
Federal National Mortgage Assn.	3	12/1/32	956,344	981,621	0.043%
Federal National Mortgage Assn.	5.5	12/1/34	15,171	17,131	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	71,997	81,432	0.004%
Federal National Mortgage Assn.	5.5	12/1/35	23,865	26,993	0.001%
Federal National Mortgage Assn.	3	12/1/36	155,252	160,587	0.007%
Federal National Mortgage Assn.	5	12/1/36	685	756	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	4,070	4,558	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	1,033	1,207	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	46,263	52,324	0.002%
Federal National Mortgage Assn.	5.5	12/1/39	55,927	63,126	0.003%
Federal National Mortgage Assn.	4.5	12/1/39	70,856	76,720	0.003%
Federal National Mortgage Assn.	4.5	12/1/39	98,960	107,211	0.005%
Federal National Mortgage Assn.	4	12/1/40	122,316	130,676	0.006%
Federal National Mortgage Assn.	4	12/1/40	209,272	223,528	0.010%
Federal National Mortgage Assn.	4.5	12/1/40	174,212	188,761	0.008%
Federal National Mortgage Assn.	4	12/1/40	157,962	168,728	0.007%
Federal National Mortgage Assn.	3.5	12/1/41	20,330	21,444	0.001%
Federal National Mortgage Assn.	4	12/1/41	259,758	277,552	0.012%
Federal National Mortgage Assn.	3.5	12/1/44	651,145	682,546	0.030%
Federal National Mortgage Assn.	3.5	12/1/45	2,596,895	2,705,396	0.118%
Federal National Mortgage Assn.	3.5	12/1/45	739,865	766,229	0.033%
Federal National Mortgage Assn.	4	12/1/45	724,972	765,614	0.033%
Federal National Mortgage Assn.	4	12/1/45	102,790	108,555	0.005%

Federal National Mortgage Assn.	4	12/1/45	183,343	193,681	0.008%
Federal National Mortgage Assn.	3.5	12/1/45	167,262	174,243	0.008%
Federal National Mortgage Assn.	3	12/1/46	458,641	471,876	0.021%
Federal National Mortgage Assn.	3	12/1/46	666,227	685,453	0.030%
Federal National Mortgage Assn.	3	12/1/46	437,181	448,715	0.020%
Federal National Mortgage Assn.	3	12/1/46	659,239	678,671	0.030%
Federal National Mortgage Assn.	3	12/1/46	713,017	733,593	0.032%
Federal National Mortgage Assn.	3	12/1/46	237,143	243,400	0.011%
Federal National Mortgage Assn.	3	12/1/46	119,208	122,648	0.005%
Federal National Mortgage Assn.	3.5	12/1/47	1,235,061	1,292,501	0.056%
Federal National Mortgage Assn.	5	2/1/21	8,253	8,513	0.000%
Federal National Mortgage Assn.	6	2/1/22	1,142	1,164	0.000%
Federal National Mortgage Assn.	3	2/1/33	1,533,160	1,571,483	0.069%
Federal National Mortgage Assn.	6	2/1/34	11,872	13,662	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	43,880	45,656	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	4,791	5,419	0.000%
Federal National Mortgage Assn.	6	2/1/36	50,836	58,513	0.003%
Federal National Mortgage Assn.	6	2/1/37	74,059	85,242	0.004%
Federal National Mortgage Assn.	6	2/1/37	7,007	8,045	0.000%
Federal National Mortgage Assn.	6	2/1/37	54,657	62,750	0.003%
Federal National Mortgage Assn.	5	2/1/38	11,364	12,547	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	45,799	51,804	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	13,750	15,551	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	64,366	69,737	0.003%
Federal National Mortgage Assn.	4	2/1/41	114,754	122,597	0.005%
Federal National Mortgage Assn.	4	2/1/41	33,056	35,317	0.002%
Federal National Mortgage Assn.	4.5	2/1/41	126,972	137,594	0.006%
Federal National Mortgage Assn.	4	2/1/41	688,152	735,200	0.032%
Federal National Mortgage Assn.	5	2/1/42	15,711	17,307	0.001%
Federal National Mortgage Assn.	2.5	2/1/43	424,921	424,603	0.019%
Federal National Mortgage Assn.	3	2/1/43	454,638	468,571	0.020%
Federal National Mortgage Assn.	3	2/1/44	19,843	20,281	0.001%
Federal National Mortgage Assn.	3.5	2/1/45	139,644	146,366	0.006%
Federal National Mortgage Assn.	4	2/1/47	161,454	170,147	0.007%
Federal National Mortgage Assn.	3	2/1/47	444,095	457,602	0.020%
Federal National Mortgage Assn.	6	3/1/33	33,333	38,348	0.002%
Federal National Mortgage Assn.	5	3/1/34	62,041	68,492	0.003%
Federal National Mortgage Assn.	5	3/1/36	130,451	144,071	0.006%
Federal National Mortgage Assn.	5.5	3/1/36	11,969	13,538	0.001%
Federal National Mortgage Assn.	6	3/1/37	21,605	24,869	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	140,191	151,885	0.007%
Federal National Mortgage Assn.	4	3/1/42	23,484	25,090	0.001%
Federal National Mortgage Assn.	3	3/1/43	18,386	18,939	0.001%
Federal National Mortgage Assn.	3	3/1/43	12,661	13,043	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	140,936	140,831	0.006%
Federal National Mortgage Assn.	3	3/1/43	69,825	71,921	0.003%
Federal National Mortgage Assn.	2.5	3/1/43	70,965	70,912	0.003%
Federal National Mortgage Assn.	3	3/1/43	1,080,028	1,113,872	0.049%
Federal National Mortgage Assn.	3.5	3/1/43	473,230	496,006	0.022%
Federal National Mortgage Assn.	3.5	3/1/44	119,950	126,383	0.006%
Federal National Mortgage Assn.	3.5	3/1/45	638,785	671,108	0.029%
Federal National Mortgage Assn.	4	3/1/46	478,308	504,975	0.022%
Federal National Mortgage Assn.	4	3/1/49	1,068,314	1,115,892	0.049%
Federal National Mortgage Assn.	7	4/1/32	215	248	0.000%
Federal National Mortgage Assn.	3	4/1/33	3,587	3,675	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	7,382	8,349	0.000%
Federal National Mortgage Assn.	5	4/1/35	14,743	16,279	0.001%
Federal National Mortgage Assn.	5	4/1/35	83,923	92,665	0.004%
Federal National Mortgage Assn.	5	4/1/35	9,076	10,020	0.000%
Federal National Mortgage Assn.	6	4/1/40	12,213	14,059	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	97,338	105,479	0.005%
Federal National Mortgage Assn.	3.5	4/1/43	18,446	19,381	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	37,823	39,679	0.002%
Federal National Mortgage Assn.	3	4/1/43	413,966	426,668	0.019%
Federal National Mortgage Assn.	3	4/1/43	437,895	451,341	0.020%
Federal National Mortgage Assn.	2.5	4/1/43	122,468	122,377	0.005%
Federal National Mortgage Assn.	3.5	4/1/43	104,184	109,436	0.005%
Federal National Mortgage Assn.	3	4/1/43	14,051	14,474	0.001%
Federal National Mortgage Assn.	4	4/1/44	231,315	247,109	0.011%
Federal National Mortgage Assn.	3	4/1/45	17,629	18,161	0.001%
Federal National Mortgage Assn.	3.5	4/1/47	41,437	42,913	0.002%
Federal National Mortgage Assn.	3.5	4/1/49	111,389	116,750	0.005%

Federal National Mortgage Assn.	5	5/1/20	1,149	1,185	0.000%
Federal National Mortgage Assn.	6	5/1/21	12,397	12,613	0.001%
Federal National Mortgage Assn.	4.5	5/1/22	1,257	1,295	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	189,985	192,637	0.008%
Federal National Mortgage Assn.	6	5/1/33	3,348	3,852	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	99,115	112,113	0.005%
Federal National Mortgage Assn.	6.5	5/1/40	34,827	39,954	0.002%
Federal National Mortgage Assn.	6.5	5/1/40	29,157	33,580	0.001%
Federal National Mortgage Assn.	5	5/1/40	70,972	78,375	0.003%
Federal National Mortgage Assn.	4.5	5/1/41	357,820	387,679	0.017%
Federal National Mortgage Assn.	6	5/1/42	38,760	44,617	0.002%
Federal National Mortgage Assn.	4	5/1/42	222,130	237,312	0.010%
Federal National Mortgage Assn.	5	5/1/42	26,620	29,347	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	333,929	350,768	0.015%
Federal National Mortgage Assn.	3	5/1/43	168,036	173,194	0.008%
Federal National Mortgage Assn.	3.5	5/1/46	185,171	194,083	0.008%
Federal National Mortgage Assn.	4	5/1/47	27,331	28,660	0.001%
Federal National Mortgage Assn.	3.5	5/1/47	455,308	473,317	0.021%
Federal National Mortgage Assn.	4.5	5/1/48	1,159,582	1,255,578	0.055%
Federal National Mortgage Assn.	4.5	5/1/49	993,696	1,062,013	0.046%
Federal National Mortgage Assn.	3	6/1/33	12,810	13,068	0.001%
Federal National Mortgage Assn.	5	6/1/35	11,286	12,462	0.001%
Federal National Mortgage Assn.	5	6/1/35	5,442	6,009	0.000%
Federal National Mortgage Assn.	5	6/1/35	32,736	36,146	0.002%
Federal National Mortgage Assn.	5	6/1/41	14,582	16,083	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	61,980	64,963	0.003%
Federal National Mortgage Assn.	3.5	6/1/42	97,699	102,400	0.004%
Federal National Mortgage Assn.	3.5	6/1/43	77,857	81,948	0.004%
Federal National Mortgage Assn.	3.5	6/1/43	18,102	19,019	0.001%
Federal National Mortgage Assn.	4	6/1/45	2,077,002	2,192,473	0.096%
Federal National Mortgage Assn.	3.5	6/1/46	485,660	515,249	0.022%
Federal National Mortgage Assn.	3	6/1/47	264,733	273,008	0.012%
Federal National Mortgage Assn.	4.5	7/1/20	8	8	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	29,445	33,438	0.001%
Federal National Mortgage Assn.	7	7/1/32	2,599	2,999	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	7,183	8,080	0.000%
Federal National Mortgage Assn.	5	7/1/35	228,465	252,234	0.011%
Federal National Mortgage Assn.	6.5	7/1/36	120,195	139,298	0.006%
Federal National Mortgage Assn.	5.5	7/1/36	51,167	57,850	0.003%
Federal National Mortgage Assn.	5	7/1/37	2,833	3,128	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	17,459	18,908	0.001%
Federal National Mortgage Assn.	5	7/1/42	60,288	66,585	0.003%
Federal National Mortgage Assn.	3.5	7/1/42	816,421	855,855	0.037%
Federal National Mortgage Assn.	3.5	7/1/42	82,494	86,457	0.004%
Federal National Mortgage Assn.	3.5	7/1/43	170,303	179,226	0.008%
Federal National Mortgage Assn.	3.5	7/1/43	48,724	51,052	0.002%
Federal National Mortgage Assn.	3	7/1/43	38,588	39,792	0.002%
Federal National Mortgage Assn.	3.5	7/1/44	188,292	198,032	0.009%
Federal National Mortgage Assn.	3.5	7/1/47	508,980	526,581	0.023%
Federal National Mortgage Assn.	4	7/1/48	990,841	1,032,751	0.045%
Federal National Mortgage Assn.	6	8/1/22	469	482	0.000%
Federal National Mortgage Assn.	3	8/1/27	65,964	67,648	0.003%
Federal National Mortgage Assn.	2.5	8/1/30	81,577	82,607	0.004%
Federal National Mortgage Assn.	7	8/1/31	1,838	2,127	0.000%
Federal National Mortgage Assn.	6	8/1/34	278,932	321,020	0.014%
Federal National Mortgage Assn.	4.52	8/1/36	13,585	14,402	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	403	449	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	27,129	30,685	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	36,495	41,267	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	2,099	2,374	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	13,860	16,165	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	4,149	4,693	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	29,666	33,554	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	78,709	89,027	0.004%
Federal National Mortgage Assn.	6.5	8/1/38	20,225	23,302	0.001%
Federal National Mortgage Assn.	6	8/1/38	35,614	40,922	0.002%
Federal National Mortgage Assn.	5	8/1/38	1,256	1,387	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	24,045	26,032	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	21,147	22,883	0.001%
Federal National Mortgage Assn.	4	8/1/42	313,390	334,849	0.015%
Federal National Mortgage Assn.	3.5	8/1/42	164,304	172,208	0.008%
Federal National Mortgage Assn.	3.5	8/1/43	39,189	41,146	0.002%

Federal National Mortgage Assn.	3	8/1/43	88,998	90,959	0.004%
Federal National Mortgage Assn.	3	8/1/43	169,137	174,224	0.008%
Federal National Mortgage Assn.	3.5	8/1/43	44,086	46,280	0.002%
Federal National Mortgage Assn.	3.5	8/1/47	289,929	303,477	0.013%
Federal National Mortgage Assn.	4	8/1/49	1,270,801	1,320,444	0.058%
Federal National Mortgage Assn.	6	9/1/21	1,044	1,062	0.000%
Federal National Mortgage Assn.	5	9/1/23	2,077	2,144	0.000%
Federal National Mortgage Assn.	3	9/1/32	234,742	240,662	0.010%
Federal National Mortgage Assn.	6.5	9/1/36	7,796	9,121	0.000%
Federal National Mortgage Assn.	6	9/1/38	90,495	103,864	0.005%
Federal National Mortgage Assn.	5.5	9/1/38	79,117	89,491	0.004%
Federal National Mortgage Assn.	4.5	9/1/39	30,431	32,953	0.001%
Federal National Mortgage Assn.	6	9/1/39	116,421	134,016	0.006%
Federal National Mortgage Assn.	4.5	9/1/40	12,949	14,032	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	136,044	147,404	0.006%
Federal National Mortgage Assn.	4	9/1/41	223,826	239,127	0.010%
Federal National Mortgage Assn.	5.5	9/1/41	2,984	3,375	0.000%
Federal National Mortgage Assn.	4.5	9/1/42	62,690	67,896	0.003%
Federal National Mortgage Assn.	3.5	9/1/42	216,025	226,400	0.010%
Federal National Mortgage Assn.	3.5	9/1/43	265,436	278,877	0.012%
Federal National Mortgage Assn.	3.5	9/1/44	91,523	95,787	0.004%
Federal National Mortgage Assn.	3	9/1/44	34,934	35,986	0.002%
Federal National Mortgage Assn.	3.5	9/1/45	510,066	531,742	0.023%
Federal National Mortgage Assn.	4	9/1/45	64,012	67,540	0.003%
Federal National Mortgage Assn.	4	9/1/46	48,054	50,706	0.002%
Federal Signal			2,100	68,754	0.003%
Ferrari			1,997	307,718	0.013%
Fidelity National Financial	4.5	8/15/28	450,000	481,364	0.021%
Fidelity National Information Services	0.75	5/21/23	210,000	233,802	0.010%
Fidelity National Information Services			48,440	6,430,894	0.280%
Fiesta Restaurant			10,284	107,159	0.005%
Fifth Third Bancorp			44,388	1,215,343	0.053%
First Bancshares			5,995	193,639	0.008%
FirstEnergy	3.9	7/15/27	1,300,000	1,380,054	0.060%
FirstEnergy Transmission	4.35	1/15/25	765,000	824,589	0.036%
First Industrial Realty, REIT			5,479	216,749	0.009%
FirstKey Mortgage Trust 2014-1	4.01	11/25/44	209,048	223,319	0.010%
FirstService			8,436	865,281	0.038%
Fiserv	0.38	7/1/23	100,000	110,007	0.005%
Fiserv	3.2	7/1/26	325,000	336,456	0.015%
Fiserv	1.13	7/1/27	230,000	260,348	0.011%
Fiserv			38,428	3,980,757	0.174%
Five9			6,605	354,953	0.015%
Five Below			700	88,270	0.004%
FleetCor Technologies			4,041	1,158,878	0.051%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	1,175,000	1,242,704	0.054%
Ford Motor Credit	3.35	11/1/22	485,000	485,103	0.021%
Ford Motor Credit	5.09	1/7/21	200,000	204,932	0.009%
Ford Motor Credit	5.75	2/1/21	296,000	306,023	0.013%
Fortive			349	314,542	0.014%
Fortive			19,239	1,319,026	0.058%
Fox	4.71	1/25/29	325,000	371,181	0.016%
Franco-Nevada			3,400	309,807	0.014%
Freddie Mac STACR 2019-HQA3	2.81	9/25/49	395,000	395,330	0.017%
Freddie Mac STACR Trust 2019-DNA3	4.07	7/25/49	685,000	687,304	0.030%
Freddie Mac Stacr Trust 2019-HQA1	2.92	2/25/49	234,887	235,153	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	3.87	10/25/27	346,332	348,585	0.015%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	10/25/29	207,722	208,401	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	4.62	12/25/27	463,668	465,877	0.020%
Freddie Mac Structured Agency Credit Risk debt Notes	4.02	12/25/28	140,336	140,704	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	2.82	12/25/29	97,838	97,863	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	195,000	189,138	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	3.37	3/25/29	192,211	193,039	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	4.87	4/25/28	112,794	113,900	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	2.57	4/25/30	31,439	31,435	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	3.97	5/25/25	517,313	521,628	0.023%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	105,000	102,124	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	5.05	7/25/28	101,531	102,218	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	7/25/29	439,364	440,352	0.019%
Freddie Mac Structured Agency Credit Risk debt Notes	2.47	7/25/30	150,337	150,121	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.07	7/25/30	635,000	633,794	0.028%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	8/25/29	84,247	84,372	0.004%

Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	625,000	624,355	0.027%
Freddie Mac Structured Agency Credit Risk debt Notes	4.22	9/25/24	161,182	163,298	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.12	9/25/30	575,000	574,483	0.025%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	390,000	409,266	0.018%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/29	245,000	267,390	0.012%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	300,000	319,798	0.014%
Fresenius			33,065	1,546,808	0.067%
G1 therapeutics			1,515	34,512	0.002%
Galaxy XXIX CLO	3.56	11/15/26	250,000	247,705	0.011%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	343,417	346,046	0.015%
Galton Funding Mortgage Trust 2017-2	3.5	6/25/59	401,802	403,691	0.018%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	388,645	400,545	0.017%
Gam Holding			40,093	160,942	0.007%
Gardner denver Holdings			10,400	294,216	0.013%
GCP Applied Technologies			7,712	148,456	0.006%
GE			663,945	5,935,668	0.259%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	1,045,000	1,064,916	0.046%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	1,585,000	1,661,841	0.072%
General Electric	5.55	1/5/26	405,000	459,450	0.020%
General Electric	3.38	3/11/24	285,000	293,125	0.013%
General Electric	3.45	5/15/24	95,000	97,593	0.004%
General Electric	5	6/15/68	125,000	118,594	0.005%
General Motors Financial	4	10/6/26	225,000	226,989	0.010%
General Motors Financial	4.2	11/6/21	260,000	268,000	0.012%
General Motors Financial	3.45	4/10/22	865,000	879,542	0.038%
General Motors Financial	4.35	4/9/25	210,000	218,441	0.010%
General Motors Financial	4.3	7/13/25	465,000	482,372	0.021%
Gentherm			7,138	293,265	0.013%
Gibraltar Industries			9,733	447,134	0.019%
GlaxoSmithKline, ADR			52,800	2,253,504	0.098%
Global Blood Therapeutics			7,739	375,496	0.016%
Global Payments			27,869	4,431,171	0.193%
GLP Capital LP / GLP Financing II	5.25	6/1/25	170,000	187,605	0.008%
GLP Capital LP / GLP Financing II	3.35	9/1/24	120,000	120,733	0.005%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	290,000	290,200	0.013%
GM Financial Consumer Automobile 2017-1	2.45	7/17/23	100,000	100,124	0.004%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	200,000	200,883	0.009%
GN Store Nord			20,012	811,216	0.035%
Goldman Sachs	3.5	11/16/26	745,000	774,591	0.034%
Goldman Sachs	4.22	5/1/29	665,000	724,773	0.032%
Goldman Sachs			1,244	257,794	0.011%
Golub Capital Partners CLO 39B	3.43	10/20/28	780,000	778,606	0.034%
Government National Mortgage Assn.	5.5	10/15/38	48,117	54,619	0.002%
Government National Mortgage Assn.	5	10/15/39	31,757	35,660	0.002%
Government National Mortgage Assn.	8	10/20/25	332	358	0.000%
Government National Mortgage Assn.	5	10/20/39	36,897	40,816	0.002%
Government National Mortgage Assn.	4.5	10/20/40	49,919	54,624	0.002%
Government National Mortgage Assn.	5	10/20/40	15,367	17,007	0.001%
Government National Mortgage Assn.	3.5	10/20/44	40,168	42,193	0.002%
Government National Mortgage Assn.	3.5	10/20/45	63,585	66,790	0.003%
Government National Mortgage Assn.	3.5	10/20/45	81,385	85,487	0.004%
Government National Mortgage Assn.	5	10/20/47	718,105	771,084	0.034%
Government National Mortgage Assn.	4	10/20/48	599,822	623,784	0.027%
Government National Mortgage Assn.	7.5	11/15/25	1,152	1,183	0.000%
Government National Mortgage Assn.	4.5	11/20/39	20,397	22,219	0.001%
Government National Mortgage Assn.	5	11/20/39	15,889	17,577	0.001%
Government National Mortgage Assn.	4.5	11/20/40	378,165	413,766	0.018%
Government National Mortgage Assn.	3.5	11/20/42	7,657	8,085	0.000%
Government National Mortgage Assn.	4	11/20/42	12,666	13,507	0.001%
Government National Mortgage Assn.	4	11/20/47	1,073,730	1,121,080	0.049%
Government National Mortgage Assn.	5	11/20/47	322,895	346,683	0.015%
Government National Mortgage Assn.	4.5	1/1/35	322,000	336,540	0.015%
Government National Mortgage Assn.	4.5	1/1/36	323,000	337,283	0.015%
Government National Mortgage Assn.	4	1/1/40	169,000	175,757	0.008%
Government National Mortgage Assn.	4	1/1/40	341,000	354,533	0.015%
Government National Mortgage Assn.	3.5	1/1/41	1,975,000	2,045,359	0.089%
Government National Mortgage Assn.	5.5	1/20/36	151,008	169,506	0.007%
Government National Mortgage Assn.	4.5	1/20/41	270,567	296,029	0.013%
Government National Mortgage Assn.	4.5	1/20/46	46,520	49,699	0.002%
Government National Mortgage Assn.	3.5	1/20/46	23,811	25,019	0.001%
Government National Mortgage Assn.	5	1/20/48	65,454	70,120	0.003%
Government National Mortgage Assn.	4	1/20/48	323,604	339,026	0.015%

Government National Mortgage Assn.	5.5	1/20/49	119,505	126,196	0.006%
Government National Mortgage Assn.	3.5	1/20/49	1,022,503	1,061,456	0.046%
Government National Mortgage Assn.	7.5	12/15/25	196	197	0.000%
Government National Mortgage Assn.	5	12/15/39	149,547	168,063	0.007%
Government National Mortgage Assn.	6.5	12/20/33	1,858	2,146	0.000%
Government National Mortgage Assn.	6	12/20/38	48,020	55,284	0.002%
Government National Mortgage Assn.	3.5	12/20/45	231,212	242,365	0.011%
Government National Mortgage Assn.	5	12/20/47	586,083	629,206	0.027%
Government National Mortgage Assn.	5.5	12/20/48	145,094	155,119	0.007%
Government National Mortgage Assn.	5	2/15/40	67,175	75,487	0.003%
Government National Mortgage Assn.	5	2/15/40	67,175	75,487	0.003%
Government National Mortgage Assn.	3.5	2/15/45	78,020	81,878	0.004%
Government National Mortgage Assn.	7	2/20/27	4,717	5,287	0.000%
Government National Mortgage Assn.	4	2/20/41	16,357	17,432	0.001%
Government National Mortgage Assn.	3.5	2/20/43	61,488	65,310	0.003%
Government National Mortgage Assn.	4	2/20/44	398,849	425,235	0.019%
Government National Mortgage Assn.	3.5	2/20/45	53,704	56,415	0.002%
Government National Mortgage Assn.	3.5	2/20/46	323,861	340,185	0.015%
Government National Mortgage Assn.	3.5	2/20/48	769,825	807,754	0.035%
Government National Mortgage Assn.	3.5	2/20/48	539,462	566,066	0.025%
Government National Mortgage Assn.	8	3/15/22	135	135	0.000%
Government National Mortgage Assn.	4.5	3/20/41	38,766	42,411	0.002%
Government National Mortgage Assn.	5	3/20/41	165,337	182,660	0.008%
Government National Mortgage Assn.	3.5	3/20/43	216,909	228,972	0.010%
Government National Mortgage Assn.	3.5	3/20/46	464,671	485,919	0.021%
Government National Mortgage Assn.	5.5	3/20/49	319,186	341,240	0.015%
Government National Mortgage Assn.	6	4/15/36	2,837	3,254	0.000%
Government National Mortgage Assn.	5	4/20/40	29,798	32,965	0.001%
Government National Mortgage Assn.	3.5	4/20/45	15,889	16,690	0.001%
Government National Mortgage Assn.	3	4/20/46	174,564	180,064	0.008%
Government National Mortgage Assn.	3.5	4/20/46	363,191	379,929	0.017%
Government National Mortgage Assn.	3.5	4/20/48	273,625	289,608	0.013%
Government National Mortgage Assn.	4	4/20/49	425,980	443,053	0.019%
Government National Mortgage Assn.	4.5	4/20/49	574,805	601,339	0.026%
Government National Mortgage Assn.	4.5	5/20/40	88,088	96,380	0.004%
Government National Mortgage Assn.	5	5/20/40	9,962	11,020	0.000%
Government National Mortgage Assn.	3.5	5/20/45	29,941	31,460	0.001%
Government National Mortgage Assn.	3.5	5/20/45	74,588	78,372	0.003%
Government National Mortgage Assn.	3.5	5/20/46	290,018	302,900	0.013%
Government National Mortgage Assn.	3	5/20/46	18,441	18,940	0.001%
Government National Mortgage Assn.	3	5/20/46	50,387	52,115	0.002%
Government National Mortgage Assn.	4	5/20/47	817,865	856,826	0.037%
Government National Mortgage Assn.	5.5	5/20/48	713,384	765,161	0.033%
Government National Mortgage Assn.	5	5/20/48	121,879	131,895	0.006%
Government National Mortgage Assn.	7.5	6/15/32	5,204	5,544	0.000%
Government National Mortgage Assn.	5	6/15/40	71,483	80,309	0.004%
Government National Mortgage Assn.	5	6/20/40	31,918	35,304	0.002%
Government National Mortgage Assn.	3.5	6/20/43	287,160	305,012	0.013%
Government National Mortgage Assn.	3.5	6/20/43	268,387	283,350	0.012%
Government National Mortgage Assn.	5.5	6/20/44	150,459	168,491	0.007%
Government National Mortgage Assn.	3.5	6/20/46	136,222	142,164	0.006%
Government National Mortgage Assn.	3	6/20/46	112,301	115,797	0.005%
Government National Mortgage Assn.	5	6/20/47	139,901	150,243	0.007%
Government National Mortgage Assn.	4	6/20/48	457,632	475,919	0.021%
Government National Mortgage Assn.	5	6/20/48	155,748	168,512	0.007%
Government National Mortgage Assn.	3	7/15/43	43,737	45,027	0.002%
Government National Mortgage Assn.	7	7/20/27	146	146	0.000%
Government National Mortgage Assn.	5	7/20/39	28,497	31,524	0.001%
Government National Mortgage Assn.	3.5	7/20/42	427,250	453,809	0.020%
Government National Mortgage Assn.	4	7/20/42	173,386	184,896	0.008%
Government National Mortgage Assn.	3.5	7/20/46	58,314	60,836	0.003%
Government National Mortgage Assn.	4.5	7/20/46	60,218	64,356	0.003%
Government National Mortgage Assn.	3	7/20/46	2,666,092	2,749,390	0.120%
Government National Mortgage Assn.	3	7/20/46	49,900	51,616	0.002%
Government National Mortgage Assn.	3	7/20/46	90,198	93,163	0.004%
Government National Mortgage Assn.	3	7/20/46	79,885	82,466	0.004%
Government National Mortgage Assn.	3	7/20/46	132,820	137,022	0.006%
Government National Mortgage Assn.	3	7/20/46	32,936	34,019	0.001%
Government National Mortgage Assn.	3	7/20/46	169,654	175,231	0.008%
Government National Mortgage Assn.	5	7/20/47	93,294	100,171	0.004%
Government National Mortgage Assn.	3.5	7/20/47	1,093,101	1,136,420	0.050%
Government National Mortgage Assn.	5	7/20/48	59,020	63,843	0.003%

Government National Mortgage Assn.	5	8/20/40	11,848	13,098	0.001%
Government National Mortgage Assn.	5	8/20/41	76,894	84,951	0.004%
Government National Mortgage Assn.	3.5	8/20/42	60,633	64,402	0.003%
Government National Mortgage Assn.	4	8/20/42	93,193	99,372	0.004%
Government National Mortgage Assn.	4.5	8/20/46	98,059	104,465	0.005%
Government National Mortgage Assn.	3	8/20/46	44,329	45,719	0.002%
Government National Mortgage Assn.	3	8/20/46	67,174	69,352	0.003%
Government National Mortgage Assn.	3	8/20/46	71,918	74,392	0.003%
Government National Mortgage Assn.	5	8/20/47	165,231	177,442	0.008%
Government National Mortgage Assn.	5	8/20/48	80,057	85,691	0.004%
Government National Mortgage Assn.	5	9/15/39	38,322	43,013	0.002%
Government National Mortgage Assn.	4.5	9/15/45	47,318	51,541	0.002%
Government National Mortgage Assn.	4.5	9/20/40	149,732	163,829	0.007%
Government National Mortgage Assn.	3.5	9/20/42	498,194	529,162	0.023%
Government National Mortgage Assn.	4	9/20/42	14,723	15,701	0.001%
Government National Mortgage Assn.	4.5	9/20/46	75,598	80,862	0.004%
Government National Mortgage Assn.	3	9/20/46	36,371	37,507	0.002%
Government National Mortgage Assn.	3	9/20/46	43,881	45,300	0.002%
Government National Mortgage Assn.	5	9/20/47	765,701	822,138	0.036%
Government National Mortgage Association	4.5	11/20/39	7,449	105	0.000%
Government National Mortgage Association	3	11/20/47	333,287	342,979	0.015%
Government National Mortgage Association	4.5	12/20/39	48,595	1,566	0.000%
Government National Mortgage Association	3	12/20/47	416,305	430,615	0.019%
Government National Mortgage Association	4.5	2/20/39	4,920	70	0.000%
Government National Mortgage Association	4	2/20/43	95,760	12,545	0.001%
Government National Mortgage Association	3.5	4/20/39	116,854	5,278	0.000%
Government National Mortgage Association	4	5/20/37	234,601	14,220	0.001%
Government National Mortgage Association	3.5	5/20/43	114,828	19,452	0.001%
Government National Mortgage Association	2.34	9/20/48	317,196	316,247	0.014%
Graco			7,200	331,488	0.014%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	15,971	15,966	0.001%
Great Portland Estates			88,774	819,002	0.036%
Great Wolf Trust 2017-WOLF	2.88	9/15/34	390,000	389,875	0.017%
Great Wolf Trust 2017-WOLF	3.13	9/15/34	460,000	459,854	0.020%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	465,000	495,203	0.022%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	67,715	67,495	0.003%
GS Mortgage Securities Corp Trust 2018-FBLU	2.98	11/15/35	490,000	489,995	0.021%
GS Mortgage Securities Corp Trust 2019-SOHO	3.33	6/15/36	800,000	800,495	0.035%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	1,280,000	1,411,598	0.062%
GS Mortgage Securities Trust 2019-GC40	3.16	7/10/52	1,030,000	1,087,514	0.047%
GS Mortgage Securities Trust 2019-GC42	2.75	9/1/52	675,000	690,115	0.030%
GTP Acquisition Partners I	2.35	6/15/20	755,000	754,673	0.033%
Halcyon Loan Advisors Funding 2014-3	3.38	10/22/25	256,431	256,453	0.011%
Hamamatsu Photonics KK			21,800	813,320	0.035%
Hanger			17,263	351,820	0.015%
Hanover Insurance Group			3,800	515,052	0.022%
Hardees Funding	4.25	6/20/48	430,650	436,843	0.019%
Hardees Funding	4.96	6/20/48	544,500	564,913	0.025%
Hawaiian Airlines			9,000	236,340	0.010%
Haynes International			6,462	231,598	0.010%
HCA Healthcare			3,700	445,554	0.019%
HCP	3.25	7/15/26	65,000	66,824	0.003%
HCP	3.5	7/15/29	75,000	77,823	0.003%
Healthcare Realty Trust	3.63	1/15/28	575,000	597,182	0.026%
Heathrow Funding	4.88	7/15/21	570,000	590,668	0.026%
Helios Technologies			3,840	155,789	0.007%
Heritage Commerce			17,216	202,374	0.009%
Heritage-Crystal Clean			7,600	201,400	0.009%
Heritage Financial Corp.			8,200	221,072	0.010%
Highwoods Realty	3.05	2/15/30	685,000	669,880	0.029%
Highwoods Realty	4.13	3/15/28	570,000	605,159	0.026%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	77,377	77,073	0.003%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	62,370	62,529	0.003%
Hilton Orlando Trust 2018-ORL	2.8	12/15/34	845,000	844,202	0.037%
Hilton Worldwide Holdings			13,715	1,277,004	0.056%
HMS Holdings			10,700	368,776	0.016%
Home Bancshares			31,500	592,043	0.026%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	561,609	565,959	0.025%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	593,604	598,180	0.026%
Homeward Opportunities Fund I Trust 2019-2	2.7	9/25/59	907,710	906,522	0.040%
Homology Medicines			3,923	71,006	0.003%
Honda Motor			23,900	625,808	0.027%

Honeywell International			22,026	3,726,799	0.163%
Hope Bancorp			14,300	205,062	0.009%
HSBC Holdings	3.95	5/18/24	205,000	213,969	0.009%
HSBC Holdings	3.9	5/25/26	415,000	439,575	0.019%
Hudson Yards 2019-30HY Mortgage Trust	3.38	7/10/39	425,000	450,980	0.020%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	490,000	510,221	0.022%
Humana	3.85	10/1/24	465,000	487,695	0.021%
Huron Consulting Group			2,700	165,618	0.007%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	365,000	366,832	0.016%
IAC/InterActiveCorp			5,769	1,257,469	0.055%
ICU Medical			1,414	225,674	0.010%
IGM Biosciences			1,633	28,986	0.001%
IHS Markit			5,222	349,247	0.015%
ImmunoGen			3,183	7,703	0.000%
Immunomedics			6,800	90,168	0.004%
Independence			247,852	1,078,225	0.047%
Independence Plaza Trust 2018-INDP	4.16	7/10/35	895,000	942,408	0.041%
Independent Bank Group			7,914	416,356	0.018%
Independent Bank (MA)			2,295	171,322	0.007%
Indonesia Government International Bond	2.95	1/11/23	1,010,000	1,025,020	0.045%
Indonesia Government International Bond	3.7	1/8/22	655,000	673,780	0.029%
Indonesia Government International Bond	3.75	4/25/22	910,000	939,573	0.041%
ING Groep			156,479	1,634,700	0.071%
Inphi			4,905	299,450	0.013%
Insmed			12,680	223,675	0.010%
Intercontinental Exchange			70,161	6,473,755	0.282%
Intesa Sanpaolo			385,799	913,892	0.040%
InTown Hotel Portfolio Trust 2018-STAY	2.73	1/15/33	280,000	279,560	0.012%
Intuit			20,191	5,369,595	0.234%
Intuitive Surgical			6,965	3,760,612	0.164%
Investors Bancorp			22,000	249,920	0.011%
iRhythm Technologies			2,453	181,792	0.008%
Israel Chemicals	6.38	5/31/38	900,000	1,102,500	0.048%
Israel Government Bond - Fixed	5.5	1/31/42	6,000,000	2,872,808	0.125%
J2 Acquisition			17,750	174,838	0.008%
J2 Acquisition			17,750	4,881	0.000%
Jack In the Box Funding	3.98	8/25/49	565,000	574,549	0.025%
Jacobs Engineering Group			25,040	2,291,160	0.100%
Jagged Peak Energy			18,786	136,386	0.006%
JBG SMITH Properties, REIT			15,947	625,282	0.027%
Jimmy Johns Funding	3.61	7/30/47	117,600	118,481	0.005%
John Bean Technologies			7,271	722,956	0.032%
Johnson Matthey			34,299	1,288,295	0.056%
JPMBB Commercial Mortgage Securities Trust 2014-C19	4.24	4/15/47	290,000	310,466	0.014%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	185,000	196,977	0.009%
JPMBB Commercial Mortgage Securities Trust 2014-C25	3.67	11/15/47	205,000	218,741	0.010%
JPMDB Commercial Mortgage Securities Trust 2018-C8	4.9	6/15/51	370,000	410,894	0.018%
JPMorgan Chase	2.95	10/1/26	2,345,000	2,403,306	0.105%
JPMorgan Chase	3.54	5/1/28	275,000	290,060	0.013%
JPMorgan Chase	3.2	6/15/26	275,000	285,473	0.012%
JPMorgan Chase	3.9	7/15/25	190,000	204,316	0.009%
JPMorgan Chase			42,026	4,946,040	0.216%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.83	10/15/45	317,890	323,467	0.014%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	190,000	203,279	0.009%
JP Morgan Mortgage Trust	3.5	2/25/50	355,000	359,367	0.016%
Kansas City Southern			2,358	313,638	0.014%
KazMunayGas National Co JSC	4.75	4/19/27	800,000	867,424	0.038%
Keane			9,400	56,964	0.002%
Kering			2,465	1,256,131	0.055%
Keysight Technologies	4.6	4/6/27	705,000	775,441	0.034%
Keysight Technologies			26,521	2,579,167	0.112%
Kimco Realty	3.3	2/1/25	255,000	262,431	0.011%
Kingfisher			423,267	1,075,680	0.047%
Kirin Holdings			36,100	768,202	0.033%
KLA			3,840	612,288	0.027%
Knight-Swift Transportation Holdings			8,852	321,328	0.014%
Knorr-Bremse			8,375	787,351	0.034%
Koninklijke Philips			84,197	3,890,678	0.170%
Kosmos Energy			6,408	39,986	0.002%
Kraft Heinz Foods	4.88	10/1/49	185,000	185,430	0.008%
Krystal Biotech			840	29,169	0.001%
KT			23,412	540,327	0.024%

Kubota Credit Owner Trust 2016-1	1.5	7/15/20	4,414	4,412	0.000%
L3Harris Technologies			9,906	2,066,788	0.090%
Lam Research			897	207,306	0.009%
Landstar System			2,300	258,934	0.011%
Largan Precision			6,000	858,246	0.037%
Las Vegas Sands	3.5	8/18/26	210,000	213,293	0.009%
Las Vegas Sands	3.2	8/8/24	140,000	142,630	0.006%
Lattice Semiconductor			42,259	772,706	0.034%
Legrand			12,489	890,930	0.039%
Liberty Oilfield Services			11,981	129,754	0.006%
Linde			20,064	3,886,798	0.169%
Littelfuse			1,660	294,335	0.013%
Live Oak Bancshares			9,225	166,973	0.007%
Lloyds Banking Group			1,957,226	1,297,478	0.057%
LM Ericsson			156,068	1,246,412	0.054%
L'Oreal			7,659	2,141,991	0.093%
Macquarie Group			17,777	1,575,793	0.069%
Madison Park Funding XXXIII	3.43	10/15/32	805,000	805,000	0.035%
Madison Park Funding XXXVII	3.6	7/15/32	335,000	335,207	0.015%
Madrigal Pharmaceuticals			375	32,333	0.001%
Magna International			34,300	1,829,219	0.080%
Magnetite XVIII	3.24	11/15/28	510,000	509,682	0.022%
Magnolia Oil & Gas			25,200	279,720	0.012%
Marriott			8,799	1,094,332	0.048%
Marsh & McLennan			35,412	3,542,971	0.154%
Martin Marietta Materials	4.25	7/2/24	640,000	683,560	0.030%
Marvell Technology Group			40,679	1,015,755	0.044%
MasterCard			30,909	8,393,957	0.366%
Match			3,299	235,681	0.010%
Matson			13,700	513,887	0.022%
Maxim Integrated Products			14,923	864,191	0.038%
McDonald's			21,460	4,607,677	0.201%
Medtronic			40,773	4,428,763	0.193%
Meggitt			249,199	1,943,993	0.085%
Melrose Industries			535,502	1,326,691	0.058%
Merck			43,991	3,703,162	0.161%
Meridian Bancorp			18,362	344,288	0.015%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	555,601	579,781	0.025%
Michaels			28,200	276,078	0.012%
Microchip Technology			2,395	222,519	0.010%
Micron Technology	4.19	2/15/27	405,000	416,138	0.018%
Micron Technology	4.66	2/15/30	50,000	52,000	0.002%
Micron Technology	4.64	2/6/24	865,000	919,063	0.040%
Micron Technology			74,690	3,200,467	0.140%
Microsoft			204,243	28,395,904	1.238%
Middlesex Water			3,613	234,700	0.010%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	105,030	105,190	0.005%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	234,180	234,911	0.010%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	516,897	527,194	0.023%
Minerals Technologies			4,000	212,360	0.009%
Mitsubishi Corporation			54,600	1,344,411	0.059%
Mitsubishi Electric			166,200	2,217,134	0.097%
Mitsubishi UFJ Financial			327,300	1,666,895	0.073%
Mitsubishi UFJ Lease & Finance			123,800	718,086	0.031%
Mitsui Fudosan			66,100	1,645,038	0.072%
Mitsui Mining & Smelting			18,300	436,868	0.019%
MKS Instruments			1,500	138,420	0.006%
mo Fisher Scientific	0.13	3/1/25	140,000	152,363	0.007%
mo Fisher Scientific	0.5	3/1/28	130,000	141,498	0.006%
Molina Healthcare			6,312	692,553	0.030%
Momenta Pharmaceuticals			7,201	93,325	0.004%
Moncler			33,791	1,204,430	0.053%
Monolithic Power Systems			1,182	183,955	0.008%
Monro			11,125	878,986	0.038%
Moody's			447	91,559	0.004%
Moog			2,600	210,912	0.009%
Morgan Stanley	3.75	2/25/23	1,665,000	1,742,399	0.076%
Morgan Stanley			21,287	908,316	0.040%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	255,000	269,146	0.012%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	135,200	0.006%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	375,000	405,122	0.018%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	415,000	427,682	0.019%

Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	45,000	48,568	0.002%
Morgan Stanley Capital I Trust 2017-ASHF	3.28	11/15/34	1,475,000	1,471,301	0.064%
Motorola Solutions			14,741	2,512,014	0.110%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	275,000	287,719	0.013%
Mueller Water Products			29,600	332,704	0.015%
Munich Re			9,679	2,500,075	0.109%
Murata Manufacturing			20,500	993,584	0.043%
MVW Owner Trust 2013-1	2.15	4/22/30	13,042	13,018	0.001%
MVW Owner Trust 2014-1	2.25	9/22/31	26,780	26,734	0.001%
MyoKardia			4,437	231,390	0.010%
National Bank of Canada			31,800	1,582,259	0.069%
National Grid			114,830	1,243,293	0.054%
National Instruments			13,675	574,213	0.025%
National Vision Holdings			3,312	79,720	0.003%
NAVER			4,581	600,868	0.026%
Navient Private Education Loan Trust 2017	2.88	12/16/58	185,000	187,670	0.008%
Navient Private Education Loan Trust 2018	3.61	12/15/59	530,000	555,222	0.024%
Nestle			68,809	7,462,650	0.325%
Netflix	4.63	5/15/29	655,000	793,315	0.035%
Netflix			11,324	3,030,529	0.132%
Neuberger Berman CLO XIX	3.45	7/15/27	1,355,000	1,322,379	0.058%
Neuberger Berman CLO XVI-S	3.15	1/15/28	735,000	733,710	0.032%
Neuberger Berman Loan Advisers CLO 29	3.43	10/19/31	470,000	467,493	0.020%
Nevro			3,361	288,945	0.013%
New Fortress Energy			6,438	116,077	0.005%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	660,864	670,985	0.029%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	637,678	646,436	0.028%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	510,717	517,314	0.023%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	205,164	207,807	0.009%
NextEra Energy			42,960	10,009,250	0.436%
Nextera Energy Partners			5,100	269,484	0.012%
Nike			7,904	742,344	0.032%
Nippon Telegraph & Telephone			84,200	4,028,441	0.176%
NiSource			72,442	2,167,465	0.095%
Nomad Foods			12,607	258,444	0.011%
Norfolk Southern			241	43,298	0.002%
Northern Star Resources			50,761	377,256	0.016%
Northrop Grumman			14,612	5,476,431	0.239%
Norwegian Cruise Line Holdings			708	36,653	0.002%
Novanta			7,251	592,552	0.026%
Novartis			47,806	4,148,941	0.181%
Novo Nordisk			19,167	990,478	0.043%
NRG Energy	3.75	6/15/24	80,000	82,236	0.004%
NRG Energy	4.45	6/15/29	260,000	271,050	0.012%
NuVasive			4,100	259,858	0.011%
NVIDIA			10,636	1,851,409	0.081%
NXP BV / NXP Funding	4.88	3/1/24	555,000	601,481	0.026%
NXP Semiconductors			43,125	4,705,800	0.205%
OBX 2019-EXP2 Trust	4	7/25/59	493,676	503,204	0.022%
Occidental Petroleum	2.9	8/15/24	1,015,000	1,020,507	0.045%
Occidental Petroleum	3.2	8/15/26	75,000	75,598	0.003%
Occidental Petroleum	4.4	8/15/49	340,000	347,633	0.015%
OCP CLO 2014-7	3.4	7/20/29	830,000	823,959	0.036%
Octagon Investment Partners XXIII	3.15	7/15/27	525,000	523,138	0.023%
Octagon Investment Partners XXIII	3.5	7/15/27	435,000	427,972	0.019%
Odonate therapeutics			955	24,859	0.001%
Ollies Bargain Outlet Holdings			10,384	608,918	0.027%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	700,000	736,434	0.032%
Omron			18,800	1,035,976	0.045%
ONE Gas			8,900	855,379	0.037%
OneSpaWorld Holdings			9,800	152,194	0.007%
Orchard therapeutics, ADR			8,431	100,160	0.004%
Origin Bancorp			8,101	273,328	0.012%
Osisko Gold Royalties			14,300	132,870	0.006%
Otsuka Holdings			26,200	984,205	0.043%
OZLM VII	3.31	7/17/29	635,000	630,209	0.027%
OZLM VIII	3.47	10/17/29	820,000	817,882	0.036%
Pacific Gas & Electric	4	12/1/46	118,000	114,755	0.005%
Pacific Gas & Electric	3.95	12/1/47	158,000	153,260	0.007%
Pacific Premier Bancorp			7,400	230,806	0.010%
Packaging Corporation of America			23,398	2,482,528	0.108%
Pagerduty			750	21,188	0.001%

Pagerduty			4,661	125,090	0.005%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	780,000	780,366	0.034%
Palmer Square CLO 2015-1	4.4	5/21/29	565,000	563,814	0.025%
Panasonic			117,600	958,404	0.042%
Papa John's International			7,873	412,152	0.018%
Paramount, REIT			13,231	176,634	0.008%
Parsons			3,210	105,866	0.005%
Paycom Software			1,560	326,804	0.014%
PayPal Holdings			41,120	4,259,621	0.186%
PDF Solutions			11,734	153,363	0.007%
PennyMac Financial Services			13,352	405,634	0.018%
Penumbra			300	40,347	0.002%
PepsiCo			2,142	293,668	0.013%
Performance Food			10,285	473,213	0.021%
PerkinElmer	3.3	9/15/29	600,000	599,279	0.026%
Perrigo Finance Unlimited	3.9	12/15/24	240,000	245,834	0.011%
Perrigo Finance Unlimited	4.38	3/15/26	455,000	469,520	0.020%
Persimmon			39,221	1,046,026	0.046%
Pertamina Persero PT	6.45	5/30/44	220,000	284,037	0.012%
Peru LNG Srl	5.38	3/22/30	800,000	834,000	0.036%
Perusahaan Gas Negara	5.13	5/16/24	1,000,000	1,091,077	0.048%
Perusahaan Listrik Negara PT	5.45	5/21/28	1,200,000	1,384,075	0.060%
Perusahaan Penerbit SBSN Indonesia III	4.35	9/10/24	200,000	215,000	0.009%
PG&E			6,518	65,180	0.003%
PGT Innovations			13,266	229,104	0.010%
Philip Morris International	3.38	8/15/29	170,000	178,327	0.008%
Philip Morris International			916	69,552	0.003%
PICC Property & Casualty			966,000	1,127,161	0.049%
Ping An Insurance			160,000	1,838,995	0.080%
Pinnacle Financial Partners			9,617	545,765	0.024%
Pioneer Natural Resources			6,115	769,084	0.034%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	115,000	115,064	0.005%
PNC Financial Services Group			1,561	218,790	0.010%
PNM Resources			17,400	906,192	0.040%
Pola Orbis Holdings			16,100	362,949	0.016%
PolyOne			6,000	195,900	0.009%
Post Holdings			6,100	645,624	0.028%
PPG Industries			2,255	267,240	0.012%
PRA Group			14,700	496,713	0.022%
Principia Biopharma			2,639	74,525	0.003%
Progressive			1,251	96,640	0.004%
Prologis, REIT			68,797	5,862,880	0.256%
Proofpoint			4,200	542,010	0.024%
ProSight Global			3,100	60,016	0.003%
Prosperity Bancshares			5,700	402,591	0.018%
Prudential			98,786	1,790,116	0.078%
Prysmian			43,015	923,645	0.040%
PS Business Parks, REIT			4,878	887,552	0.039%
PTC Therapeutics			2,800	94,696	0.004%
Public Storage, REIT			9,581	2,349,932	0.102%
Quaker Chemical			1,250	197,675	0.009%
Qualcomm			16,287	1,242,372	0.054%
Quanex Building Products			8,432	152,451	0.007%
Quidel			8,513	522,273	0.023%
QVC	5.13	7/2/22	1,160,000	1,217,978	0.053%
Radian			12,800	292,352	0.013%
Radius Health			14,525	374,019	0.016%
Reata Pharmaceuticals			1,500	120,435	0.005%
Recruit Holdings			44,100	1,347,409	0.059%
Redfin			5,950	100,198	0.004%
Red Robin Gourmet Burgers			6,579	218,818	0.010%
Regency Centers	4.13	3/15/28	185,000	200,965	0.009%
Regency Centers, REIT			3,375	234,529	0.010%
REI - SECURITY LENDING COLLATERAL			331,006	3,310,064	0.144%
Renesas Electronics			77,700	509,184	0.022%
Rentokil Initial			84,492	485,779	0.021%
Republic of South Africa Government International Bond	6.25	3/8/41	100,000	109,942	0.005%
Republic of South Africa Government International Bond	5.38	7/24/44	490,000	482,452	0.021%
Republic of South Africa Government International Bond	5.65	9/27/47	485,000	485,173	0.021%
Republic Services			4,502	389,648	0.017%
Restaurant Brands International			10,546	750,242	0.033%
RETL 2019-RVP	3.18	3/15/36	246,496	246,649	0.011%

Rev			6,790	77,610	0.003%
Rexford Industrial Realty, REIT			10,800	475,416	0.021%
Reynolds American	4.45	6/12/25	710,000	755,515	0.033%
RH			838	143,156	0.006%
Rio Tinto			8,849	554,257	0.024%
Roche Holding			14,825	4,316,517	0.188%
Roper Technologies	2.35	9/15/24	130,000	130,204	0.006%
Roper Technologies	2.95	9/15/29	205,000	206,014	0.009%
Roper Technologies			11,279	4,022,091	0.175%
Ross Stores			32,481	3,568,038	0.156%
Royal Bank Of Scotland	6.13	12/15/22	100,000	108,104	0.005%
Royal Bank Of Scotland	3.5	5/15/23	535,000	542,144	0.024%
Royal Bank Of Scotland	5.13	5/28/24	355,000	377,596	0.016%
Royal Caribbean Cruises			9,403	1,018,627	0.044%
Royal Dutch Shell, ADR			35,600	2,132,440	0.093%
Rsa Insurance			119,270	782,539	0.034%
Sabine Pass Liquefaction	5	3/15/27	1,105,000	1,214,119	0.053%
Sabine Pass Liquefaction	5.88	6/30/26	599,000	686,604	0.030%
SACI Falabella	4.38	1/27/25	1,100,000	1,167,200	0.051%
Safety Insurance Group			2,629	266,397	0.012%
SAGE Therapeutics			4,558	639,442	0.028%
Salesforce.com			32,412	4,811,237	0.210%
Samsonite International			297,000	629,200	0.027%
Samsung Electronics			64,966	2,659,972	0.116%
Sanderson Farms			3,200	484,256	0.021%
Sanofi			28,488	2,638,933	0.115%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	1,085,000	1,087,937	0.047%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	68,965	69,032	0.003%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	250,000	252,598	0.011%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	715,000	719,729	0.031%
Sarepta Therapeutics			600	45,192	0.002%
SASOL Financing USA	5.88	3/27/24	1,125,000	1,216,213	0.053%
Saudi Arabian Oil	3.5	4/16/29	700,000	731,212	0.032%
Saudi Arabian Oil	4.38	4/16/49	500,000	547,437	0.024%
SBA Tower Trust	3.87	10/8/24	645,000	667,886	0.029%
SBA Tower Trust	2.84	1/15/25	580,000	580,772	0.025%
SBA Tower Trust	3.45	3/15/23	260,000	267,341	0.012%
SBA Tower Trust	3.17	4/15/22	670,000	679,243	0.030%
Scentre			310,491	823,749	0.036%
Schneider National			9,806	212,986	0.009%
Scholar Rock Holding			1,744	15,609	0.001%
Seacoast Banking			16,975	429,637	0.019%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	130,000	126,482	0.006%
Seattle Genetics			2,097	179,084	0.008%
Selective Insurance			10,400	781,976	0.034%
Sempra Energy			4,408	521,012	0.023%
Sempra Energy	3.8	2/1/38	370,000	378,829	0.017%
Sempra Energy	4	2/1/48	215,000	227,111	0.010%
Sempra Energy	3.25	6/15/27	205,000	210,012	0.009%
Sempra Energy			2,295	268,509	0.012%
Sempra Energy			47,457	7,005,128	0.305%
Semtech			900	43,749	0.002%
Sequoia Mortgage Trust 2013-4	3.49	4/25/43	696,918	712,792	0.031%
Sequoia Mortgage Trust 2017-5	3.87	8/25/47	270,663	283,550	0.012%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	473,278	481,136	0.021%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	158,493	161,078	0.007%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	462,058	473,374	0.021%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	542,390	556,938	0.024%
ServiceNow			18,956	4,811,981	0.210%
Seven Generations Energy			22,700	144,268	0.006%
Seven & i Holdings			44,300	1,697,810	0.074%
Sherwin-Williams			1,243	683,488	0.030%
Siemens			33,409	3,576,285	0.156%
Siemens Healthineers			27,214	1,070,117	0.047%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	60,232	60,157	0.003%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	30,472	30,452	0.001%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	182,393	183,523	0.008%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	307,501	311,626	0.014%
Sigma Alimentos SA de CV	4.13	5/2/26	1,015,000	1,051,804	0.046%
Simply Good Foods			11,100	321,789	0.014%
Simpson Manufacturing			4,500	312,165	0.014%
SiteOne Landscape Supply			10,464	774,545	0.034%

SJW			5,853	399,701	0.017%
Skyline Champion			10,384	312,455	0.014%
SLIde 2018-FUN	4.33	6/15/31	506,040	509,833	0.022%
SLM Corporation			12,700	112,078	0.005%
SLM Student Loan Trust 2008-1	2.93	1/25/22	714,604	703,768	0.031%
SLM Student Loan Trust 2008-5	3.98	7/25/23	238,239	240,525	0.010%
SLM Student Loan Trust 2008-9	3.78	4/25/23	241,542	242,967	0.011%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	170,894	170,729	0.007%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	520,000	539,857	0.024%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	210,658	0.009%
Smb Private Education Loan Trust 2015	2.98	7/15/27	199,495	201,090	0.009%
Smb Private Education Loan Trust 2015	3.98	8/16/32	555,000	570,875	0.025%
Smb Private Education Loan Trust 2016	2.43	2/17/32	291,213	292,192	0.013%
Smb Private Education Loan Trust 2016	2.7	5/15/31	116,016	117,004	0.005%
Smb Private Education Loan Trust 2017	2.82	10/15/35	1,293,950	1,310,110	0.057%
Smb Private Education Loan Trust 2018	3.63	11/15/35	590,000	614,531	0.027%
Smb Private Education Loan Trust 2018	3.6	1/15/37	780,000	807,196	0.035%
Smb Private Education Loan Trust 2018	2.75	1/15/37	215,000	213,949	0.009%
SMC			2,200	945,622	0.041%
SOFTBANK GROUP CORP			19,800	781,316	0.034%
Solvay Finance America	4.45	12/3/25	535,000	574,297	0.025%
Sony			17,500	1,034,393	0.045%
South32			321,848	567,641	0.025%
Southern	3.25	7/1/26	575,000	592,149	0.026%
Southern			20,402	1,085,973	0.047%
Southern Company			57,211	3,533,923	0.154%
South State			3,921	295,251	0.013%
Southwest Gas Holdings			9,319	848,402	0.037%
S&P Global			5,682	1,391,976	0.061%
Splunk			14,845	1,749,632	0.076%
SS&C Technologies Holdings			14,563	751,014	0.033%
STACR Trust 2018-DNA2	2.82	12/25/30	757,026	757,721	0.033%
STACR Trust 2018-DNA2	4.17	12/25/30	490,000	494,161	0.022%
STACR Trust 2018-DNA3	2.77	9/25/48	157,359	157,494	0.007%
STACR Trust 2018-HRP2	2.87	2/25/47	127,084	127,101	0.006%
STACR Trust 2018-HRP2	3.27	2/25/47	560,000	561,591	0.024%
Standard Chartered			120,402	1,010,641	0.044%
Stanley Electric			35,900	956,214	0.042%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	791,998	807,024	0.035%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	578,520	579,714	0.025%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	482,897	483,891	0.021%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	424,361	429,214	0.019%
State Auto Financial			5,000	161,950	0.007%
State Grid Overseas Investment 2016	3.75	5/2/23	535,000	561,375	0.024%
Stericycle			1,700	86,581	0.004%
STERIS			1,000	144,490	0.006%
Sterling Bancorp Inc/MI			13,258	129,398	0.006%
StoneCo			13,454	467,930	0.020%
Stora Enso			109,051	1,312,345	0.057%
Storebrand			176,722	1,117,207	0.049%
Strategic Education			300	40,764	0.002%
Stroeer SE & Co KGaA			11,793	897,917	0.039%
Stryker			35,339	7,643,826	0.333%
Sumitomo Corporation			145,600	2,279,435	0.099%
Sumitomo Mitsui Trust Holdings			27,989	1,013,535	0.044%
Sumitomo Rubber Industries			41,600	495,372	0.022%
Sun Life Financial			48,798	2,181,978	0.095%
Suzuki Motor			25,400	1,082,023	0.047%
Svenska Handelsbanken			181,088	1,694,093	0.074%
Symphony CLO XVII	3.18	4/15/28	1,045,000	1,040,044	0.045%
Synchrony Card Funding	2.34	6/15/25	490,000	494,036	0.022%
Synchrony Financial	4.38	3/19/24	180,000	190,890	0.008%
Synchrony Financial	4.25	8/15/24	105,000	110,792	0.005%
Synchrony Financial	3.7	8/4/26	80,000	81,551	0.004%
Syngenta Finance	3.93	4/23/21	890,000	905,810	0.039%
Synopsys			19,223	2,638,357	0.115%
Taco Bell Funding	4.32	11/25/48	947,838	981,732	0.043%
Taiwan Semiconductor Manufacturing			346,719	3,079,398	0.134%
Takeda Pharmaceutical, ADR			30,417	523,172	0.023%
Targa Resources			16,570	665,617	0.029%
TC Energy			84,996	4,401,943	0.192%
TD Ameritrade Holding			49,905	2,330,564	0.102%

Team			11,700	211,185	0.009%
TechnoPro Holdings			9,600	572,861	0.025%
TE Connectivity			16,128	1,502,807	0.066%
Telecom Italia			977,165	534,510	0.023%
Teledyne Technologies			3,500	1,126,965	0.049%
Teleflex			3,698	1,256,396	0.055%
Telefonica Deutschland Holding			344,221	959,586	0.042%
Telstra			99,480	235,814	0.010%
Tempur Sealy International			7,450	575,140	0.025%
Tencent Holdings	3.8	2/11/25	1,010,000	1,065,634	0.046%
Tencent Holdings	3.98	4/11/29	1,135,000	1,218,545	0.053%
Tencent Holdings			154,090	6,445,266	0.281%
Texas Capital Bancshares			2,930	160,125	0.007%
Texas Instruments			21,623	2,794,557	0.122%
Therapeutics MD			66,404	241,047	0.011%
Thermo Fisher Scientific			30,901	9,000,534	0.392%
Thermon Group Holdings			5,300	121,794	0.005%
THK			48,200	1,276,972	0.056%
TJX			2,102	117,165	0.005%
Tokio Marine Holdings			39,800	2,135,156	0.093%
Tokyo Electron			7,200	1,383,291	0.060%
Toro			7,700	564,410	0.025%
Tosoh			13,700	182,509	0.008%
Total			58,577	3,049,924	0.133%
Total, ADR			15,636	813,072	0.035%
Towd Point Mortgage Trust 2015-3	3	3/25/54	110,721	111,022	0.005%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	610,000	627,110	0.027%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	153,208	153,128	0.007%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	104,743	105,108	0.005%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	134,191	134,403	0.006%
Towd Point Mortgage Trust 2016-1	3	2/25/55	191,315	191,001	0.008%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	143,313	143,876	0.006%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	173,851	172,817	0.008%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	193,729	195,494	0.009%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	67,392	67,903	0.003%
Towd Point Mortgage Trust 2017-5	2.62	2/25/57	191,964	191,226	0.008%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,262,468	1,285,519	0.056%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	553,805	574,194	0.025%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	927,826	940,995	0.041%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	516,076	520,495	0.023%
Towd Point Mortgage Trust 2019-1	3.75	3/25/58	649,195	680,866	0.030%
Towne Bank/Portsmouth VA			9,800	272,489	0.012%
Toyota Motor			41,200	2,767,001	0.121%
Transcontinental Gas Pipe Line	4	3/15/28	430,000	456,173	0.020%
Transcontinental Gas Pipe Line	4.6	3/15/48	270,000	294,239	0.013%
Transurban Finance Co Pty	4.13	2/2/26	120,000	127,437	0.006%
Transurban Finance Co Pty	3.38	3/22/27	145,000	147,319	0.006%
TreeHouse Foods			10,550	584,998	0.026%
Tricida			2,425	74,860	0.003%
Trinity Acquisition	3.5	9/15/21	155,000	157,740	0.007%
Tri Pointe			26,306	395,642	0.017%
TRP Dynamic Global Bd - I			19,598,546	178,934,729	7.803%
TRP Inflation Protected Bond - I			580	7,076	0.000%
TRP Inst Emerging Markets Bd - Inst			14,420,077	122,138,055	5.326%
TRP Inst Emerging Markets Eq - Inst			1,741,522	66,996,366	2.922%
TRP Inst Floating Rate - Inst			4,000,395	39,363,884	1.717%
TRP Institutional High Yield - Inst			11,309,411	99,522,817	4.340%
TRP International Bond (USD Hgd) - I			13,643,167	139,160,308	6.068%
TRP Real Assets - I			1,735,521	19,715,523	0.860%
TRP Treasury Reserve	2.04		190,989,979	190,989,979	8.329%
TRP US Treasury Long-Term - I			3,138,738	45,040,885	1.964%
Tucows			2,010	108,862	0.005%
Tuesday Morning			33,800	53,066	0.002%
Turning Point therapeutics			1,749	65,762	0.003%
Tyson Foods			113,558	9,781,886	0.427%
Ubs Group Funding Switzerland	2.86	8/15/23	550,000	555,949	0.024%
Ulta Beauty			1,517	380,236	0.017%
Ultragenyx Pharmaceutical			4,642	198,585	0.009%
Umicore			29,596	1,118,237	0.049%
Unibail-Rodamco-Westfield			4,998	728,608	0.032%
Unilever			84,393	5,072,158	0.221%
Union Pacific			2,445	396,041	0.017%

United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	100,000	99,719	0.004%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	155,000	154,254	0.007%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	160,000	160,309	0.007%
United Airlines Holdings			16,075	1,421,191	0.062%
Unitedhealth	3.7	12/15/25	410,000	440,487	0.019%
Unitedhealth	4.45	12/15/48	410,000	483,274	0.021%
UnitedHealth Group			17,983	3,908,066	0.170%
United Overseas Bank			79,400	1,475,650	0.064%
UPS			39,042	4,678,012	0.204%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	662,460	715,430	0.031%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	213,062	224,157	0.010%
U.S. Bancorp			15,980	884,333	0.039%
U.S. Physical Therapy			2,610	340,736	0.015%
U.S. Treasury Bonds	4.25	11/15/40	3,500,000	4,860,625	0.212%
U.S. Treasury Bonds	4.63	2/15/40	770,000	1,115,177	0.049%
U.S. Treasury Bonds	3.13	2/15/43	4,175,000	4,983,254	0.217%
U.S. Treasury Bonds	3	2/15/49	6,910,000	8,245,573	0.360%
U.S. Treasury Bonds	2.88	5/15/49	5,064,500	5,912,012	0.258%
U.S. Treasury Bonds	3.88	8/15/40	940,000	1,243,444	0.054%
U.S. Treasury Bonds	3	8/15/48	1,710,000	2,035,434	0.089%
U.S. Treasury Notes	2	10/31/22	660,000	668,250	0.029%
U.S. Treasury Notes	2.88	10/31/23	25,860,000	27,189,366	1.186%
U.S. Treasury Notes	2.88	11/30/23	6,810,000	7,167,525	0.313%
U.S. Treasury Notes	2.13	5/31/21	6,330,000	6,372,530	0.278%
U.S. Treasury Notes	1.63	6/30/21	7,920,000	7,910,100	0.345%
U.S. Treasury Notes	1.75	6/30/24	1,870,000	1,886,070	0.082%
Valmont Industries			3,003	415,735	0.018%
Vanke Real Estate Hong Kong	5.35	3/11/24	1,100,000	1,192,910	0.052%
Veeva Systems			629	96,042	0.004%
Ventas Realty	3	1/15/30	560,000	554,789	0.024%
Ventas, REIT			29,018	2,119,185	0.092%
Vereit Operating Partnership	4.6	2/6/24	1,455,000	1,562,885	0.068%
Vereit Operating Partnership	4.88	6/1/26	120,000	133,113	0.006%
Vereit Operating Partnership	3.95	8/15/27	934,000	984,147	0.043%
Verizon Communications	4.75	11/1/41	155,000	184,196	0.008%
Verizon Communications	4.67	3/15/55	186,000	222,537	0.010%
Verizon Communications	5.01	4/15/49	340,000	424,449	0.019%
Verizon Communications	4.86	8/21/46	1,205,000	1,465,543	0.064%
Verizon Owner Trust 2018-1	3.2	9/20/22	420,000	426,716	0.019%
Vertex Pharmaceuticals			22,261	3,771,459	0.164%
Verus Securitization Trust 2018-2	3.68	6/1/58	357,413	359,284	0.016%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	109,964	110,398	0.005%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	587,601	598,867	0.026%
Verus Securitization Trust 2019-1	3.84	2/25/59	848,250	857,594	0.037%
Verus Securitization Trust 2019-2	3.45	4/25/59	1,051,141	1,057,053	0.046%
Verus Securitization Trust 2019-3	3.04	7/25/59	326,026	326,095	0.014%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	341,853	344,678	0.015%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	639,262	640,965	0.028%
V. F.			8,119	722,510	0.032%
Visa			55,487	9,544,319	0.416%
Visteon			4,143	341,963	0.015%
Vistra Operations	3.55	7/15/24	230,000	232,013	0.010%
Vistra Operations	4.3	7/15/29	330,000	338,250	0.015%
VMware			7,262	1,089,736	0.048%
Vodafone	4.38	5/30/28	425,000	468,452	0.020%
Vodafone	5	5/30/38	805,000	917,556	0.040%
Vodafone	5.25	5/30/48	450,000	521,162	0.023%
Vodafone	4.88	6/19/49	615,000	685,498	0.030%
Vodafone, ADR			97,461	1,940,449	0.085%
Volkswagen Bank GmbH	1.88	1/31/24	100,000	114,746	0.005%
Volkswagen Bank GmbH	2.5	7/31/26	400,000	478,743	0.021%
Volkswagen Group of America Finance	2.85	9/26/24	280,000	281,467	0.012%
Volkswagen Group of America Finance	3.2	9/26/26	315,000	317,115	0.014%
Volkswagen Leasing GmbH	1.63	8/15/25	295,000	336,018	0.015%
Wal-Mart			22,461	2,665,671	0.116%
Waste Connections			12,048	1,108,416	0.048%
WaVe Life Sciences			1,070	21,967	0.001%
Webster Financial			5,545	259,894	0.011%
Welcia Holdings			13,200	667,109	0.029%
WellCare Health Plans			4,490	1,163,673	0.051%
Wells Fargo			159,655	8,052,998	0.351%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.37	6/15/48	1,025,000	1,083,004	0.047%

Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	205,000	212,484	0.009%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.39	7/15/58	70,000	73,008	0.003%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,335,000	1,436,988	0.063%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	1,165,000	1,241,689	0.054%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	695,000	693,806	0.030%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.79	9/15/31	205,000	204,640	0.009%
Western Alliance Bancorp			12,600	580,608	0.025%
West Fraser Timber			10,200	408,046	0.018%
Westlake Chemical	1.63	7/17/29	215,000	239,770	0.010%
WFRBS Commercial Mortgage Trust 2014-C19	4.1	3/15/47	435,000	468,291	0.020%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	114,000	123,041	0.005%
WFRBS Commercial Mortgage Trust 2014-C20	3.72	5/15/47	270,000	284,665	0.012%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	525,000	561,218	0.024%
Williams	3.9	1/15/25	325,000	340,213	0.015%
Williams	4.85	3/1/48	595,000	635,067	0.028%
Williams	4.3	3/4/24	50,000	53,078	0.002%
Williams	4	9/15/25	120,000	126,391	0.006%
Willis North America	3.6	5/15/24	1,030,000	1,066,842	0.047%
Willis Towers Watson			27,317	5,271,361	0.230%
Wilmar International			385,100	1,039,377	0.045%
Wingstop			1,000	87,280	0.004%
Woodside Finance	3.7	3/15/28	750,000	771,226	0.034%
Woodside Finance	3.65	3/5/25	1,345,000	1,388,230	0.061%
Woodside Finance	3.7	9/15/26	438,000	452,014	0.020%
Workday			15,843	2,692,676	0.117%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	485,000	522,594	0.023%
WorleyParsons			101,049	886,484	0.039%
WPP			120,899	1,513,812	0.066%
WPP Finance 2010	3.75	9/19/24	670,000	696,283	0.030%
Wright Medical			6,834	140,985	0.006%
WSFS Financial			4,946	218,119	0.010%
Wynn Resorts			691	75,126	0.003%
Xencor			7,039	237,425	0.010%
Xilinx			1,327	127,259	0.006%
Xylem			235	18,711	0.001%
Yahoo! Japan			176,400	496,987	0.022%
Yum! Brands			9,969	1,130,784	0.049%
YY, ADR			13,222	743,473	0.032%
Zalando			16,579	756,987	0.033%
Zendesk			5,700	415,416	0.018%
Zimmer Biomet Holdings			9,014	1,237,352	0.054%
Zoetis			1,247	155,364	0.007%
Zoom Video Communications			678	51,664	0.002%
Zurich Insurance Group			5,064	1,939,553	0.085%
Zynga			67,900	395,178	0.017%
Miscellaneous Securities ‡				4,797,918	
Total Investments in Securities				2,323,337,214	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	KRW	2,807,719,000	USD	(2,388,471)	10/11/2019	(42,461)	-0.002%
BARCLAYS	USD	1,075,056	CZK	(25,030,000)	10/18/2019	17,160	0.001%
BARCLAYS	USD	174,404	ILS	(611,000)	11/12/2019	(1,765)	0.000%
BARCLAYS	USD	294,806	EUR	(267,250)	11/22/2019	2,371	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,561,329	EUR	(1,397,000)	11/22/2019	32,682	0.001%
BANK OF AMERICA	USD	260,222	ILS	(926,000)	10/10/2019	(6,300)	0.000%
BANK OF AMERICA	USD	445,688	ILS	(1,585,000)	10/10/2019	(10,509)	0.000%
BANK OF AMERICA	USD	1,241,494	KRW	(1,463,225,000)	10/11/2019	18,886	0.001%
BANK OF AMERICA	CZK	25,030,000	USD	(1,103,762)	10/18/2019	(45,865)	-0.002%
BANK OF AMERICA	USD	174,467	ILS	(611,000)	11/12/2019	(1,702)	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	174,765	ILS	(611,000)	11/12/2019	(1,404)	0.000%
JP MORGAN CHASE BANK	PLN	3,995,000	USD	(1,057,502)	11/15/2019	(60,658)	-0.003%
JP MORGAN CHASE BANK	USD	1,028,988	PLN	(3,995,000)	11/15/2019	32,143	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	260,339	ILS	(926,000)	10/10/2019	(6,183)	0.000%
CITIBANK N A	USD	516,609	ILS	(1,804,000)	01/14/2020	(5,384)	0.000%
CITIBANK N A	USD	312,428	ILS	(1,091,000)	01/14/2020	(3,256)	0.000%
CITIBANK N A	USD	312,428	ILS	(1,091,000)	01/14/2020	(3,256)	0.000%
CITIBANK N A	USD	312,428	ILS	(1,091,000)	01/14/2020	(3,256)	0.000%
CITIBANK N A	ILS	1,090,000	USD	(310,550)	10/10/2019	3,175	0.000%
CITIBANK N A	ILS	1,091,000	USD	(310,835)	10/10/2019	3,178	0.000%
CITIBANK N A	ILS	1,091,000	USD	(310,835)	10/10/2019	3,178	0.000%

CITIBANK N A	ILS	1,091,000	USD	(310,835)	10/10/2019	3,178	0.000%
CITIBANK N A	USD	712,574	KRW	(839,106,000)	10/11/2019	11,453	0.000%
CITIBANK N A	USD	174,233	ILS	(611,000)	11/12/2019	(1,936)	0.000%
CITIBANK N A	USD	166,673	EUR	(149,750)	11/22/2019	2,812	0.000%
CREDIT SUISSE FIRST BOSTON	COP	2,178,045,000	USD	(677,822)	11/08/2019	(53,084)	-0.002%
GOLDMAN SACHS & CO	USD	651,563	COP	(2,178,045,000)	11/08/2019	26,826	0.001%
GOLDMAN SACHS & CO	USD	174,522	ILS	(611,000)	11/12/2019	(1,647)	0.000%
GOLDMAN SACHS & CO	USD	1,224,605	EUR	(1,096,000)	11/22/2019	25,322	0.001%
HSBC SECURITIES INC	USD	-	NZD	-	09/30/2019	-	0.000%
HSBC SECURITIES INC	USD	260,105	ILS	(926,000)	10/10/2019	(6,417)	0.000%
HSBC SECURITIES INC	USD	726,499	KRW	(839,106,000)	10/11/2019	25,378	0.001%
HSBC SECURITIES INC	USD	720,807	KRW	(839,106,000)	10/11/2019	19,686	0.001%
HSBC SECURITIES INC	USD	174,901	ILS	(611,000)	11/12/2019	(1,267)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	-	NZD	-	09/30/2019	-	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	2,200,000	USD	(528,287)	10/02/2019	1,123	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	2,200,000	USD	(581,395)	10/02/2019	(51,985)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	573,858	BRL	(2,200,000)	10/02/2019	44,448	0.002%
MORGAN STANLEY & COMPANY LLC	USD	528,287	BRL	(2,200,000)	10/02/2019	(1,123)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	713,162	KRW	(839,106,001)	10/11/2019	12,041	0.001%
MORGAN STANLEY & COMPANY LLC	USD	718,413	KRW	(839,106,000)	10/11/2019	17,292	0.001%
MORGAN STANLEY & COMPANY LLC	USD	174,586	ILS	(611,453)	11/12/2019	(1,713)	0.000%
STATE STREET GLOBAL MARKETS LLC	KRW	2,851,036,001	USD	(2,421,342)	10/11/2019	(39,139)	-0.002%
STATE STREET GLOBAL MARKETS LLC	USD	1,224,944	EUR	(1,096,000)	11/22/2019	25,662	0.001%
UBS SECURITIES LLC	USD	174,467	ILS	(611,000)	11/12/2019	(1,702)	0.000%
UBS SECURITIES LLC	EUR	126,466	USD	(140,249)	11/22/2019	(1,865)	0.000%

Total Forward Currency Exchange Contracts (25,885)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 11/19 C2975	2,975.00	11/15/2019	(28,700)	(1,813,840)	(0.079%)

Total Options (1,813,840)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	112,500	2,405	0.000%
COLOMBIA CDS 12/20/2024	(910,000)	2,869	0.000%
COLOMBIA CDS 12/20/2024	(350,000)	1,104	0.000%
COLOMBIA CDS 12/20/2024	(685,000)	2,160	0.000%
COLOMBIA CDS 12/20/2024	(2,140,000)	6,747	0.000%
COLOMBIA CDS 12/20/2024	(2,460,000)	7,756	0.000%
COLOMBIA CDS 12/20/2024	(330,000)	1,040	0.000%
COLOMBIA CDS 12/20/2024	(405,000)	1,277	0.000%
COLOMBIA CDS 12/20/2024	(2,070,000)	6,527	0.000%
COLOMBIA CDS 12/20/2024	(645,000)	2,034	0.000%
COLOMBIA CDS 12/20/2024	(680,000)	2,144	0.000%
DEVON ENERGY CORP CDS 12/20/2024	60,000	(201)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	(1,936,660)	8,994	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	266,667	1,238	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	3,503,961	16,272	0.001%
REPUBLIC OF INDONESIA CDS 12/20/2024	(2,675,011)	12,423	0.001%
REPUBLIC OF INDONESIA CDS 12/20/2024	(605,206)	2,811	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	(1,452,495)	6,745	0.000%
SOUTH AFRICA CDS 12/20/2024	(548,549)	(24,370)	(0.001%)
SOUTH AFRICA CDS 12/20/2024	(583,563)	(25,925)	(0.001%)
SOUTH AFRICA CDS 12/20/2024	(646,168)	(28,707)	(0.001%)
SOUTH AFRICA CDS 12/20/2024	(589,728)	(26,199)	(0.001%)
SOUTH AFRICA CDS 12/20/2024	(3,509,951)	(155,933)	(0.007%)
SOUTH AFRICA CDS 12/20/2024	(537,600)	(23,883)	(0.001%)
SOUTH AFRICA CDS 12/20/2024	(1,306,584)	(58,046)	(0.003%)

Total Swap Contracts (258,719)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ9 5YR US NOTE FUT DEC 19	(53)	12/31/2019	(6,314,867)	42,573	(0.275%)
MSCI EAFE FUT 12/19	(71)	12/20/2019	(6,739,320)	39,070	(0.294%)
S&P500 EMINI FUT 12/19	200	12/20/2019	29,785,000	(300,080)	1.299%
TUZ9 2YR US NOTE FUT DEC 19	496	12/31/2019	106,888,000	(25,039)	4.661%
TYZ9 UST 10YR FUT DEC 19	(134)	12/19/2019	(17,461,875)	(75,922)	(0.761%)
USZ9 UST 30YR FUT DEC 19	115	12/19/2019	18,665,938	(254,659)	0.814%
UXYZ9 UST 10YR ULTRA FUT DEC 19	(164)	12/19/2019	(23,354,625)	140,965	(1.018%)
WNZ9 ULTRA US BOND FUT DEC 19	57	12/19/2019	10,938,656	(223,628)	0.477%

Total Futures Contracts (656,721)

NET ASSETS 2,293,198,936

NET ASSET VALUE PER SHARE

Personal Strategy Income Fund Shares 19.67

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	EES	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvnai
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.