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| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br>This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).<br><br><b>▶ Complete all entries in accordance with the instructions to the Form 5500.</b> | OMB Nos. 1210-0110<br>1210-0089<br><br><div style="text-align: center; font-size: 1.2em; font-weight: bold;">2019</div><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                                          |                                                                                                                                                                                                                                                                                                                                            |
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| <b>Part I</b>                                                                                            | <b>Annual Report Identification Information</b>                                                                                                                                                                                                                                                                                            |
| For calendar plan year 2019 or fiscal plan year beginning <u>01/01/2019</u> and ending <u>12/31/2019</u> |                                                                                                                                                                                                                                                                                                                                            |
| <b>A</b> This return/report is for:                                                                      | <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)<br><input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) _____ |
| <b>B</b> This return/report is:                                                                          | <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)                                                                                                      |
| <b>C</b> If the plan is a collectively-bargained plan, check here. . . . .                               | <input checked="" type="checkbox"/>                                                                                                                                                                                                                                                                                                        |
| <b>D</b> Check box if filing under:                                                                      | <input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description)                                                                                                                                     |

|                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                          |            |                                  |                   |                                                |                   |                                           |                     |                                            |               |
|------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|------------|----------------------------------|-------------------|------------------------------------------------|-------------------|-------------------------------------------|---------------------|--------------------------------------------|---------------|
| <b>Part II</b>                                 | <b>Basic Plan Information</b> —enter all requested information                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                          |            |                                  |                   |                                                |                   |                                           |                     |                                            |               |
| <b>1a</b> Name of plan                         | <u>THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN</u><br><br><div style="display: flex; justify-content: space-between;"> <div style="width: 65%;"> <b>2a</b> Plan sponsor's name (employer, if for a single-employer plan)<br/>           Mailing address (include room, apt., suite no. and street, or P.O. Box)<br/>           City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br/> <u>THE BOEING CO. AND CONSOLIDATED SUBSIDIARIES</u><br/><br/> <u>C/O ENTERPRISE BENEFITS ACCOUNTING</u><br/> <u>P.O. BOX 3707 M/C 6X7-04</u><br/> <u>SEATTLE, WA 98124-2207</u> </div> <div style="width: 30%;"> <u>100 N. RIVERSIDE PLAZA</u><br/> <u>CHICAGO, IL 60606-1596</u> </div> </div> |                                          |            |                                  |                   |                                                |                   |                                           |                     |                                            |               |
|                                                | <table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:15%;"><b>1b</b> Three-digit plan number (PN) ▶</td> <td><u>002</u></td> </tr> <tr> <td><b>1c</b> Effective date of plan</td> <td><u>12/01/1965</u></td> </tr> <tr> <td><b>2b</b> Employer Identification Number (EIN)</td> <td><u>91-0425694</u></td> </tr> <tr> <td><b>2c</b> Plan Sponsor's telephone number</td> <td><u>866-473-2016</u></td> </tr> <tr> <td><b>2d</b> Business code (see instructions)</td> <td><u>336410</u></td> </tr> </table>                                                                                                                                                                                                | <b>1b</b> Three-digit plan number (PN) ▶ | <u>002</u> | <b>1c</b> Effective date of plan | <u>12/01/1965</u> | <b>2b</b> Employer Identification Number (EIN) | <u>91-0425694</u> | <b>2c</b> Plan Sponsor's telephone number | <u>866-473-2016</u> | <b>2d</b> Business code (see instructions) | <u>336410</u> |
| <b>1b</b> Three-digit plan number (PN) ▶       | <u>002</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                          |            |                                  |                   |                                                |                   |                                           |                     |                                            |               |
| <b>1c</b> Effective date of plan               | <u>12/01/1965</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                          |            |                                  |                   |                                                |                   |                                           |                     |                                            |               |
| <b>2b</b> Employer Identification Number (EIN) | <u>91-0425694</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                          |            |                                  |                   |                                                |                   |                                           |                     |                                            |               |
| <b>2c</b> Plan Sponsor's telephone number      | <u>866-473-2016</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                          |            |                                  |                   |                                                |                   |                                           |                     |                                            |               |
| <b>2d</b> Business code (see instructions)     | <u>336410</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                          |            |                                  |                   |                                                |                   |                                           |                     |                                            |               |

**Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.**

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

|                  |                                                   |            |                                                              |
|------------------|---------------------------------------------------|------------|--------------------------------------------------------------|
| <b>SIGN HERE</b> | Filed with authorized/valid electronic signature. | 07/13/2020 | HEATHER HAYNES-O'BRIEN                                       |
|                  | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                                                                                              |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor<br><br>EMPLOYEE BENEFIT PLANS COMMITTEE<br>C/O THE BOEING COMPANY<br>100 N. RIVERSIDE PLAZA<br>CHICAGO, IL 60606-1596                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>3b</b> Administrator's EIN<br>58-2405861<br><br><b>3c</b> Administrator's telephone number<br>312-544-2297                                                                |
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                            |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>5</b> 205460                                                                                                                                                              |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><br><b>b</b> Retired or separated participants receiving benefits.....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><br><b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <b>6a(1)</b> 131779<br><b>6a(2)</b> 136049<br><b>6b</b> 1501<br><b>6c</b> 70964<br><b>6d</b> 208514<br><b>6e</b> 2355<br><b>6f</b> 210869<br><b>6g</b> 210114<br><b>6h</b> 0 |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <b>7</b>                                                                                                                                                                     |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br>2E 2G 2J 2K 2O 2S 2T 3F 3H 2F<br><br><b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                                                                                              |

|                                                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                               |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

**a Pension Schedules**

- (1) ☒ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

**b General Schedules**

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ 0 **A** (Insurance Information)
- (4) ☐ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

**11a** If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

**11b** Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

**11c** Enter the Receipt Confirmation Code for the 2019 Form M-1 annual report. If the plan was not required to file the 2019 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code \_\_\_\_\_

|                                                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                            |
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| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2019</b><br><br><b>This Form is Open to Public Inspection.</b> |
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

|                                                                                                                             |                                                                    |            |
|-----------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|------------|
| <b>A</b> Name of plan<br><u>THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN</u>                                                | <b>B</b> Three-digit plan number (PN) <b>►</b>                     | <u>002</u> |
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><u>THE BOEING CO. AND CONSOLIDATED SUBSIDIARIES</u> | <b>D</b> Employer Identification Number (EIN)<br><u>91-0425694</u> |            |

|               |                                                                                                                                                                                  |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b> | <b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b><br>(Complete as many entries as needed to report all interests in DFEs) |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                 |                               |                                                                                                                        |
|-------------------------------------------------------------------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>TBC ESP MT INVESTMENT ACCOUNT</u>             |                               |                                                                                                                        |
| <b>b</b> Name of sponsor of entity listed in (a): <u>THE BOEING CO. &amp; CONSOLIDATED SUBS</u> |                               |                                                                                                                        |
| <b>c</b> EIN-PN <u>91-0425694-092</u>                                                           | <b>d</b> Entity code <u>M</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>66425910211</u> |

  

|                                                   |                      |                                                                                                     |
|---------------------------------------------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:    |                      |                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): |                      |                                                                                                     |
| <b>c</b> EIN-PN                                   | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |

  

|                                                   |                      |                                                                                                     |
|---------------------------------------------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:    |                      |                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): |                      |                                                                                                     |
| <b>c</b> EIN-PN                                   | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |

  

|                                                   |                      |                                                                                                     |
|---------------------------------------------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:    |                      |                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): |                      |                                                                                                     |
| <b>c</b> EIN-PN                                   | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |

  

|                                                   |                      |                                                                                                     |
|---------------------------------------------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:    |                      |                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): |                      |                                                                                                     |
| <b>c</b> EIN-PN                                   | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |

  

|                                                   |                      |                                                                                                     |
|---------------------------------------------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:    |                      |                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): |                      |                                                                                                     |
| <b>c</b> EIN-PN                                   | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |

  

|                                                   |                      |                                                                                                     |
|---------------------------------------------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:    |                      |                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): |                      |                                                                                                     |
| <b>c</b> EIN-PN                                   | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |

**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

**Part II Information on Participating Plans (to be completed by DFEs)**

(Complete as many entries as needed to report all participating plans)

**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
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plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN

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| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).<br><br><b>► File as an attachment to Form 5500.</b> | <small>OMB No. 1210-0110</small><br><br><b>2019</b><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                                                      |                                                                    |            |
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| For calendar plan year 2019 or fiscal plan year beginning <b>01/01/2019</b> and ending <b>12/31/2019</b>             |                                                                    |            |
| <b>A</b> Name of plan<br><b>THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN</b>                                         | <b>B</b> Three-digit plan number (PN) ►                            | <b>002</b> |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>THE BOEING CO. AND CONSOLIDATED SUBSIDIARIES</b> | <b>D</b> Employer Identification Number (EIN)<br><b>91-0425694</b> |            |

| Part I                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Asset and Liability Statement |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-----------------------|-----------------|
| <b>1</b> Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. <b>Round off amounts to the nearest dollar.</b> MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions. |                               |                       |                 |
| Assets                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                               | (a) Beginning of Year | (b) End of Year |
| <b>a</b> Total noninterest-bearing cash.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <b>1a</b>                     |                       |                 |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                               |                       |                 |
| <b>(1)</b> Employer contributions.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1b(1)</b>                  |                       |                 |
| <b>(2)</b> Participant contributions.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>1b(2)</b>                  |                       |                 |
| <b>(3)</b> Other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>1b(3)</b>                  |                       |                 |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(1)</b>                  |                       |                 |
| <b>(2)</b> U.S. Government securities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(2)</b>                  |                       |                 |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b>               |                       |                 |
| <b>(B)</b> All other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(B)</b>               |                       |                 |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b>               |                       |                 |
| <b>(B)</b> Common.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1c(4)(B)</b>               |                       |                 |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>                  |                       |                 |
| <b>(6)</b> Real estate (other than employer real property).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(6)</b>                  |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | <b>1c(7)</b>                  |                       |                 |
| <b>(8)</b> Participant loans.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(8)</b>                  | 735019207             | 745563623       |
| <b>(9)</b> Value of interest in common/collective trusts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>1c(9)</b>                  |                       |                 |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(10)</b>                 |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(11)</b>                 | 57963460301           | 66425910211     |
| <b>(12)</b> Value of interest in 103-12 investment entities.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(12)</b>                 |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(13)</b>                 |                       |                 |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(14)</b>                 |                       |                 |
| <b>(15)</b> Other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1c(15)</b>                 |                       |                 |

|                    |                                                                  | (a) Beginning of Year | (b) End of Year         |
|--------------------|------------------------------------------------------------------|-----------------------|-------------------------|
| <b>1d</b>          | Employer-related investments:                                    |                       |                         |
| (1)                | Employer securities .....                                        | <b>1d(1)</b>          |                         |
| (2)                | Employer real property .....                                     | <b>1d(2)</b>          |                         |
| <b>e</b>           | Buildings and other property used in plan operation .....        | <b>1e</b>             |                         |
| <b>f</b>           | Total assets (add all amounts in lines 1a through 1e) .....      | <b>1f</b>             | 58698479508 67171473834 |
| <b>Liabilities</b> |                                                                  |                       |                         |
| <b>g</b>           | Benefit claims payable .....                                     | <b>1g</b>             | 14186887 15024080       |
| <b>h</b>           | Operating payables .....                                         | <b>1h</b>             |                         |
| <b>i</b>           | Acquisition indebtedness .....                                   | <b>1i</b>             |                         |
| <b>j</b>           | Other liabilities .....                                          | <b>1j</b>             |                         |
| <b>k</b>           | Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>             | 14186887 15024080       |
| <b>Net Assets</b>  |                                                                  |                       |                         |
| <b>l</b>           | Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>             | 58684292621 67156449754 |

**Part II Income and Expense Statement**

**2** Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

|          |                                                                                                        | (a) Amount      | (b) Total  |
|----------|--------------------------------------------------------------------------------------------------------|-----------------|------------|
| <b>a</b> | <b>Contributions:</b>                                                                                  |                 |            |
| (1)      | Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> | 1469755512 |
|          | <b>(B)</b> Participants .....                                                                          | <b>2a(1)(B)</b> | 1644241002 |
|          | <b>(C)</b> Others (including rollovers) .....                                                          | <b>2a(1)(C)</b> | 471735734  |
| (2)      | Noncash contributions .....                                                                            | <b>2a(2)</b>    |            |
| (3)      | Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    | 3585732248 |
| <b>b</b> | <b>Earnings on investments:</b>                                                                        |                 |            |
| (1)      | Interest:                                                                                              |                 |            |
|          | <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....   | <b>2b(1)(A)</b> |            |
|          | <b>(B)</b> U.S. Government securities .....                                                            | <b>2b(1)(B)</b> |            |
|          | <b>(C)</b> Corporate debt instruments .....                                                            | <b>2b(1)(C)</b> |            |
|          | <b>(D)</b> Loans (other than to participants) .....                                                    | <b>2b(1)(D)</b> |            |
|          | <b>(E)</b> Participant loans .....                                                                     | <b>2b(1)(E)</b> | 31849750   |
|          | <b>(F)</b> Other .....                                                                                 | <b>2b(1)(F)</b> |            |
|          | <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                          | <b>2b(1)(G)</b> | 31849750   |
| (2)      | Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> |            |
|          | <b>(B)</b> Common stock .....                                                                          | <b>2b(2)(B)</b> |            |
|          | <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                              | <b>2b(2)(C)</b> |            |
|          | <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....              | <b>2b(2)(D)</b> | 0          |
| (3)      | Rents .....                                                                                            | <b>2b(3)</b>    |            |
| (4)      | Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> |            |
|          | <b>(B)</b> Aggregate carrying amount (see instructions) .....                                          | <b>2b(4)(B)</b> |            |
|          | <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....              | <b>2b(4)(C)</b> | 0          |
| (5)      | Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |            |
|          | <b>(B)</b> Other .....                                                                                 | <b>2b(5)(B)</b> |            |
|          | <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....     | <b>2b(5)(C)</b> | 0          |

|                                                                                                 |        | (a) Amount | (b) Total   |
|-------------------------------------------------------------------------------------------------|--------|------------|-------------|
| (6) Net investment gain (loss) from common/collective trusts .....                              | 2b(6)  |            |             |
| (7) Net investment gain (loss) from pooled separate accounts .....                              | 2b(7)  |            |             |
| (8) Net investment gain (loss) from master trust investment accounts .....                      | 2b(8)  |            | 9073844757  |
| (9) Net investment gain (loss) from 103-12 investment entities .....                            | 2b(9)  |            |             |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) ..... | 2b(10) |            |             |
| c Other income .....                                                                            | 2c     |            |             |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total .....               | 2d     |            | 12691426755 |

**Expenses**

|                                                                                      |       |            |            |
|--------------------------------------------------------------------------------------|-------|------------|------------|
| e Benefit payment and payments to provide benefits:                                  |       |            |            |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1) | 4219269622 |            |
| (2) To insurance carriers for the provision of benefits .....                        | 2e(2) |            |            |
| (3) Other .....                                                                      | 2e(3) |            |            |
| (4) Total benefit payments. Add lines 2e(1) through (3) .....                        | 2e(4) |            | 4219269622 |
| f Corrective distributions (see instructions) .....                                  | 2f    |            |            |
| g Certain deemed distributions of participant loans (see instructions) .....         | 2g    |            | 0          |
| h Interest expense .....                                                             | 2h    |            |            |
| i Administrative expenses: (1) Professional fees .....                               | 2i(1) |            |            |
| (2) Contract administrator fees .....                                                | 2i(2) |            |            |
| (3) Investment advisory and management fees .....                                    | 2i(3) |            |            |
| (4) Other .....                                                                      | 2i(4) |            |            |
| (5) Total administrative expenses. Add lines 2i(1) through (4) .....                 | 2i(5) |            | 0          |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j    |            | 4219269622 |

**Net Income and Reconciliation**

|                                                          |       |  |            |
|----------------------------------------------------------|-------|--|------------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 8472157133 |
| l Transfers of assets:                                   |       |  |            |
| (1) To this plan .....                                   | 2l(1) |  |            |
| (2) From this plan .....                                 | 2l(2) |  |            |

**Part III Accountant's Opinion**

**3** Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

**a** The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

**b** Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☐ Yes ☒ No

**c** Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: **DELOITTE & TOUCHE,LLP**

(2) EIN: **13-3891517**

**d** The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

**Part IV Compliance Questions**

**4** CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

**a** Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.) .....

**b** Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.) .....

|    | Yes | No | Amount |
|----|-----|----|--------|
| 4a |     | X  |        |
| 4b |     | X  |        |

|                                                                                                                                                                                                                               | Yes | No | Amount   |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|----------|
| <b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) .....                                          |     |    |          |
| <b>4c</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....                                |     |    |          |
| <b>4d</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                      | X   |    | 85000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                       |     | X  |          |
| <b>4f</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>g</b> Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?.....                                                     |     |    |          |
| <b>4g</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>h</b> Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?.....                                           |     |    |          |
| <b>4h</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                | X   |    |          |
| <b>4i</b>                                                                                                                                                                                                                     | X   |    |          |
| <b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.) ..... |     |    |          |
| <b>4j</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                           |     |    |          |
| <b>4k</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan?.....                                                                                                                                             |     |    |          |
| <b>4l</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                  |     |    |          |
| <b>4m</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3. ....                                      |     |    |          |
| <b>4n</b>                                                                                                                                                                                                                     |     |    |          |

**5a** Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☒ No  
If "Yes," enter the amount of any plan assets that reverted to the employer this year \_\_\_\_\_.

**5b** If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

| 5b(1) Name of plan(s) | 5b(2) EIN(s) | 5b(3) PN(s) |
|-----------------------|--------------|-------------|
|                       |              |             |
|                       |              |             |
|                       |              |             |
|                       |              |             |
|                       |              |             |

**5c** If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ..... ☐ Yes ☐ No ☐ Not determined  
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year \_\_\_\_\_. (See instructions.)

|                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE R<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration<br/><br/>Pension Benefit Guaranty Corporation</div>                                                                                                                      | <div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2019</div> <div>This Form is Open to Public Inspection.</div> |
| For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| A Name of plan<br>THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                  | B Three-digit plan number (PN) ▶ 002                                                            |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>THE BOEING CO. AND CONSOLIDATED SUBSIDIARIES                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                                  | D Employer Identification Number (EIN)<br>91-0425694                                            |
| Part I                                                                                                                                                                                                                                                                                                                                               | Distributions                                                                                                                                                                                                                                                                                    |                                                                                                 |
| All references to distributions relate only to payments of benefits during the plan year.                                                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                  | 1 0                                                                                             |
| 2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):<br><br>EIN(s): 04-3581074                                                                                                 |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.                                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                                                                  | 3                                                                                               |
| Part II                                                                                                                                                                                                                                                                                                                                              | Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)                                                                                                                           |                                                                                                 |
| 4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? <input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> N/A<br>If the plan is a defined benefit plan, go to line 8.                                                                                                |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month Day Year<br>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.                   |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)                                                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                                  | 6a                                                                                              |
| b Enter the amount contributed by the employer to the plan for this plan year                                                                                                                                                                                                                                                                        |                                                                                                                                                                                                                                                                                                  | 6b                                                                                              |
| c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                                                                  | 6c                                                                                              |
| If you completed line 6c, skip lines 8 and 9.                                                                                                                                                                                                                                                                                                        |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 7 Will the minimum funding amount reported on line 6c be met by the funding deadline? <input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> N/A                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? <input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> N/A |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Part III                                                                                                                                                                                                                                                                                                                                             | Amendments                                                                                                                                                                                                                                                                                       |                                                                                                 |
| 9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. <input type="checkbox"/> Increase <input type="checkbox"/> Decrease <input type="checkbox"/> Both <input type="checkbox"/> No        |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Part IV                                                                                                                                                                                                                                                                                                                                              | ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.                                                                                                                                                       |                                                                                                 |
| 10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                       |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 11 a Does the ESOP hold any preferred stock? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                             |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 12 Does the ESOP hold any stock that is not readily tradable on an established securities market? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| For Paperwork Reduction Act Notice, see the Instructions for Form 5500.                                                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Schedule R (Form 5500) 2019 v. 190130                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                  |                                                                                                 |

**Part V Additional Information for Multiemployer Defined Benefit Pension Plans**

**13** Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

- 14** Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

**a** The current year .....

**b** The plan year immediately preceding the current plan year .....

**c** The second preceding plan year .....

**14a****14b****14c**

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

**a** The corresponding number for the plan year immediately preceding the current plan year .....

**b** The corresponding number for the second preceding plan year .....

**15a****15b**

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

**a** Enter the number of employers who withdrew during the preceding plan year .....

**b** If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers .....

**16a****16b**

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. .... ☐

**Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans**

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment .... ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) through (c)

- a** Enter the percentage of plan assets held as:

Stock: \_\_\_\_\_% Investment-Grade Debt: \_\_\_\_\_% High-Yield Debt: \_\_\_\_\_% Real Estate: \_\_\_\_\_% Other: \_\_\_\_\_%

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate line 19(b)?

☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): \_\_\_\_\_

- 20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

- a** Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

- b** If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation \_\_\_\_\_

# The Boeing Company

## Voluntary Investment Plan

Financial Statements as of December 31, 2019 and 2018,  
and for the Year Ended December 31, 2019,  
Supplemental Schedule as of and for the Year Ended December 31, 2019,  
and Independent Auditors' Report

## **THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN**

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NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable or are not required.

## **INDEPENDENT AUDITORS' REPORT**

To the Employee Benefit Plans Committee and  
Members of The Boeing Company Voluntary Investment Plan  
The Boeing Company  
Chicago, Illinois

We have audited the accompanying financial statements of The Boeing Company Voluntary Investment Plan (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2019 and 2018, and the related statement of changes in net assets available for benefits for the year ended December 31, 2019, and the related notes to the financial statements.

### **Management's Responsibility for the Financial Statements**

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

### **Auditors' Responsibility**

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the Plan's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

## **Opinion**

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2019 and 2018, and the changes in net assets available for benefits for the year ended December 31, 2019, in accordance with accounting principles generally accepted in the United States of America.

## **Report on Supplemental Schedule**

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedule listed in the table of contents is presented for the purpose of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. The supplemental schedule is the responsibility of the Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the 2019 financial statements. Such schedule has been subjected to the auditing procedures applied in our audit of the financial statements and certain additional procedures, including comparing and reconciling such supplemental schedule directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, such supplemental schedule is fairly stated in all material respects in relation to the financial statements as a whole.

*Deloitte + Touche LLP*

June 16, 2020

**THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN****STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS  
AS OF DECEMBER 31, 2019 AND 2018**

| <i>(Dollars in millions)</i>           | 2019             | 2018             |
|----------------------------------------|------------------|------------------|
| ASSETS:                                |                  |                  |
| Investments — interest in Master Trust | \$ 66,426        | \$ 57,963        |
| Receivables:                           |                  |                  |
| Notes receivable from participants     | 746              | 735              |
| NET ASSETS AVAILABLE FOR BENEFITS      | <u>\$ 67,172</u> | <u>\$ 58,698</u> |

See notes to financial statements.

**THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN**

**STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS  
FOR THE YEAR ENDED DECEMBER 31, 2019**

*(Dollars in millions)*

|                                                         |              |
|---------------------------------------------------------|--------------|
| <b>ADDITIONS:</b>                                       |              |
| Net Master Trust activity                               | \$ 9,074     |
| Interest income from notes receivable from participants | 32           |
| Contributions:                                          |              |
| Employer                                                | 1,470        |
| Participant                                             | 2,116        |
| Total contributions                                     | 3,586        |
| Total additions                                         | 12,692       |
| <b>DEDUCTIONS — Benefits paid</b>                       | <b>4,218</b> |
| <b>NET ADDITIONS</b>                                    | <b>8,474</b> |
| <b>NET ASSETS AVAILABLE FOR BENEFITS:</b>               |              |
| Beginning of year                                       | 58,698       |
| End of year                                             | \$ 67,172    |

See notes to financial statements.

## THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

### NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2019 AND 2018 AND FOR THE YEAR ENDED DECEMBER 31, 2019

*(Dollars in millions)*

#### 1. DESCRIPTION OF PLAN

The following description of The Boeing Company Voluntary Investment Plan (the “VIP” or the “Plan”) provides only general information. Participants, as defined by the Plan, (“Members”) should refer to the plan document for a more complete description of the Plan’s provisions.

**General** — The Plan is a defined contribution plan intended to qualify under the Internal Revenue Code (“IRC”) as a profit sharing plan with a cash or deferred arrangement and employee stock ownership plan component, and is designed to provide Members with a means of making regular savings for their retirement. An eligible employee of The Boeing Company (the “Company” or “Boeing”) or one of its adopting subsidiaries becomes eligible to participate on the first day of employment.

The Plan includes an auto-enrollment provision for newly-eligible employees unless they affirmatively elect not to participate in the Plan. Automatically enrolled Members have their deferral rate set at a percentage of eligible compensation as defined in the plan document and their contributions are invested in a qualified default investment alternative (“QDIA”) until changed by the Members. The current QDIA for the Plan is the applicable custom target date funds.

The assets of the Plan, excluding notes receivable from participants, are held in The Boeing Company Employee Savings Plans Master Trust (the “Master Trust”). The Northern Trust Company (“NT”) serves as trustee for the Master Trust. The Employee Benefit Plans Committee oversees the operation and administration of the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended.

**Contributions** — Members may elect to contribute to the Plan a percentage of their eligible compensation on a pretax, after-tax, Roth, or a combination of those contribution types, as defined in the plan document and subject to statutory limitations. Members who have attained age 50 before the end of the plan year are eligible to make catch-up contributions, as defined in the plan document and subject to statutory limits. Catch-up contributions are ineligible for an employer-matching contribution. The Plan also accepts certain rollover contributions.

Under the terms of the Plan, Boeing makes employer-matching and Company contributions for eligible Members. Members should refer to the plan document for details.

Members may elect to change their contribution percentages. These changes are effective the next pay period after the request is received, or as soon as administratively possible thereafter. The allocation of both Members’ contributions and employer contributions to the funds may be changed at any time and become effective on the day of the change or the next business day, according to the time of the request for a change in relation to the stock market close of business.

**Members’ Accounts** — Individual accounts are maintained for each Member. Each Member’s account is credited with the Member’s contributions, employer-matching contributions, Company contributions, and allocations of Plan earnings (losses) from the funds in which the account is invested, and charged with an allocation of certain administrative and investment-related expenses, and Member-specific charges, if applicable. Allocations are based on Member earnings or account balances, as defined by the plan document. The benefit to which a Member is entitled is the benefit that can be provided from the Member’s account.

**Investment Funds** — Upon enrollment in the Plan, Members may direct the investment of their contributions and any employer contributions to the investment funds offered under the Plan. These investment funds consisted of common/collective trusts, separately managed U.S. equity accounts, separately managed non-U.S. equity accounts, a separately managed fixed-income account, custom target date funds, a stable value fund (composed of synthetic-guaranteed investment contracts (“synthetic GICs”)), and Boeing common stock, which is the Boeing Stock Fund, as of December 31, 2019 and 2018. Members may elect that dividends received with respect to their investments in the Boeing Stock Fund be distributed to them in cash or reinvested in the Boeing Stock Fund (a

dividend payout program). Investment funds are valued daily and Members may elect to change their investment allocations on a daily basis.

**Vesting** — Member contributions, employer-matching contributions, Company contributions, and earnings on those contributions are immediately vested.

**Withdrawals** — Members may elect to withdraw all or a portion of their accounts, at any time on or after the day the Member attains age 59 1/2. If a Member is under age 59 1/2, withdrawals from his or her accounts are subject to restrictions for certain accounts and certain hardship rules as provided by the Plan. If a Member takes a hardship withdrawal, the Member may continue contributions to the Plan; however, employer-matching contributions will be suspended for six months following the hardship withdrawal.

In addition, a Member may elect to withdraw all or part of his or her employer-matching contribution account before the Member attains age 59 1/2, but only if the Member has attained his or her fifth anniversary of employment. If such a withdrawal is made, employer-matching contributions will be suspended for six months following the withdrawal. Company contributions may be fully withdrawn upon termination of employment. Withdrawals of after-tax contributions and rollover contributions can be made at any time. Qualified reservist distributions, active military leave distributions and withdrawals upon disability are also available to eligible Members.

In the event of illness or injury and if eligible Members have used all of their regular sick leave benefits, the eligible Members may elect to withdraw, subject to Plan requirements, all or a portion of their salary continuation balance, if applicable.

**Notes Receivable from Participants** — Members may borrow from their fund accounts a minimum of one thousand dollars up to a maximum equal to the lesser of fifty thousand dollars or 50% of their account balance (subject to restrictions for certain accounts and minus any current outstanding loan balance), reduced by the highest outstanding loan balance under all of the Company's savings plans during the last 12 months. Members may have a maximum of two loans outstanding under the Plan at any time. Loans may be additionally limited in accordance with the Plan provisions and/or loan policies and procedures. The interest rate on new loans is set every month and is equal to the prime rate published in the Wall Street Journal as of the last business day of the calendar month immediately preceding the date of the loan. Interest rates on outstanding loans ranged from 3.25% to 9.50% at December 31, 2019, with loans maturing at various dates through January 2040.

Loan repayments are made through regular payroll deductions for a period of up to 60 months for general loans and over a longer period for loans used to finance the purchase of a principal residence. If a Member's employment terminates for any reason, and the loan balances are not paid in full by the termination date, the Member may continue to make monthly loan repayments until the loan is scheduled to be paid off. A loan will generally be subject to default if a payment has not been made for 90 days, an outstanding loan balance remains 30 days after the scheduled payoff date, or the Member takes a full distribution of his or her net account balance before the loan is paid off. If the loan defaults, the loan balance will become taxable income to the Member.

**Benefit Payments** — Upon termination of service, a Member may elect to receive a lump-sum amount equal to the full value of the Member's vested interest in his or her account; a partial payment amount; or monthly, quarterly, semiannual, or annual installments of a fixed dollar amount or for a specific number of years, up to 10 years. Generally, a Member may also elect to have all or a portion of his or her Boeing Stock Fund balance paid in shares and/or cash. A Member also has the option to elect to apply all or a part of his or her account toward the purchase of an annuity contract with payments for a specified number of years, from a provider made available by the Plan administrator in accordance with the procedures established by the Plan administrator. If a Member makes no election, annual distributions of the required minimum amount will generally begin after age 70 1/2, in accordance with applicable Plan provisions. Notwithstanding the foregoing, following a Member's termination of service, if his or her account balance is one thousand dollars or less, it will automatically be paid out to the Member in accordance with applicable Plan provisions.

## 2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

**Basis of Accounting** — The accompanying financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America (“GAAP”).

**Use of Estimates** — The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein and the disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

**Risks and Uncertainties** — The Plan utilizes various investment instruments. Investment securities, in general, are exposed to various risks, such as interest rate risk, credit risk, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

**Valuation of Investments** — Investments in the Master Trust are stated at fair value, except for fully benefit-responsive investment contracts (“FBRICs”) or synthetic GICs, which are reported at contract value. Fair value of a financial instrument is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. Securities traded in markets that are not considered active may be valued using unobservable inputs, such as less recent trade prices, single broker-dealer quotations, related yield curves, and other assumptions about the security. Contract value is the amount Members would receive if they were to initiate permitted transactions under the terms of the Plan (see Note 3). The Master Trust’s investments, as discussed in Note 4, are valued as follows:

- Common stock, including Boeing common stock, preferred stock, and other investments (rights, warrants, exchange-traded funds, exchange-traded options, and other exchange-traded derivatives) traded in active markets on national and international exchanges are primarily valued using a market approach based on the closing market prices of identical instruments on the last trading day of the year. The other exchange-traded derivatives are included in other receivables and other liabilities on the Master Trust’s statements of net assets.
- Forward and spot currency contracts are valued using a market value approach based on spot foreign currency rates if the contract tenor is two days or less and on interpolated forward rates for any contracts with a tenor greater than two days. Forward and spot currency contracts are included in other receivables and other liabilities on the Master Trust’s statements of net assets.
- Investments in common/collective trust funds are valued based on the year-end unit net asset value (“NAV”). The NAV is used as a practical expedient to estimate fair value. Unit values are determined by the issuer or third party administrator by dividing the fair values of the total net assets at year-end by the outstanding units. There were no unfunded commitments, no restrictions on redemption frequency, and no advance notice periods required for redemption for these investments.
- Synthetic GICs are stated at contract value. There are no reserves against contract value for credit risk of the contract issuer. The fixed-income securities underlying the contracts were valued based on the pricing methodology stated below for fixed-income securities.
- Fixed-income securities, including government and agency securities, corporate bonds, and mortgage and asset-backed securities, are primarily valued using a market approach using matrix pricing, which considers a security’s relationship to other securities for which quoted prices in an active market may be available, or alternatively based on an income approach, which uses valuation techniques to convert future cash flows to a single present value amount. The valuation approach is designed to maximize the use of observable inputs, such as observable trade prices, multiple broker-dealer quotations, related yield curves, and other assumptions about the security (prepayment projections, cash flows, other security characteristics, etc.) and minimize unobservable inputs. The securities are valued as of the last trading day of the year. Fixed-income instruments that have a delayed future settlement such as to-be-announced securities (“TBAs”) are valued similarly to fixed-income securities in active markets.

TBAs are included in the underlying assets associated with the synthetic GICs, other receivables, and other liabilities on the Master Trust's statements of net assets.

- Mutual funds, which are registered investment companies, are valued at the daily closing price as reported by the fund. Funds held by the Master Trust are open-ended funds that are registered with the Securities and Exchange Commission. These funds are required to publish their daily NAV and to transact at that price.
- Short-term investments include certificates of deposits, commercial paper, treasury bills, and discounted notes with original maturities greater than three months, but less than one year. These investments are primarily valued using a market approach in the same manner as fixed-income securities referenced above.
- Other investments include over-the-counter ("OTC") derivatives, such as options and swap contracts. These derivatives are valued using a market approach and are based upon the expected amount that the Master Trust would receive or pay to exit the derivative at the reporting date. The valuation methodology relies on inputs, including, but not limited to, benchmark yields, swap curves, cash flow analysis, ratings updates, and interdealer broker rates. Credit risk of the derivative counterparties is offset by collateralizing the expected amount that the Master Trust would receive or pay to terminate the derivative.

In accordance with the Financial Accounting Standards Board ("FASB") Accounting Standards Codification ("ASC") 946, *Financial Services - Investment Companies*, the synthetic GICs are included at contract value in participant-directed investments in the statements of net assets available for benefits. Contract value is the amount Members would receive if they were to initiate permitted transactions under the terms of the Plan and the terms of the synthetic GICs. The statement of changes in net assets available for benefits is presented on a contract-value basis.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation/depreciation of investments includes both realized and unrealized gains or losses and is calculated as the difference between the fair value of the investments as of the beginning of the plan year or the purchase date in the current year and either the sales price or the end-of-year fair value.

**Cash and Cash Equivalents** — Cash and cash equivalents include certificates of deposits, commercial paper, treasury bills, discounted notes with original maturities of three months or less, cash and cash collateral. Cash collateral is related to the collateral posted on derivatives. In the event that an instrument with an original maturity of less than three months does not have a market price, then those investments are valued at amortized cost, which approximates fair value.

**Valuation Oversight** — Plan management has implemented processes that are designed to ensure that fair value measurements used by the Master Trust are appropriate and reliable, that they are based on observable inputs wherever possible, and that the valuation approaches are consistently applied and the assumptions used are reasonable. The valuation framework has a set of processes that provides for oversight and validation of the fair value methodologies as well as valuations.

The Board of Directors of the Company has delegated the fiduciary oversight of plan assets over various retirement plans held within the Master Trust structures to the Employee Benefit Investment Committee ("EBIC"). The EBIC has sub-delegated this responsibility to the Chief Investment Officer ("CIO"), who manages Trust Investments and chairs the Valuation Committee. Trust Investments is responsible for the oversight of the Plan assets including selection and monitoring of investment managers, asset strategies, and risk management. The Valuation Committee is responsible for the oversight of the valuation practices of the Master Trust and is represented by members of Trust Investments including Risk Management and Trust Operations, Public Markets, and Investment Strategy. The Valuation Committee meets periodically with the purpose of fulfilling the following responsibilities and provides an annual review to the EBIC of its findings and actions:

- Review and approve annually the valuation practices, including those used by third parties

- Review and approve the year-end valuations, including the methods used to develop and substantiate the unobservable inputs used in the fair value measurement
- Review analysis and benchmarks used by the Company and the Master Trust to assess the reasonableness of the year-end valuations and changes in fair value measurements from period to period
- Review and approve annual financial statement disclosures of the investments held in the Master Trust

Common/collective trust funds are generally valued using the NAV or its equivalent. Valuations provided by the funds are reviewed at least quarterly. The asset managers' audited financial statements are used in the Master Trust's annual financial reporting process, where applicable. Assessments of reasonableness include regular asset manager meetings and review of quarterly reports, third-party reviews and reconciliations, which includes escalation to Trust Investments for exceptions, quarterly CIO investment reviews, and reviews of manager valuation policies. Valuation policies are reviewed when a new mandate is entered into with an asset manager, on a rolling three-year basis for existing managers, or as changes to policies are provided by managers.

Fixed income, equity, and derivative instruments are generally valued using valuations obtained from pricing vendors. Pricing vendor valuation methodologies and custodian pricing controls and related documentation are assessed for reasonableness on an annual basis. The pricing vendor due diligence process includes reviews of pricing controls and procedures, as well as discussions in order to maintain a current understanding of the valuation processes and related assumptions and inputs that may be used by the vendors to price instruments. The custodian due diligence process includes reviews of pricing controls and procedures that are carried out on the Master Trust's behalf. This includes various levels of tolerances checks on price changes, review of stale or unchanged prices, multi-price source comparisons, and vendor price challenges. Additionally, on a monthly basis, the custodian reconciles its valuations to valuations obtained from each investment manager and any exceptions are reported to Trust Investments for resolution, which may include escalation to the Valuation Committee.

**Benefits** — Benefits are recorded when paid.

**Expenses** — Necessary and proper expenses of the Plan are paid from the Plan assets at the Master Trust level, except for those expenses the Company is required by law or chooses to pay. Expenses are paid at the Master Trust level, deducted from income earned and therefore are recorded as a reduction of investment return and are not separately reflected in the Plan's statement of changes in net assets available for benefits.

**Notes Receivable from Participants** — Notes receivable from participants are measured at the unpaid principal balance, plus any accrued but unpaid interest. Delinquent Member loans are recorded as distributions based on the terms of the plan document.

**Recently Adopted Accounting Guidance** — During 2019, the Plan adopted Accounting Standards Update (ASU) No. 2018-13, *Fair Value Measurement (Topic 820) Disclosure Framework-Changes to the Disclosure Requirements for Fair Value Measurement* ("ASU 2018-13"), which modifies certain disclosure requirements of ASC 820, *Fair Value Measurement*. As a result of the adoption of ASU 2018-13, the Plan primarily removed and modified certain transfers between levels of the fair value hierarchy and Level 3 fair value disclosures. The standard was adopted retrospectively. The adoption of this ASU did not have an impact on the Plan's statements of net assets available for benefits or changes in net assets available for benefits.

**Subsequent Events** - Subsequent events were evaluated through June 16, 2020, the date the financial statements were available to be issued.

### 3. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

The Master Trust includes the VIP Stable Value Fund ("VIP SVF"), which is managed by GSAM Stable Value, LLC ("GSAM"). The VIP SVF holds synthetic GICs.

A synthetic GIC, also known as a wrap contract, is an investment contract issued by an insurance company or other financial institution, backed by diversified fixed income and cash portfolios that are owned by the VIP SVF. These contracts provide that realized and unrealized gains and losses on the underlying assets are not reflected immediately in the net assets of the VIP SVF, but rather are amortized, over the duration of the underlying assets

or other agreed upon period, through adjustments to the future crediting rate. Primary variables impacting the future crediting rate of the VIP SVF include the crediting rates of the various wrap contracts, broader market interest rates, the current yield and historical investment performance of the underlying assets, the duration of the underlying assets covered by the wrap contracts, the existing difference between the market value of the VIP SVF's investment portfolios and the associated wrap contract book value, the timing and amount of participant contributions and withdrawals made to or from the VIP SVF, the percentage of the VIP SVF invested in cash, and VIP SVF expenses, among other factors. The issuer guarantees (subject to the terms, conditions and exceptions in the wrap contracts) that all qualified participant withdrawals will occur at contract value (or book value), which represents contributions made under the contract, plus credited interest, less withdrawals made under the contract, and less administrative expenses.

The synthetic GICs are included in the Master Trust's statements of net assets, as discussed in Note 2, at contract value. There are no reserves against contract value for credit risk of the contract issuers. The fixed-income securities underlying the contracts are valued based on the valuation methodology stated in Note 2.

The assets underlying the synthetic GICs are owned by the VIP SVF, which is part of the Master Trust. NT is the custodian for the Master Trust assets. The underlying assets of the synthetic GICs are invested in diversified fixed income and cash portfolios managed by BlackRock Financial Management, Voya Investment Management Co., J.P. Morgan Investment Management ("JPM"), Pacific Investment Management Company, PGIM (the global investment management business of Prudential Financial), and Western Asset Management Co. In addition to the diversified fixed income portfolios, GSAM oversees an allocation to a cash component, which is invested in a separately managed account, managed by JPM.

The wrap providers are each contractually obligated to pay the principal and specified crediting rate that is guaranteed to the VIP SVF, subject to the terms, conditions and exceptions of each wrap contract. The respective crediting rates are each based on a formula agreed upon with each wrap contract issuer; each contract provides an interest rate floor of 0%. Such contract crediting rates are reset on a monthly basis while the crediting rate for the VIP SVF is reset on a daily basis.

Certain events, including but not limited to a Plan termination or a Plan merger outside the Master Trust initiated by the Company, could limit the ability of the VIP SVF to transact at contract value or may allow for the termination of the wrap contract at less than contract value. The Company does not believe that any events are probable that could limit the ability of the VIP SVF to transact at contract value.

#### **4. MASTER TRUST**

The Master Trust assets are invested and records are maintained by each investment fund option. Funds are allocated to the participating plans in accordance with the Plan provisions and Member allocation elections. The allocation of net assets is based on the respective number of units held by the plans' Members as of year-end. The allocation of the changes in net assets is calculated daily based on the units held by the plans' Members as of that day's end.

The Plan's interest in the Master Trust represented 100% of the Master Trust's net assets at December 31, 2019 and 2018.

Although the Plan is the only participating plan in the Master Trust as of December 31, 2019, the Company intends to keep the Master Trust for potential future acquired plans and file a Form 5500 as a master trust.

The Master Trust's statements of net assets as of December 31, 2019 and 2018, are as follows:

|                                                | 2019      | 2018      |
|------------------------------------------------|-----------|-----------|
| <b>ASSETS:</b>                                 |           |           |
| Investments — at fair value:                   |           |           |
| Common/collective trusts                       | \$ 35,811 | \$ 27,877 |
| Common and preferred stock                     | 5,519     | 4,359     |
| Government and agency securities               | 487       | 545       |
| Corporate bonds                                | 595       | 583       |
| Mortgage and asset-backed securities           | 288       | 231       |
| Boeing common stock                            | 10,005    | 10,801    |
| Mutual funds                                   | 179       | 78        |
| Short-term investments                         | 21        | 58        |
| Other investments                              | 6         | 14        |
| Total investments — at fair value              | 52,911    | 44,546    |
| Investments — at contract value:               |           |           |
| Synthetic GICs/VIP SVF                         | 13,531    | 13,541    |
| Total Master Trust investments                 | 66,442    | 58,087    |
| Cash and cash equivalents                      | 32        | 40        |
| Receivables:                                   |           |           |
| Receivables for securities sold                | 24        | 50        |
| Accrued investment income                      | 21        | 24        |
| Other                                          | 10        | 11        |
| Total receivables                              | 55        | 85        |
| Total assets                                   | 66,529    | 58,212    |
| <b>LIABILITIES:</b>                            |           |           |
| Payables for securities purchased              | 57        | 184       |
| Accrued investment and administration expenses | 24        | 22        |
| Other                                          | 22        | 43        |
| Total liabilities                              | 103       | 249       |
| NET ASSETS                                     | \$ 66,426 | \$ 57,963 |

The statement of changes in net assets for the Master Trust for the year ended December 31, 2019 is as follows:

|                                           |           |
|-------------------------------------------|-----------|
| Net appreciation of investments           | \$ 8,314  |
| Interest income                           | 464       |
| Dividend income                           | 379       |
| Investment income                         | 843       |
| Net investment income                     | 9,157     |
| Amounts received from participating plans | 3,930     |
| Deductions:                               |           |
| Amounts paid to participating plans       | 4,541     |
| Investment and administration expenses    | 83        |
| Total deductions                          | 4,624     |
| Increase in net assets                    | 8,463     |
| Beginning of year                         | 57,963    |
| End of year                               | \$ 66,426 |

## 5. FAIR VALUE OF FINANCIAL ASSETS AND FINANCIAL LIABILITIES

ASC 820, *Fair Value Measurement*, establishes a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under ASC 820 for financial assets and financial liabilities are described below:

*Level 1* — Values are based on unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities. An active market is a market in which transactions for the asset or liability occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

*Level 2* — Values are based on (a) quoted prices for similar assets or liabilities in active markets; (b) quoted prices for identical or similar assets or liabilities in nonactive markets; or (c) valuation models whose inputs are observable, directly or indirectly, for substantially the full term of the asset or liability.

*Level 3* — Values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement.

The following tables set forth by level within the fair value hierarchy a summary of Master Trust investments by general types of assets and liabilities measured at fair value on a recurring basis as of December 31, 2019 and 2018. As required by ASC 820, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

|                                                | Quoted<br>Prices<br>in Active<br>Market<br>for<br>Identical<br>Asset<br>(Level 1) | Significant<br>Other<br>Observable<br>Inputs<br>(Level 2) | Significant<br>Unobservable<br>Inputs<br>(Level 3) | Not<br>Leveled* | Balance as of<br>December 31,<br>2019 |
|------------------------------------------------|-----------------------------------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------|-----------------|---------------------------------------|
| <b>Investments:</b>                            |                                                                                   |                                                           |                                                    |                 |                                       |
| Investments in the fair value hierarchy:       |                                                                                   |                                                           |                                                    |                 |                                       |
| Common and preferred stock                     | \$ 5,518                                                                          | \$ —                                                      | \$ 1                                               | \$ —            | \$ 5,519                              |
| Government and agency securities               | —                                                                                 | 487                                                       | —                                                  | —               | 487                                   |
| Corporate bonds                                | —                                                                                 | 595                                                       | —                                                  | —               | 595                                   |
| Mortgage and asset-backed securities           | —                                                                                 | 262                                                       | 26                                                 | —               | 288                                   |
| Boeing common stock                            | 10,005                                                                            | —                                                         | —                                                  | —               | 10,005                                |
| Mutual funds                                   | 179                                                                               | —                                                         | —                                                  | —               | 179                                   |
| Short-term investments                         | —                                                                                 | 20                                                        | 1                                                  | —               | 21                                    |
| Other investments                              | —                                                                                 | 6                                                         | —                                                  | —               | 6                                     |
| Total investments in the fair value hierarchy  | 15,702                                                                            | 1,370                                                     | 28                                                 | —               | 17,100                                |
| Investments measured at net asset value:       |                                                                                   |                                                           |                                                    |                 |                                       |
| Common/collective trusts                       | —                                                                                 | —                                                         | —                                                  | 35,811          | 35,811                                |
| Total investments — at fair value              | 15,702                                                                            | 1,370                                                     | 28                                                 | 35,811          | 52,911                                |
| Investments measured at contract value:        |                                                                                   |                                                           |                                                    |                 |                                       |
| Synthetic GICs/VIP SVF                         | —                                                                                 | —                                                         | —                                                  | 13,531          | 13,531                                |
| Cash and cash equivalents                      | —                                                                                 | —                                                         | —                                                  | 32              | 32                                    |
| <b>Receivables:</b>                            |                                                                                   |                                                           |                                                    |                 |                                       |
| Receivables for securities sold                | —                                                                                 | —                                                         | —                                                  | 24              | 24                                    |
| Accrued investment income                      | —                                                                                 | —                                                         | —                                                  | 21              | 21                                    |
| Other                                          | 2                                                                                 | 8                                                         | —                                                  | —               | 10                                    |
| Total receivables                              | 2                                                                                 | 8                                                         | —                                                  | 45              | 55                                    |
| Total assets                                   | 15,704                                                                            | 1,378                                                     | 28                                                 | 49,419          | 66,529                                |
| <b>Investment liabilities:</b>                 |                                                                                   |                                                           |                                                    |                 |                                       |
| Payables for securities purchased              | —                                                                                 | —                                                         | —                                                  | 57              | 57                                    |
| Accrued investment and administration expenses | —                                                                                 | —                                                         | —                                                  | 24              | 24                                    |
| Other                                          | 2                                                                                 | 11                                                        | —                                                  | 9               | 22                                    |
| Total liabilities                              | 2                                                                                 | 11                                                        | —                                                  | 90              | 103                                   |
| NET ASSETS                                     | \$ 15,702                                                                         | \$ 1,367                                                  | \$ 28                                              | \$ 49,329       | \$ 66,426                             |

|                                                | Quoted<br>Prices<br>in Active<br>Market<br>for<br>Identical<br>Asset<br>(Level 1) | Significant<br>Other<br>Observable<br>Inputs<br>(Level 2) | Significant<br>Unobservable<br>Inputs<br>(Level 3) | Not<br>Leveled*  | Balance as of<br>December 31,<br>2018 |
|------------------------------------------------|-----------------------------------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------|------------------|---------------------------------------|
| <b>Investments:</b>                            |                                                                                   |                                                           |                                                    |                  |                                       |
| Investments in the fair value hierarchy:       |                                                                                   |                                                           |                                                    |                  |                                       |
| Common and preferred stock                     | \$ 4,359                                                                          | \$ —                                                      | \$ —                                               | \$ —             | \$ 4,359                              |
| Government and agency securities               | —                                                                                 | 541                                                       | 4                                                  | —                | 545                                   |
| Corporate bonds                                | —                                                                                 | 583                                                       | —                                                  | —                | 583                                   |
| Mortgage and asset-backed securities           | —                                                                                 | 211                                                       | 20                                                 | —                | 231                                   |
| Boeing common stock                            | 10,801                                                                            | —                                                         | —                                                  | —                | 10,801                                |
| Mutual funds                                   | 78                                                                                | —                                                         | —                                                  | —                | 78                                    |
| Short-term investments                         | —                                                                                 | 58                                                        | —                                                  | —                | 58                                    |
| Other investments                              | —                                                                                 | 14                                                        | —                                                  | —                | 14                                    |
| Total investments in the fair value hierarchy  | 15,238                                                                            | 1,407                                                     | 24                                                 | —                | 16,669                                |
| Investments measured at net asset value:       |                                                                                   |                                                           |                                                    |                  |                                       |
| Common/collective trusts                       | —                                                                                 | —                                                         | —                                                  | 27,877           | 27,877                                |
| Total investments — at fair value              | 15,238                                                                            | 1,407                                                     | 24                                                 | 27,877           | 44,546                                |
| Investments measured at contract value:        |                                                                                   |                                                           |                                                    |                  |                                       |
| Synthetic GICs/VIP SVF                         | —                                                                                 | —                                                         | —                                                  | 13,541           | 13,541                                |
| Cash and cash equivalents                      | —                                                                                 | —                                                         | —                                                  | 40               | 40                                    |
| <b>Receivables:</b>                            |                                                                                   |                                                           |                                                    |                  |                                       |
| Receivables for securities sold                | —                                                                                 | —                                                         | —                                                  | 50               | 50                                    |
| Accrued investment income                      | —                                                                                 | —                                                         | —                                                  | 24               | 24                                    |
| Other                                          | 2                                                                                 | 9                                                         | —                                                  | —                | 11                                    |
| Total receivables                              | 2                                                                                 | 9                                                         | —                                                  | 74               | 85                                    |
| Total assets                                   | 15,240                                                                            | 1,416                                                     | 24                                                 | 41,532           | 58,212                                |
| <b>Investment liabilities:</b>                 |                                                                                   |                                                           |                                                    |                  |                                       |
| Payables for securities purchased              | —                                                                                 | —                                                         | —                                                  | 184              | 184                                   |
| Accrued investment and administration expenses | —                                                                                 | —                                                         | —                                                  | 22               | 22                                    |
| Other                                          | 2                                                                                 | 23                                                        | —                                                  | 18               | 43                                    |
| Total liabilities                              | 2                                                                                 | 23                                                        | —                                                  | 224              | 249                                   |
| <b>NET ASSETS</b>                              | <b>\$ 15,238</b>                                                                  | <b>\$ 1,393</b>                                           | <b>\$ 24</b>                                       | <b>\$ 41,308</b> | <b>\$ 57,963</b>                      |

\*The amounts not leveled are related to investments using NAV as a practical expedient to estimate fair value, investments measured at contract value, and non-investment assets and liabilities. The amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the Master Trust's statements of net assets.

Master Trust net assets at fair value classified within Level 3 consisted of common and preferred stock, government and agency securities, mortgage and asset-backed securities, and short-term investments. Such amounts were 0.04% of the Master Trust's net assets as of December 31, 2019 and 2018.

**Level 3 Transfers** — The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. The significance of transfers between levels is evaluated based upon the nature of the financial instrument and size of the transfer relative to net assets. There were no significant transfers into or out of Level 3 for the years ended December 31, 2019 and 2018.

## 6. DERIVATIVE FINANCIAL INSTRUMENTS

ASC 815, *Derivatives and Hedging*, requires disclosures on how and why derivatives are used, accounted for, and affect the results of operations and financial position. Derivative instruments held by the Master Trust are not designated as hedging instruments under ASC 815. The Master Trust investments are exposed to the following financial instrument risks:

**Interest Rate Risk** — Interest rate risk is the risk of change in the market value of the assets due to a change in interest rates. Bond futures, interest rate swaps, and interest rate swaptions are generally used to manage interest rate risk or adjust portfolio duration. A futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Interest rate swap agreements involve the exchange by the Master Trust, with a counterparty, of respective commitments to pay or receive interest, e.g., an exchange of floating rate payments for fixed rate payments, with respect to the notional amount of principal. Interest rate swaptions are options to enter into an interest rate swap based on predetermined conditions.

**Credit Risk** — Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. Credit default swaps are used to manage the credit exposure of a security or basket of securities. Credit default swap agreements involve one party (referred to as the buyer of protection) making a stream of payments to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event for the referenced entity, obligation, or index.

**Foreign Currency Risk** — Currency risk is the risk of a change in market value due to the change in foreign currency exchange rates. Generally, currency futures and forward contracts are used to achieve the desired currency exposure, or generate value-added performance. Foreign currency futures and forwards are agreements between two parties to buy and sell a set of currencies at a set exchange rate on a specified future date. A currency option gives the buyer the right, but not the obligation, to buy one currency or sell another currency at a set exchange rate on or before a given date.

**Equity Risk** — Equity risk is the risk of a change in market value of assets due to the change in equity or equity index prices. Equity futures and swaps are generally used to manage the market exposure of a security or index, or rebalance the total portfolio to the target asset allocation. An equity futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Equity swaps generally exchange the return on a stock or stock index for the return of another financial instrument such as a different stock or equity index or LIBOR.

**Commodity Risk** — Commodity risk is the risk of change in the market value of the underlying commodity due to a change in the price of the commodity. Commodity futures, swaps, and options are generally used to achieve the desired market exposure to commodities. A futures contract is an agreement between two parties to buy and sell a commodity at a set price on a future date. Commodity swaps are agreements involving the exchange by the Master Trust, with a counterparty, of respective commitments to pay or receive cash flows, e.g., an exchange of payments based on the price movement for the commodity, with respect to the notional amount of principal. Commodity options give the buyer the right, but not the obligation, to buy one commodity or sell another commodity at a set price on or before a given date.

**Future Settlement Risk** — Future settlement risk is the risk of counterparty nonperformance resulting in not receiving the asset or associated gains specified in the contract. Gains are derived from the change in market value of the contract due to a change in price of the underlying security. Mortgage-backed TBAs are used to manage the market exposure of a security or asset class. A TBA is a contract for the purchase or sale of agency mortgage-backed securities to be delivered at a future agreed-upon date.

As of December 31, 2019 and 2018, the Master Trust has invested in derivative contracts which are reflected on the Master Trust's statements of net assets, as discussed in Note 4, as follows:

|                                   | Interest<br>Rate | Credit | Foreign<br>Currency | Equity | Commodity | Future<br>Settlement | Total |
|-----------------------------------|------------------|--------|---------------------|--------|-----------|----------------------|-------|
| <b>December 31, 2019</b>          |                  |        |                     |        |           |                      |       |
| Assets:                           |                  |        |                     |        |           |                      |       |
| Synthetic GICs/VIP SVF*           |                  |        |                     |        |           |                      |       |
| TBAs                              | \$ —             | \$ —   | \$ —                | \$ —   | \$ —      | \$ 1                 | \$ 1  |
| Futures                           | 1                | —      | —                   | —      | —         | —                    | 1     |
| Other investments:                |                  |        |                     |        |           |                      |       |
| Options                           | —                | —      | —                   | —      | —         | —                    | —     |
| Swaps                             | 3                | 1      | —                   | 1      | 1         | —                    | 6     |
| Other receivables:                |                  |        |                     |        |           |                      |       |
| Forward contracts                 | —                | —      | 8                   | —      | —         | —                    | 8     |
| Futures                           | 1                | —      | —                   | 1      | —         | —                    | 2     |
| TBAs                              | —                | —      | —                   | —      | —         | —                    | —     |
| Total assets                      | \$ 5             | \$ 1   | \$ 8                | \$ 2   | \$ 1      | \$ 1                 | \$ 18 |
| Liabilities:                      |                  |        |                     |        |           |                      |       |
| Synthetic GICs/VIP SVF - Futures* |                  |        |                     |        |           |                      |       |
|                                   | \$ —             | \$ —   | \$ —                | \$ —   | \$ —      | \$ —                 | \$ —  |
| Other liabilities:                |                  |        |                     |        |           |                      |       |
| Forward contracts                 | —                | —      | 6                   | —      | —         | —                    | 6     |
| Futures                           | 1                | —      | —                   | 1      | —         | —                    | 2     |
| Options                           | —                | —      | —                   | —      | —         | —                    | —     |
| Swaps                             | 4                | 1      | —                   | —      | —         | —                    | 5     |
| Total liabilities                 | \$ 5             | \$ 1   | \$ 6                | \$ 1   | \$ —      | \$ —                 | \$ 13 |
| <b>December 31, 2018</b>          |                  |        |                     |        |           |                      |       |
| Assets:                           |                  |        |                     |        |           |                      |       |
| Synthetic GICs/VIP SVF*           |                  |        |                     |        |           |                      |       |
| TBAs                              | \$ —             | \$ —   | \$ —                | \$ —   | \$ —      | \$ 10                | \$ 10 |
| Futures                           | 2                | —      | —                   | —      | —         | —                    | 2     |
| Other investments:                |                  |        |                     |        |           |                      |       |
| Options                           | 4                | —      | —                   | —      | —         | —                    | 4     |
| Swaps                             | 9                | —      | —                   | 1      | —         | —                    | 10    |
| Other receivables:                |                  |        |                     |        |           |                      |       |
| Forward contracts                 | —                | —      | 6                   | —      | —         | —                    | 6     |
| Futures                           | —                | —      | —                   | 1      | 1         | —                    | 2     |
| TBAs                              | —                | —      | —                   | —      | —         | 3                    | 3     |
| Total assets                      | \$ 15            | \$ —   | \$ 6                | \$ 2   | \$ 1      | \$ 13                | \$ 37 |
| Liabilities:                      |                  |        |                     |        |           |                      |       |
| Synthetic GICs/VIP SVF - Futures* |                  |        |                     |        |           |                      |       |
|                                   | \$ 3             | \$ —   | \$ —                | \$ —   | \$ —      | \$ —                 | \$ 3  |
| Other liabilities:                |                  |        |                     |        |           |                      |       |
| Forward contracts                 | —                | —      | 9                   | —      | —         | —                    | 9     |
| Futures                           | —                | —      | —                   | —      | 1         | —                    | 1     |
| Options                           | 4                | —      | —                   | —      | 1         | —                    | 5     |
| Swaps                             | 4                | 1      | —                   | 2      | 3         | —                    | 10    |
| Total liabilities                 | \$ 11            | \$ 1   | \$ 9                | \$ 2   | \$ 5      | \$ —                 | \$ 28 |

\*Synthetic GICs/VIP SVF are stated at contract value on the Master Trust's statements of net assets.

Realized gains and losses and the change in unrealized gains and losses are reflected in the Master Trust's statement of changes in net assets as net appreciation or depreciation of investments. The effect of derivative contracts realized gains and losses and the change in unrealized gains and losses for the year ended December 31, 2019, is reflected in the following table:

|                          | Interest<br>Rate | Credit | Foreign<br>Currency | Equity | Commodity | Future<br>Settlement | Total |
|--------------------------|------------------|--------|---------------------|--------|-----------|----------------------|-------|
| Net gains (losses):      |                  |        |                     |        |           |                      |       |
| Forward contracts        | \$ —             | \$ —   | \$ 8                | \$ —   | \$ —      | \$ —                 | \$ 8  |
| Futures                  | (29)             | —      | —                   | 39     | —         | —                    | 10    |
| Options                  | 1                | —      | 1                   | —      | —         | —                    | 2     |
| Swaps                    | (14)             | —      | (1)                 | (1)    | 5         | —                    | (11)  |
| TBAs                     | —                | —      | —                   | —      | —         | 34                   | 34    |
| Total net gains (losses) | \$ (42)          | \$ —   | \$ 8                | \$ 38  | \$ 5      | \$ 34                | \$ 43 |

The following table summarizes the gross notional value of derivative contracts outstanding as of December 31, 2019 and 2018. The gross notional amounts give an indication of the volume of the Master Trust's derivative activity and significantly exceed the fair value of the derivative investments, which is more representative of the economic exposure associated with derivatives in the Master Trust.

|                          | Interest<br>Rate | Credit | Foreign<br>Currency | Equity | Commodity | Future<br>Settlement | Total    |
|--------------------------|------------------|--------|---------------------|--------|-----------|----------------------|----------|
| <b>December 31, 2019</b> |                  |        |                     |        |           |                      |          |
| Forward contracts        | \$ —             | \$ —   | \$ 685              | \$ —   | \$ 1      | \$ —                 | \$ 686   |
| Futures                  | 4,138            | —      | 4                   | 317    | 94        | —                    | 4,553    |
| Options                  | 69               | 1      | 4                   | —      | 22        | —                    | 96       |
| Swaps                    | 576              | 68     | 5                   | 4      | 96        | —                    | 749      |
| TBAs                     | —                | —      | —                   | —      | —         | 1,226                | 1,226    |
| Total                    | \$ 4,783         | \$ 69  | \$ 698              | \$ 321 | \$ 213    | \$ 1,226             | \$ 7,310 |
| <b>December 31, 2018</b> |                  |        |                     |        |           |                      |          |
| Forward contracts        | \$ —             | \$ —   | \$ 910              | \$ —   | \$ 1      | \$ —                 | \$ 911   |
| Futures                  | 4,741            | —      | 2                   | 181    | 133       | —                    | 5,057    |
| Options                  | 788              | 5      | 10                  | —      | 4         | —                    | 807      |
| Swaps                    | 1,174            | 77     | 38                  | 12     | 1         | —                    | 1,302    |
| TBAs                     | —                | —      | —                   | —      | —         | 1,323                | 1,323    |
| Total                    | \$ 6,703         | \$ 82  | \$ 960              | \$ 193 | \$ 139    | \$ 1,323             | \$ 9,400 |

Derivatives are generally used to manage the market exposure of a security, index or currency, or adjust the portfolio duration. Derivative contracts are instruments that derive their value from underlying assets, indices, reference interest rates, or a combination of these factors. Refer to Note 2 for further description of how derivative instruments are valued. Certain cash instruments, such as mortgage-backed TBAs meet the definition of a derivative instrument under GAAP.

The nature of the counterparty and the settlement mechanism of the derivative affect the credit risk to which the Master Trust is exposed. For OTC derivatives such as swaps, forwards, options and TBAs, the Master Trust is exposed to the credit risk of the derivative counterparty.

For exchange-traded derivatives, such as futures and options, and "cleared" OTC swaps, the Master Trust is generally exposed to the credit risk of the relevant exchange or clearinghouse. Where possible, the Master Trust seeks to mitigate its credit risk exposures arising on derivative transactions through the use of legally enforceable master netting arrangements and collateral agreements.

The Master Trust is also exposed to liquidity risk in the following situations:

- 1) When the derivative contracts require the Master Trust to post additional cash or securities collateral with counterparties as the fair value of the contracts moves in the counterparties' favor and the Master Trust's receivables under related contracts are unavailable for offset or insufficient in value to offset the payment obligation to the counterparty.

2) When certain derivative contracts have credit-related contingent features under the International Swaps and Derivatives Association Master Agreement (generally swaps) with counterparties for contracts in a net liability position.

The Master Trust has liquidity risk if its assets decline by various, pre-specified rates over predetermined time periods. If this occurs, the Master Trust is required to post more collateral or may be required to pay off the open liability contracts given the counterparty's right to terminate the contract. At December 31, 2019 and 2018, the Master Trust had an insignificant amount of contracts in a net liability position with contingent features with an insignificant amount posted in collateral against those positions.

## 7. PLAN AMENDMENTS

Effective during 2019 as specified in the Plan provisions, the Plan amended employer contribution formulas for certain union Members as specified or permitted in the applicable collective bargaining agreement for each group.

## 8. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements as of December 31, 2019 and 2018, to Form 5500:

|                                                                | 2019             | 2018             |
|----------------------------------------------------------------|------------------|------------------|
| Net assets available for benefits per the financial statements | \$ 67,172        | \$ 58,698        |
| Amounts allocated to withdrawing Members                       | (15)             | (14)             |
| Net assets available for benefits per Form 5500                | <u>\$ 67,157</u> | <u>\$ 58,684</u> |

The following is a reconciliation of benefits paid per the financial statements for the year ended December 31, 2019, to total benefit payments per Form 5500:

|                                                              |                 |
|--------------------------------------------------------------|-----------------|
| Benefits paid per the financial statements                   | \$ 4,218        |
| Amounts allocated to withdrawing Members — December 31, 2019 | 15              |
| Amounts allocated to withdrawing Members — December 31, 2018 | (14)            |
| Total benefit payments per Form 5500                         | <u>\$ 4,219</u> |

Amounts allocated to withdrawing Members are recorded on the Form 5500 for benefit claims that have been processed and approved for payment prior to December 31, but not yet paid as of that date.

## 9. RELATED PARTY AND PARTY-IN-INTEREST TRANSACTIONS

Certain Master Trust investments are managed by NT. NT is the trustee as defined by the Plan and, therefore, these transactions qualify as related party and party-in-interest transactions.

As of December 31, 2019 and 2018, the Plan held approximately 31 million and 33 million shares of common stock of the Company, respectively, with a cost basis of \$4,392 and \$3,979, respectively, and recorded dividend income of \$256 during the year ended December 31, 2019.

Newport Trust Company ("Newport"), is the independent fiduciary and investment manager of the Boeing Stock Fund. The Plan has authorized Newport with sole responsibility for deciding whether to restrict investment in the Boeing Stock Fund, or to sell or otherwise dispose of all or any portion of the stock held in the Boeing Stock Fund. In the event Newport determined to sell or dispose of stock in the Boeing Stock Fund, Newport would designate an alternative investment fund under the Plan for the temporary investment of any proceeds from the sale or other disposition of the Company's common stock.

## 10. TAX STATUS

The Internal Revenue Service ("IRS") has determined and informed the Company by a letter, dated May 11, 2015, that the Plan is designed in accordance with applicable sections of the IRC. The Plan has been amended since receiving the determination letter. The Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC. Therefore, the Plan administrator believes

that the tax-exempt status of the Plan and related trust has not been affected and no provision for income taxes has been included in the Plan's financial statements.

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2016.

## **11. PLAN TERMINATION**

Although it has not expressed any intention to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event of termination of the Plan, both Member and employer contributions, including any income earned, will be distributed to the Members.

## **12. SUBSEQUENT EVENTS**

On December 19, 2019, Congress passed the Setting Every Community Up for Retirement Enhancement (SECURE) Act. Effective January 1, 2020, as a result of the SECURE Act, required minimum distributions to Members will generally begin after age 72.

Effective January 1, 2020, the Employee Savings Plan of Continental Graphics Corporation ("CDG 401(k) Plan") was merged into the Plan. All assets and liabilities of the CDG 401(k) Plan were transferred to the Plan. The fair value of the assets transferred totaled \$162.

The COVID-19 outbreak, which was declared a pandemic by the World Health Organization on March 11, 2020, has negatively impacted the world economy and common stock share prices for most companies, including Boeing's common stock share price. The Plan's investment in the Boeing Stock Fund is stated at fair value based on the closing price of Boeing common stock at December 31, 2019, a value significantly higher than the current market price. The impact of COVID-19 on companies continues to evolve rapidly and its future effects on the Plan's net assets available for benefits and changes in net assets available for benefits are uncertain.

On March 27, 2020, Congress passed the Coronavirus Aid, Relief, and Economic Security (CARES) Act. The CARES Act provides immediate and temporary relief for retirement plan sponsors and their participants with respect to employer contributions, distributions and participant loans. The provisions of the CARES Act may be effective and operationalized immediately, prior to amending the plan document.

The Plan has implemented certain relief provisions included in the CARES Act. However, its future effects on the Plan's statements of net assets available for benefits and changes in net assets available for benefits are uncertain. Plan management expects to formally amend the Plan by December 31, 2020.

\* \* \* \* \*

## SUPPLEMENTAL SCHEDULE

### THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

FORM 5500, SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2019

| Security Name, Maturity Date, and Rate        | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------|------|-------------------------------|
| 1 800 FLOWERS COM INC CL A COM STK            | **   | \$ 74,327                     |
| 1166 AVE OF THE 5.68959999084% DUE 10-13-2037 | **   | 2,829,943                     |
| 1ST COMWLTH FNCL CORP COM LM                  | **   | 202,139                       |
| 1ST CONSTITUTION BANCORP COM                  | **   | 25,029                        |
| 1ST HORIZON NATL 3.5% DUE 12-15-2020          | **   | 505,498                       |
| 1ST INDL RLTY TR INC COM                      | **   | 396,877                       |
| 1ST INVS AUTO 3.6% DUE 04-17-2023             | **   | 145,168                       |
| 1ST SOURCE CORP COM                           | **   | 186,872                       |
| 2U INC COM                                    | **   | 996,832                       |
| 3I GROUP ORD GBP0.738636                      | **   | 249,896                       |
| 3M CO 2.375% DUE 08-26-2029                   | **   | 384,817                       |
| 3M CO COM                                     | **   | 8,887,687                     |
| 5 PT HLDGS LLC CL A COM REPSTG CL A LTD       | **   | 250,777                       |
| 5TH 3RD BK CIN OH 2.25% DUE 06-14-2021        | **   | 603,250                       |
| 89BIO INC COM                                 | **   | 270,787                       |
| A H BELO CORP COM SER A STK                   | **   | 5,491                         |
| AAC TECHNOLOGIES HOLDINGS INC                 | **   | 767,987                       |
| AAR CORP COM                                  | **   | 73,288                        |
| AARON'S INC CLASS A                           | **   | 1,841,798                     |
| ABACORE CAPITAL HO PHP1                       | **   | 41,939                        |
| ABBOTT LAB COM                                | **   | 22,603,230                    |
| ABBOTT LABS 3.4% DUE 11-30-2023               | **   | 2,420,288                     |
| ABBOTT LABS 4.9% DUE 11-30-2046               | **   | 394,278                       |
| ABBVIE INC 2.5% 05-14-2020                    | **   | 3,455,183                     |
| ABBVIE INC 2.6% DUE 11-21-2024                | **   | 1,411,329                     |
| ABBVIE INC 2.6% DUE 11-21-2024                | **   | 14,889,519                    |
| ABBVIE INC 2.85% DUE 05-14-2023               | **   | 6,323,764                     |
| ABBVIE INC 2.9% DUE 11-06-2022                | **   | 102,062                       |
| ABBVIE INC 2.9% DUE 11-06-2022                | **   | 1,915,701                     |
| ABBVIE INC 3.2% 11-06-2022                    | **   | 4,164,003                     |
| ABBVIE INC 3.375% DUE 11-14-2021              | **   | 488,290                       |
| ABBVIE INC 3.6% 05-14-2025                    | **   | 7,691,138                     |
| ABBVIE INC 3.75% DUE 11-14-2023               | **   | 25,263                        |
| ABBVIE INC 4.25% DUE 11-14-2028               | **   | 276,521                       |
| ABBVIE INC 4.4% DUE 11-06-2042                | **   | 268,711                       |
| ABC ARBITRAGE EUR0.016                        | **   | 58,481                        |
| ABEONA THERAPEUTICS INC COM                   | **   | 58,713                        |
| ABERCROMBIE & FITCH CO CL A                   | **   | 148,832                       |
| ABM INDS INC COM                              | **   | 437,134                       |
| ABN AMRO BK N V 2.45% DUE 06-04-2020          | **   | 2,123,256                     |
| ABN AMRO BK N V 4.75% DUE 07-28-2025          | **   | 435,528                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| ABSA GROUP LTD ZAR2                                                  | **   | 67,969                        |
| ABU DHABI COMM.BK. AED1                                              | **   | 692,156                       |
| ABU DHABI NATIONAL 4.875% SNR MTN 23/04/30 USD                       | **   | 6,753,854                     |
| ACACIA RESH CORP COM                                                 | **   | 11,885                        |
| ACADIA HEALTHCARE CO INC COM                                         | **   | 1,101,010                     |
| ACADIA PHARMACEUTICALS INC COM                                       | **   | 607,861                       |
| ACADIA RLTY TR COM                                                   | **   | 3,376,008                     |
| ACCELERON PHARMA INC COM                                             | **   | 1,518,864                     |
| ACCENTURE PLC SHS CL A NEW                                           | **   | 28,379,782                    |
| ACCESS GROUP INC DEL 2005-A ASSET BKD CTF CL A-3 FLTG 07-25-2034 REG | **   | 3,404,699                     |
| ACCO BRANDS CORP COM                                                 | **   | 104,570                       |
| ACCREDITED MTG LN TR 2004-3 MTG PASSTHRUCTF CL 2A2 10-25-2034 REG    | **   | 801,735                       |
| ACCTON TECH CORP TWD10                                               | **   | 263,402                       |
| ACCUNIA EUROPEAN I FRN CLO 07/2030 EUR 'A'                           | **   | 337,108                       |
| ACCURAY INC DEL COM                                                  | **   | 138,665                       |
| ACE INA HLDGS INC 2.7% DUE 03-13-2023                                | **   | 122,561                       |
| ACE INA HLDGS INC 3.35% DUE 05-03-2026                               | **   | 42,541                        |
| ACHILLION PHARMACEUTICALS INC COM                                    | **   | 114,654                       |
| ACI WORLDWIDE INC COM STK                                            | **   | 2,326,139                     |
| ACNB CORP COM                                                        | **   | 25,755                        |
| ACORDA THERAPEUTICS INC COM                                          | **   | 120,725                       |
| ACS ACTIVIDADES CO EUR0.5                                            | **   | 766,688                       |
| ACTAVIS FDG SCS 3.45% DUE 03-15-2022                                 | **   | 5,380,794                     |
| ACTAVIS FDG SCS 3.85% DUE 06-15-2024                                 | **   | 3,151,314                     |
| ACTAVIS FDG SCS GTD NT FLTG RATE DUE 03-12-2020/02-12-2020 REG       | **   | 100,188                       |
| ACTAVIS INC 3.25% DUE 10-01-2022                                     | **   | 664,397                       |
| ACTAVIS INC 3.25% DUE 10-01-2022                                     | **   | 1,155,028                     |
| ACTIVISION 2.3% DUE 09-15-2021                                       | **   | 1,507,887                     |
| ACTUANT CORP CL A NEW CL A NEW                                       | **   | 115,365                       |
| ACUITY BRANDS INC COM                                                | **   | 22,356                        |
| ACUSHNET HLDGS CORP COM                                              | **   | 357,598                       |
| ADAMAS PHARMACEUTICALS INC COM                                       | **   | 70,115                        |
| ADAMS RES & ENERGY INC COM NEW COM NEW                               | **   | 11,687                        |
| ADAPTIVE BIOTECHNOLOGIES CORP COM USD0.0001                          | **   | 1,011,296                     |
| ADARO ENERGY TBK IDR100                                              | **   | 488,215                       |
| ADASTRIA CO LTD                                                      | **   | 147,895                       |
| ADDUS HOMECARE CORP COM STK                                          | **   | 49,582                        |
| ADECCO GROUP AG CHF0.1 (REGD)                                        | **   | 1,421,834                     |
| ADIDAS AG                                                            | **   | 2,900,154                     |
| ADIENT PLC ADIENT PLC LTD COM                                        | **   | 3,741,891                     |
| ADOBE SYS INC COM                                                    | **   | 17,654,399                    |
| ADR 58 COM INC SPONSORED ADR REPSTG CL A                             | **   | 121,369                       |
| ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS ADS        | **   | 29,798,353                    |
| ADR AMBEV SA SPONSORED ADR                                           | **   | 2,178,228                     |
| ADR ANGLOGOLD ASHANTI LTD                                            | **   | 559,528                       |
| ADR ASCENDIS PHARMA A/S SPONSORED ADR                                | **   | 1,460,899                     |
| ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM                      | **   | 12,778,769                    |

| Security Name, Maturity Date, and Rate                                            | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------------|------|-------------------------------|
| ADR AUTOHOME INC SPONSORED ADR REPST CL A                                         | **   | 92,252                        |
| ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004                      | **   | 930,361                       |
| ADR BANCO SANTANDER CHILE NEW SPONSORED ADR REPSTG COM                            | **   | 130,069                       |
| ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PEF SHS                                 | **   | 690,464                       |
| ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR    | **   | 912,662                       |
| ADR COMPANHIA ENERGETICA DE MINAS GERAIS SPONSORED ADR PAR \$0.01 REP NON VTG PFD | **   | 582,854                       |
| ADR COMPANIA CERVECERIAS UNIDAS S A SPONSORED ADR                                 | **   | 154,719                       |
| ADR DANONE SPONSORED ADR                                                          | **   | 4,524,872                     |
| ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS                                    | **   | 66,266                        |
| ADR ENDAVA PLC ADS                                                                | **   | 2,451,812                     |
| ADR ENEL AMERICAS S A SPONSORED ADR ENERSIS AMERICAS S.A                          | **   | 776,681                       |
| ADR FLY LEASING LTD-ADR                                                           | **   | 605,777                       |
| ADR GAZPROM SPONSORED ADR PJSC GAZPROM                                            | **   | 48,704                        |
| ADR GERDAU S A SPONSORED ADR REPRESENTING PFD SHS                                 | **   | 923,993                       |
| ADR GLAXOSMITHKLINE PLC SPONSORED ADR                                             | **   | 10,615,041                    |
| ADR GOLD FIELDS LTD NEW SPONSORED ADR                                             | **   | 783,057                       |
| ADR GRUPO TELEvisa SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR              | **   | 539,498                       |
| ADR HARMONY GOLD MNG LTD SPONSORED ADR                                            | **   | 59,532                        |
| ADR HUAMI CORP ADR                                                                | **   | 79,332                        |
| ADR HUAZHU GROUP LTD                                                              | **   | 115,882                       |
| ADR ICICI BK LTD                                                                  | **   | 1,711,885                     |
| ADR JD COM INC SPONSORED ADR REPSTG COM CL A                                      | **   | 1,385,631                     |
| ADR KERING S A ADR                                                                | **   | 11,980,880                    |
| ADR LEXINFINTech HLDGS LTD ADR                                                    | **   | 334,749                       |
| ADR MMC NORILSK NICKEL PJSC SPONSORED ADR                                         | **   | 310,846                       |
| ADR MOMO INC ADR                                                                  | **   | 85,325                        |
| ADR MORPHOSYS AG SPONSORED ADS                                                    | **   | 1,444,635                     |
| ADR NESTLE S A SPONSORED ADR REPSTG REG SH                                        | **   | 17,505,425                    |
| ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001                  | **   | 399,859                       |
| ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM               | **   | 242,258                       |
| ADR NICE LTD SPONSORED ADR                                                        | **   | 1,210,170                     |
| ADR NOVARTIS AG                                                                   | **   | 4,250,539                     |
| ADR ORCHARD THERAPEUTICS PLC ADS                                                  | **   | 121,110                       |
| ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR REPSTG PFD SHS                 | **   | 857,214                       |
| ADR PINDUODUO INC SPONSORED ADS                                                   | **   | 121,289                       |
| ADR PJSC LUKOIL SPONSORED ADR                                                     | **   | 438,766                       |
| ADR QUDIAN INC ADR                                                                | **   | 75,831                        |
| ADR RECKITT BENCKISER GROUP PLC SPONSORED ADR                                     | **   | 4,401,350                     |
| ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104                                | **   | 4,734,491                     |
| ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS                              | **   | 6,022,271                     |
| ADR RYANAIR HLDGS PLC SPONSORED ADR NEW                                           | **   | 4,103,214                     |
| ADR SIBANYE STILLWATER SPON ADR EACH REP 4 ORD SHS                                | **   | 291,942                       |
| ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10              | **   | 16,072,145                    |
| ADR TAL ED GROUP ADS REPSTG COM SHS ADR                                           | **   | 340,822                       |
| ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH                                | **   | 910,623                       |
| ADR TIM PARTICIPACOES SA SPONSORED ADR                                            | **   | 891,501                       |
| ADR TRIP COM GRP LTD                                                              | **   | 249,001                       |

| Security Name, Maturity Date, and Rate                 | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------|------|-------------------------------|
| ADR ULTRAPAR PARTICIPACOES S A SPONSORED# US90400P1012 | **   | 107,503                       |
| ADR VIPSHOP HLDGS LTD SPONSORED ADR                    | **   | 87,358                        |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR         | **   | 13,391,824                    |
| ADR WNS HLDGS LTD SPONSORED ADR                        | **   | 11,104,601                    |
| ADR ZTO EXPRESS CAYMAN INC SPONSORED ADR               | **   | 694,452                       |
| ADT INC DEL COM                                        | **   | 169,131                       |
| ADTALEM GLOBAL ED INC COM                              | **   | 227,620                       |
| ADTRAN INC COM                                         | **   | 1,038,420                     |
| ADVANCED DISP SVCS INC DEL COM                         | **   | 405,451                       |
| ADVANCED DRAIN SYS INC DEL COM                         | **   | 1,677,189                     |
| ADVANCED ENERGY INDS INC COM                           | **   | 217,801                       |
| ADVANCED INFO SERV THB1(NVDR)                          | **   | 1,346,982                     |
| ADVANCED MICRO DEVICES INC COM                         | **   | 258,421                       |
| ADVANSIX INC COM                                       | **   | 250,698                       |
| ADVANTEST CORP NPV                                     | **   | 197,988                       |
| ADVENTIST HLTH 2.952% DUE 03-01-2029                   | **   | 1,899,434                     |
| ADVENTIST HLTH 3.378% DUE 03-01-2023                   | **   | 4,106,803                     |
| ADVERUM BIOTECHNOLOGIES INC COM                        | **   | 146,304                       |
| ADYEN NV EUR0.01                                       | **   | 7,531,806                     |
| AECOM                                                  | **   | 2,859,519                     |
| AEGION CORP 10                                         | **   | 109,210                       |
| AEM HOLDINGS LTD NPV                                   | **   | 629,142                       |
| AEON MALL CO LTD NPV                                   | **   | 28,359                        |
| AEP TEX INC 3.45% DUE 01-15-2050                       | **   | 330,316                       |
| AEP TEX INC 4.15% DUE 05-01-2049                       | **   | 277,484                       |
| AEP TEXAS CENT CO FIXED 3.95% DUE 06-01-2028           | **   | 3,490,705                     |
| AEP TRANSM CO LLC 3.1% DUE 12-01-2026                  | **   | 787,621                       |
| AERCAP HOLDINGS N.V. EUR0.01                           | **   | 1,413,810                     |
| AERCAP IRELAND CAP 3.3% DUE 01-23-2023                 | **   | 1,486,398                     |
| AERCAP IRELAND CAP 3.3% DUE 01-23-2023                 | **   | 512,551                       |
| AERCAP IRELAND CAP 3.5% 01-15-2025                     | **   | 515,514                       |
| AERCAP IRELAND CAP 3.65% DUE 07-21-2027                | **   | 209,181                       |
| AERCAP IRELAND CAP 3.95% DUE 02-01-2022                | **   | 1,033,244                     |
| AERCAP IRELAND CAP 4.25% DUE 07-01-2020                | **   | 1,616,109                     |
| AERCAP IRELAND CAP 4.5% DUE 05-15-2021                 | **   | 206,431                       |
| AERCAP IRELAND CAP 4.625% DUE 10-30-2020               | **   | 714,004                       |
| AERCAP IRELAND CAP 4.875% DUE 01-16-2024               | **   | 2,623,575                     |
| AERCAP IRELAND CAP 5% DUE 10-01-2021                   | **   | 489,677                       |
| AERCAP IRELAND FIXED 4.45% DUE 10-01-2025              | **   | 1,505,442                     |
| AERIA INC NPV                                          | **   | 229,186                       |
| AERIE PHARMACEUTICALS INC COM                          | **   | 125,442                       |
| AEROJET ROCKETDYNE HLDGS INC COM                       | **   | 644,628                       |
| AEROVIRONMENT INC COM                                  | **   | 47,355                        |
| AETNA INC 2.75% DUE 11-15-2022                         | **   | 813,037                       |
| AETNA INC NEW 2.8% DUE 06-15-2023                      | **   | 50,813                        |
| AETNA INC NEW 2.8% DUE 06-15-2023                      | **   | 1,539,623                     |
| AETNA INC NEW 6.75% DUE 12-15-2037                     | **   | 121,498                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| AFFILIATED MANAGERS GROUP INC COM STK                                            | **   | 31,862                        |
| AFFIMED THERAPEUTICS BV COM EUR0.01                                              | **   | 92,346                        |
| AFRICAN RAINBOW LTD ZAR0.05                                                      | **   | 334,424                       |
| AGCO CORP COM                                                                    | **   | 3,140,831                     |
| AGEAS NPV                                                                        | **   | 1,664,425                     |
| AGILYSYS INC COM STK                                                             | **   | 179,242                       |
| AGIOS PHARMACEUTICALS INC COM                                                    | **   | 159,724                       |
| AGL CAP CORP 3.5% DUE 09-15-2021                                                 | **   | 234,751                       |
| AGL CAP CORP 5.875% DUE 03-15-2041                                               | **   | 31,581                        |
| AGNICO EAGLE MINES LTD COM NPV                                                   | **   | 423,291                       |
| AGREE RLTY CORP COM                                                              | **   | 3,064,464                     |
| AGROFRESH SOLUTIONS INC COM                                                      | **   | 9,608                         |
| AIA GROUP LTD NPV                                                                | **   | 11,212,095                    |
| AIFUL CORP NPV                                                                   | **   | 200,021                       |
| AIG GLOBAL FDG SR 2.15% DUE 07-02-2020                                           | **   | 3,413,275                     |
| AIG GLOBAL FDG SR 2.3% DUE 07-01-2022                                            | **   | 502,783                       |
| AIG GLOBAL FDG SR 2.7% DUE 12-15-2021                                            | **   | 1,035,688                     |
| AIG GLOBAL FDG SR 3.35% DUE 06-25-2021                                           | **   | 2,555,367                     |
| AIG GLOBAL FDG SR SECD MEDIUM TERM NTS BTRANCHE # TR 00008 VAR RT DUE 06-25-2021 | **   | 2,479,017                     |
| AIMMUNE THERAPEUTICS INC COM                                                     | **   | 150,648                       |
| AIR ARABIA AED1                                                                  | **   | 418,961                       |
| AIR CANADA VAR VTG SHS NPV                                                       | **   | 2,418,374                     |
| AIR FRANCE - KLM EUR8.50                                                         | **   | 457,396                       |
| AIR LEASE CORP 2.125% DUE 01-15-2020                                             | **   | 86,995                        |
| AIR LEASE CORP 2.125% DUE 01-15-2020                                             | **   | 4,949,716                     |
| AIR LEASE CORP 2.5% 03-01-2021                                                   | **   | 2,551,477                     |
| AIR LEASE CORP 2.625% DUE 07-01-2022                                             | **   | 4,162,850                     |
| AIR LEASE CORP 2.75% 01-15-2023                                                  | **   | 810,608                       |
| AIR LEASE CORP 3.25% DUE 03-01-2025                                              | **   | 411,866                       |
| AIR LEASE CORP 3.375% DUE 06-01-2021                                             | **   | 1,016,995                     |
| AIR LEASE CORP 3.5% DUE 01-15-2022                                               | **   | 5,652,359                     |
| AIR LEASE CORP 3.625% 12-01-2027                                                 | **   | 207,097                       |
| AIR LEASE CORP 3.875% DUE 07-03-2023                                             | **   | 2,708,233                     |
| AIR LEASE CORP CL A CL A                                                         | **   | 1,056,702                     |
| AIR LEASE CORP MED 3.25% DUE 10-01-2029                                          | **   | 547,144                       |
| AIR LEASE CORP MED 4.25% DUE 02-01-2024                                          | **   | 429,175                       |
| AIR LEASE CORP MED TERM NTS BOOK ENTRY VAR RT 06-03-2021                         | **   | 3,155,294                     |
| AIR LIQUIDE FIN S 1.75% DUE 09-27-2021                                           | **   | 4,927,841                     |
| AIR LIQUIDE(L') EUR5.50                                                          | **   | 10,915,857                    |
| AIR TRANS SVCS GROUP INC COM STK                                                 | **   | 193,334                       |
| AIRASIA GROUP BERHAD                                                             | **   | 156,389                       |
| AIRBUS SE EUR1                                                                   | **   | 2,543,491                     |
| AIRCASTLE LTD 5.125% DUE 03-15-2021                                              | **   | 619,857                       |
| AJU CAPITAL CO LTD KRW5000                                                       | **   | 77,635                        |
| AKBANK TRY1                                                                      | **   | 723,142                       |
| AKEBIA THERAPEUTICS INC COM                                                      | **   | 573,325                       |
| AKELIUS RESDNTL 3.375% 23/09/2020                                                | **   | 345,133                       |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| AKORN INC COM                                                          | **   | 90,752                        |
| AKZO NOBEL NV EUR0.50(POST REV SPLIT)                                  | **   | 6,525,212                     |
| AL ECON SETTLEMENT AUTH BP SETTLEMENT REV 3.163 09-15-2025 BEO TAXABLE | **   | 639,525                       |
| ALABAMA PWR CO 2.45% DUE 03-30-2022                                    | **   | 80,984                        |
| ALABAMA PWR CO 3.375% DUE 10-01-2020                                   | **   | 1,493,028                     |
| ALABAMA PWR CO 3.45% DUE 10-01-2049                                    | **   | 359,103                       |
| ALAMO GROUP INC COM                                                    | **   | 193,598                       |
| ALASKA AIR GROUP INC COM                                               | **   | 647,555                       |
| ALBA PLC FLT 15/12/2038                                                | **   | 402,777                       |
| ALBANY INTL CORP NEW CL A                                              | **   | 2,008,843                     |
| ALBERTA PROV CDA BD 3.3% DUE 03-15-2028 REG                            | **   | 1,916,065                     |
| ALCON INC                                                              | **   | 867,267                       |
| ALEXANDRIA REAL 3.8% DUE 04-15-2026                                    | **   | 267,291                       |
| ALEXANDRIA REAL 4% DUE 02-01-2050                                      | **   | 328,759                       |
| ALEXION PHARMACEUTICALS INC COM                                        | **   | 5,913,534                     |
| ALFA SAB DE CV SER'A'NPV                                               | **   | 143,495                       |
| ALFRESA HOLDINGS NPV                                                   | **   | 200,047                       |
| ALIBABA GROUP HLDG 2.8% DUE 06-06-2023                                 | **   | 3,337,267                     |
| ALICO INC COM                                                          | **   | 53,028                        |
| ALIMENTATION COUCH CLASS'B'S/VTG COM NPV                               | **   | 1,860,687                     |
| A-LIVING SERVICES CNY1 H                                               | **   | 734,466                       |
| ALKERMES PLC SHS                                                       | **   | 2,043,794                     |
| ALLAKOS INC COM                                                        | **   | 556,998                       |
| ALLEGHENY TECHNOLOGIES INC COM                                         | **   | 854,477                       |
| ALLEGIANCE BANCSHARES INC COM                                          | **   | 125,509                       |
| ALLEGiant TRAVEL CO COM                                                | **   | 60,044                        |
| ALLEGION US HLDG CO INC 3.2% 10-01-2024                                | **   | 1,028,488                     |
| ALLERGAN FUNDING SCS 3.8% 03-15-2025                                   | **   | 472,908                       |
| ALLERGAN INC 2.8% DUE 03-15-2023                                       | **   | 136,070                       |
| ALLETE INC COM NEW                                                     | **   | 1,073,473                     |
| ALLIANCE DATA SYS CORP COM                                             | **   | 173,349                       |
| ALLIANT ENERGY FIN 3.75% DUE 06-15-2023                                | **   | 3,027,391                     |
| ALLIANZ SE NPV(REGD)(VINKULIERT)                                       | **   | 3,864,579                     |
| ALLISON TRANSMISSION HOLDING                                           | **   | 1,816,929                     |
| ALLSCRIPTS HEALTHCARE SOLUTIONS INC                                    | **   | 1,408,551                     |
| ALLY AUTO 2.34% DUE 06-15-2022                                         | **   | 801,430                       |
| ALLY AUTO RECEIVABLES TR 2017-2 CL A3 1.78% DUE 08-16-2021             | **   | 586,451                       |
| ALLY AUTO RECEIVABLES TR 2017-4 CL A-3 1.75% 12-15-2021 REG            | **   | 334,944                       |
| ALLY AUTO RECEIVABLES TR 2018-3 CL A-4 3.23% 07-17-2023                | **   | 1,885,495                     |
| ALLY AUTO RECEIVABLES TR 2019-1 3.02% DUE 04-15-2024 REG               | **   | 766,694                       |
| ALLY AUTO RECEIVABLES TR SER 17-3 CL A4 2.01%03-15-2022                | **   | 1,750,400                     |
| ALLY AUTO RECEIVABLES TR SER 2018-1 CL A-3 2.35% 06-15-2022            | **   | 1,023,254                     |
| ALLY AUTO RECEIVABLES TRUST SER 2017-2 CLS C 2.46% DUE 09-15-2022      | **   | 150,365                       |
| ALLY AUTO RECEIVABLES TRUST SER 2017-2 CLS D 2.93% DUE 11-15-2023      | **   | 141,767                       |
| ALLY AUTO RECEIVABLES TRUST SR 2017-2 CL B 2.33% DUE 06-15-2022        | **   | 200,140                       |
| ALLY MASTER OWNER TRUST SER 2018-3 CL A FRN 07-15-2022 BEO             | **   | 1,100,624                     |
| ALNYLAM PHARMACEUTICALS INC COM                                        | **   | 591,628                       |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| ALPHA & OMEGA SEMICONDUCTOR LTD COM STK                      | **   | 94,863                        |
| ALPHABET INC CAP STK USD0.001 CL C                           | **   | 19,100,668                    |
| ALPHABET INC CAPITAL STOCK USD0.001 CL A                     | **   | 54,586,839                    |
| ALPS ALPINE CO LTD                                           | **   | 1,115,695                     |
| ALSTOM EUR7.0                                                | **   | 114,668                       |
| ALSTRIA OFFICE REI NPV (BR)                                  | **   | 1,090,868                     |
| ALTERYX INC COM CL A COM CL A                                | **   | 717,402                       |
| ALTISOURCE PORTFOLIO COM USD1.00                             | **   | 46,392                        |
| ALTUM NPV                                                    | **   | 485,688                       |
| ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001                | **   | 1,367,615                     |
| ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG                     | **   | 5,884,485                     |
| ALTRIA GROUP INC 3.49% DUE 02-14-2022                        | **   | 2,822,140                     |
| ALTRIA GROUP INC 3.8% DUE 02-14-2024                         | **   | 1,821,805                     |
| ALTRIA GROUP INC 4 DUE 01-31-2024 REG                        | **   | 3,209,877                     |
| ALTRIA GROUP INC 4.8% DUE 02-14-2029                         | **   | 2,429,970                     |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059                         | **   | 178,738                       |
| ALTRIA GROUP INC COM                                         | **   | 4,636,040                     |
| ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026                   | **   | 4,479,042                     |
| ALUMINUM CORP CHN. 'H' CNY1                                  | **   | 429,020                       |
| AMADA HOLDINGS CO LTD NPV                                    | **   | 94,244                        |
| AMADEUS FIRE AG NPV                                          | **   | 259,617                       |
| AMADEUS IT GROUP EUR0.01                                     | **   | 8,799,313                     |
| AMAG PHARMACEUTICALS INC COM STK                             | **   | 496,305                       |
| AMALGAMATED BK NEW YORK COM                                  | **   | 52,515                        |
| AMANO CORPORATION NPV                                        | **   | 842,786                       |
| AMAZON COM INC 3.15% DUE 08-22-2027 BEO                      | **   | 6,719,019                     |
| AMAZON COM INC COM                                           | **   | 31,904,805                    |
| AMAZON COM INC FIXED 2.8% DUE 08-22-2024                     | **   | 1,966,441                     |
| AMBAC FINL GROUP INC COM                                     | **   | 86,215                        |
| AMBARELLA INC SHS                                            | **   | 2,094,407                     |
| AMC ENTMT HLDGS INC CL A COM CL A COM                        | **   | 47,523                        |
| AMCOR PLC CDI 1:1                                            | **   | 1,638,084                     |
| AMER MOVIL SAB DE 3.625% DUE 04-22-2029                      | **   | 278,971                       |
| AMER NATL INS CO COM                                         | **   | 446,360                       |
| AMERCO COM                                                   | **   | 966,233                       |
| AMEREN CORP 2.7% DUE 11-15-2020                              | **   | 382,035                       |
| AMEREN ILL CO 2.7% DUE 09-01-2022                            | **   | 2,232,240                     |
| AMEREN ILL CO 3.8% DUE 05-15-2028                            | **   | 4,241,633                     |
| AMERESCO INC                                                 | **   | 87,378                        |
| AMERICA HONDA FINANCE 3.15% DUE 01-08-2021                   | **   | 506,534                       |
| AMERICAN AIRLS 2017-1 CL AA PASS THRU TR3.65% DUE 08-15-2030 | **   | 55,413                        |
| AMERICAN AIRLS INC 16-3 AA PTT 04-15-2030                    | **   | 97,762                        |
| AMERICAN ASSETS TR INC COM                                   | **   | 3,208,364                     |
| AMERICAN AXLE & MFG HLDGS INC COM                            | **   | 1,069,049                     |
| AMERICAN CAMPUS CMNTYS INC COM                               | **   | 589,568                       |
| AMERICAN EAGLE OUTFITTERS INC NEW COM                        | **   | 294,779                       |
| AMERICAN EQUITY INVT LIFE HLDG CO COM                        | **   | 428,179                       |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| AMERICAN EXPRESS CO                                                            | **   | 7,775,396                     |
| AMERICAN EXPRESS CR A/C MASTER SER 2017-1 CLS A 1.93% 09-15-2022               | **   | 848,961                       |
| AMERICAN EXPRESS CR A/C MASTER TR 2018-4 CL A 2.99% 12-15-2023                 | **   | 10,919,924                    |
| AMERICAN EXPRESS CR ACCOUNT MASTER TR 3.18% DUE 04-15-2024                     | **   | 11,824,920                    |
| AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 2017-6 CL A 0.0% 05-15-2023          | **   | 5,805,862                     |
| AMERICAN EXPRESS CR CORP MEDIUM TERM NTS 2.25% DUE 05-05-2021                  | **   | 859,120                       |
| AMERICAN EXPRESS CR CORP MEDIUM TERM NTSTRANCHE # TR 00103 2.7% DUE 03-03-2022 | **   | 198,274                       |
| AMERICAN EXPRESS CREDIT MTN 2.2% DUE 03-03-2020                                | **   | 10,149,870                    |
| AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020                                  | **   | 901,087                       |
| AMERICAN HOMES 4 RENT COMMON STOCK                                             | **   | 668,067                       |
| AMERICAN INTERNATIONAL GROUP INC COM                                           | **   | 32,430,294                    |
| AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024                                   | **   | 1,132,973                     |
| AMERICAN INTL GROUP INC 4.25% DUE 03-15-2029                                   | **   | 278,307                       |
| AMERICAN MUN PWR OHIO INC REV 6.449% 02-15-2044 BEO TAXABLE                    | **   | 6,962,450                     |
| AMERICAN MUN PWR OHIO INC REV 7.334% 02-15-2028 BEO TAXABLE                    | **   | 254,788                       |
| AMERICAN NATL BANKSHARES INC COM                                               | **   | 62,204                        |
| AMERICAN OUTDOOR BRANDS CORP COM                                               | **   | 92,911                        |
| AMERICAN PUB ED INC COM STK                                                    | **   | 232,267                       |
| AMERICAN TOWER CORP                                                            | **   | 4,948,484                     |
| AMERICAN TOWER CORP 2.75% DUE 01-15-2027                                       | **   | 1,398,474                     |
| AMERICAN TOWER CORP 3.0% 06-15-2023                                            | **   | 511,059                       |
| AMERICAN TOWER CORP 3.6% 01-15-2028                                            | **   | 420,279                       |
| AMERICAN VANGUARD CORP COM                                                     | **   | 1,011,097                     |
| AMERICAS CAR-MART INC COM                                                      | **   | 33,227                        |
| AMERICOLD RLTY TR COM                                                          | **   | 4,990,090                     |
| AMERICREDIT 1.9% DUE 03-18-2022                                                | **   | 1,341,349                     |
| AMERICREDIT 1.98000001907% DUE 12-20-2021                                      | **   | 1,376,133                     |
| AMERICREDIT 2.13% DUE 07-18-2025                                               | **   | 2,045,442                     |
| AMERICREDIT 2.28% DUE 01-18-2024                                               | **   | 401,825                       |
| AMERICREDIT 2.28% DUE 01-18-2024                                               | **   | 4,872,133                     |
| AMERICREDIT 2.32% DUE 07-18-2025                                               | **   | 2,989,634                     |
| AMERICREDIT 2.69% DUE 06-19-2023                                               | **   | 633,128                       |
| AMERICREDIT 2.71% DUE 07-19-2021                                               | **   | 14,054                        |
| AMERICREDIT 2.74% DUE 04-18-2025                                               | **   | 1,815,920                     |
| AMERICREDIT 2.97% DUE 11-20-2023                                               | **   | 3,137,034                     |
| AMERICREDIT 3.36% DUE 02-18-2025                                               | **   | 1,819,841                     |
| AMERICREDIT 3.36% DUE 02-18-2025                                               | **   | 923,256                       |
| AMERICREDIT AUTOMOBILE RECEIVABLES 18-2 A3 3.15% 03-20-2023                    | **   | 1,872,387                     |
| AMERICREDIT AUTOMOBILE RECEIVABLES 3.07% SER 2018-1 CL A3 DUE 12-19-2022       | **   | 3,662,436                     |
| AMERICREDIT AUTOMOBILE RECEIVABLES SER 17-1 CLS B 2.3% DUE 02-18-2022          | **   | 65,046                        |
| AMERICREDIT AUTOMOBILE RECEIVABLES SER 17-1 CLS C 2.71% DUE 08-18-2022         | **   | 55,332                        |
| AMERICREDIT AUTOMOBILE RECEIVABLES SER 19-1 CL B 3.13% 02-18-2025              | **   | 916,252                       |
| AMERICREDIT CDA AUTOMOBILE SER 17-1 CLS D 3.13% DUE 01-18-2023                 | **   | 78,899                        |
| AMERIPRISE FINL 5.3% DUE 03-15-2020                                            | **   | 281,789                       |
| AMERIPRISE FINL INC 3.0% 03-22-2022                                            | **   | 245,501                       |
| AMERIS BANCORP COM                                                             | **   | 236,437                       |
| AMERN AIRLINES INC 3.7% DUE 10-01-2026                                         | **   | 2,716,457                     |

| Security Name, Maturity Date, and Rate          | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------|------|-------------------------------|
| AMERN AIRLS 2013-2 FIXED 4.95% DUE 07-15-2024   | **   | 401,215                       |
| AMERN AIRLS 2015-2 4.4% DUE 03-22-2025          | **   | 1,808,386                     |
| AMERN CAMPUS 4.125% DUE 07-01-2024              | **   | 1,066,591                     |
| AMERN CR ACCEP 2.859998951% DUE 06-12-2023      | **   | 54,615                        |
| AMERN CR ACCEP 3.69000005722% DUE 06-12-2023    | **   | 192,471                       |
| AMERN EXPRESS CO 2.2% DUE 10-30-2020            | **   | 501,028                       |
| AMERN EXPRESS CO 2.65 DUE 12-02-2022            | **   | 245,644                       |
| AMERN EXPRESS CO 2.65 DUE 12-02-2022            | **   | 3,715,240                     |
| AMERN EXPRESS CO 3% DUE 02-22-2021              | **   | 252,994                       |
| AMERN EXPRESS CO 3% DUE 02-22-2021              | **   | 2,793,049                     |
| AMERN EXPRESS CO 3.375% DUE 05-17-2021          | **   | 5,375,870                     |
| AMERN EXPRESS CO 3.4% 02-27-2023                | **   | 1,038,360                     |
| AMERN EXPRESS CO 3.625% DUE 12-05-2024          | **   | 29,604                        |
| AMERN EXPRESS CO FIXED 2.5% DUE 08-01-2022      | **   | 3,541,815                     |
| AMERN EXPRESS CR 2.67% DUE 11-15-2024           | **   | 22,677,606                    |
| AMERN EXPRESS CR SER 19-1 CL A 2.87% 10-15-2024 | **   | 546,621                       |
| AMERN EXPRESS CR SER 19-1 CL A 2.87% 10-15-2024 | **   | 11,157,209                    |
| AMERN HONDA FIN 3.45% DUE 07-14-2023            | **   | 2,559,736                     |
| AMERN HONDA FIN 3.5% DUE 02-15-2028             | **   | 431,057                       |
| AMERN INTL GROUP 3.3% DUE 03-01-2021            | **   | 3,084,245                     |
| AMERN INTL GROUP 3.9% DUE 04-01-2026            | **   | 429,659                       |
| AMERN INTL GROUP 4.2% DUE 04-01-2028            | **   | 605,443                       |
| AMERN TOWER CORP 2.25% DUE 01-15-2022           | **   | 837,715                       |
| AMERN TOWER CORP 2.25% DUE 01-15-2022           | **   | 1,379,471                     |
| AMERN TOWER CORP 3.125% DUE 01-15-2027          | **   | 3,173,289                     |
| AMERN TOWER CORP 3.5% DUE 01-31-2023            | **   | 1,767,979                     |
| AMERN TOWER CORP 3.8% DUE 08-15-2029            | **   | 748,391                       |
| AMERN TOWER CORP 4.4% DUE 02-15-2026            | **   | 873,019                       |
| AMERN TOWER CORP 5% DUE 02-15-2024              | **   | 15,042,896                    |
| AMERN TOWER CORP FIXED 4% DUE 06-01-2025        | **   | 96,318                        |
| AMERN WOODMARK CORP COM                         | **   | 1,003,819                     |
| AMERN WTR CAP CORP 2.95% DUE 09-01-2027         | **   | 6,542,228                     |
| AMERN WTR CAP CORP 3% DUE 12-01-2026            | **   | 158,249                       |
| AMES NATL CORP CDT-COM STK                      | **   | 26,910                        |
| AMGEN INC 2.125% 05-01-2020                     | **   | 200,075                       |
| AMGEN INC 2.6% DUE 08-19-2026                   | **   | 633,206                       |
| AMGEN INC 3.625 BDS DUE 05-15-2022 USD1000      | **   | 206,686                       |
| AMGEN INC 3.625% DUE 05-22-2024                 | **   | 52,835                        |
| AMGEN INC 3.875 DUE 11-15-2021                  | **   | 2,377,774                     |
| AMKOR TECHNOLOGY INC COM                        | **   | 487,773                       |
| AMPCO-PITTSBURG CORP COM                        | **   | 3,085                         |
| AMPHASTAR PHARMACEUTICALS INC DEL COM           | **   | 222,317                       |
| AMPHENOL CORP NEW 2.2% DUE 04-01-2020           | **   | 3,630,469                     |
| AMPHENOL CORP NEW 2.8% DUE 02-15-2030           | **   | 247,668                       |
| AMPLIFY ENERGY CORP NEW COM                     | **   | 39,369                        |
| AMS AG COM                                      | **   | 1,100,736                     |
| AMTECH SYS INC COM PAR \$0.01 NEW STK           | **   | 10,740                        |

| Security Name, Maturity Date, and Rate                | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------|------|-------------------------------|
| ANA HOLDINGS INC NPV                                  | **   | 140,495                       |
| ANALOG DEVICES INC 2.5% DUE 12-05-2021                | **   | 201,488                       |
| ANALOG DEVICES INC 2.95% DUE 01-12-2021               | **   | 252,091                       |
| ANALOG DEVICES INC 2.95% DUE 01-12-2021               | **   | 4,214,962                     |
| ANALOG DEVICES INC 3.125% DUE 12-05-2023              | **   | 25,843                        |
| ANALOG DEVICES INC 4.5% DUE 12-05-2036                | **   | 162,015                       |
| ANALOG DEVICES INC COM                                | **   | 6,684,275                     |
| ANAPTYSBIO INC COM                                    | **   | 57,558                        |
| ANDERSONS INC COM                                     | **   | 136,714                       |
| ANGI HOMESERVICES INC COM USD0.001                    | **   | 110,567                       |
| ANGIODYNAMICS INC COM STK                             | **   | 116,297                       |
| ANGLO AMERICAN USD0.54945                             | **   | 1,287,748                     |
| ANGLO AMERICAN USD0.54945                             | **   | 1,310,462                     |
| ANGLO AMERN CAP 4% DUE 09-11-2027                     | **   | 408,699                       |
| ANGLO AMERN CAP 4.75% DUE 04-10-2027                  | **   | 886,043                       |
| ANGLOGOLD ASHANTI LIMITED ZAR0.25                     | **   | 589,022                       |
| ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG | **   | 226,850                       |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 4.15% 01-23-2025   | **   | 4,975,252                     |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048              | **   | 336,484                       |
| ANHEUSER-BUSCH 3.5% DUE 01-12-2024                    | **   | 3,825,470                     |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038                  | **   | 640,328                       |
| ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026          | **   | 533,281                       |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036           | **   | 695,253                       |
| ANHUI CONCH CEMENT 'H' CNY1                           | **   | 393,645                       |
| ANIKA THERAPEUTICS INC COM STK                        | **   | 98,774                        |
| ANIXTER INTL INC COM                                  | **   | 488,130                       |
| ANSELL NPV                                            | **   | 1,124,263                     |
| ANTA SPORTS PRODUC HKD0.10                            | **   | 1,163,723                     |
| ANTARES PHARMA INC COM                                | **   | 404,914                       |
| ANTERO MIDSTREAM CORPORATION COM USD1.00              | **   | 68,538                        |
| ANTERO RES CORP COM                                   | **   | 136,239                       |
| ANTHEM INC 2.95% 12-01-2022                           | **   | 757,075                       |
| ANTHEM INC 3.35% DUE 12-01-2024                       | **   | 78,287                        |
| ANTHEM INC 3.35% DUE 12-01-2024                       | **   | 782,875                       |
| ANTHEM INC 4.101% 03-01-2028                          | **   | 233,619                       |
| ANTHEM INC COM                                        | **   | 12,926,884                    |
| ANTHEM INC FIXED 2.5% 11-21-2020                      | **   | 3,244,372                     |
| ANTOFAGASTA ORD GBP0.05                               | **   | 650,551                       |
| AON CORP 5% DUE 09-30-2020                            | **   | 5,209,448                     |
| AON PLC 3.875% DUE 12-15-2025                         | **   | 69,964                        |
| AON PLC 4.25% DUE 12-12-2042                          | **   | 69,883                        |
| AON PLC COM                                           | **   | 24,422,627                    |
| AOZORA BANK NPV                                       | **   | 253,519                       |
| APACHE CORP 3.25 DUE 04-15-2022 REG                   | **   | 49,930                        |
| APACHE CORP 3.25 DUE 04-15-2022 REG                   | **   | 13,253,844                    |
| APACHE CORP 4.375% 10-15-2028                         | **   | 784,491                       |
| APACHE CORP 5.1% DUE 09-01-2040                       | **   | 91,632                        |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| APACHE CORP COM                                                        | **   | 12,131,733                    |
| APARTMENT INVESTMENT & MANAGEMENT COM USD0.01 CLASS A (POST REV SPLIT) | **   | 695,674                       |
| APELLIS PHARMACEUTICALS INC COM                                        | **   | 194,192                       |
| APERGY CORP COM                                                        | **   | 203,457                       |
| APOGEE ENTERPRISES INC COM                                             | **   | 128,018                       |
| APOLLO GLOBAL MGMT INC COM USD0.00001 CLASS A                          | **   | 1,750,957                     |
| APPALACHIAN PWR CO FIXED 4.5% 03-01-2049                               | **   | 69,490                        |
| APPFOLIO INC COM CL A COM CL A                                         | **   | 2,025,499                     |
| APPLE HOSPITALITY REIT INC COM NEW COM NEW                             | **   | 323,424                       |
| APPLE INC 1.55% DUE 08-04-2021                                         | **   | 697,374                       |
| APPLE INC 1.9% DUE 02-07-2020                                          | **   | 5,656,818                     |
| APPLE INC 2% 11-13-2020                                                | **   | 6,165,707                     |
| APPLE INC 2.2% DUE 09-11-2029                                          | **   | 245,307                       |
| APPLE INC 2.45% DUE 08-04-2026                                         | **   | 6,004,542                     |
| APPLE INC 2.9% DUE 09-12-2027                                          | **   | 208,228                       |
| APPLE INC 2.9% DUE 09-12-2027                                          | **   | 3,748,107                     |
| APPLE INC 3.35% DUE 02-09-2027                                         | **   | 213,037                       |
| APPLE INC 3.35% DUE 02-09-2027                                         | **   | 4,047,708                     |
| APPLE INC 3.85% DUE 08-04-2046                                         | **   | 103,758                       |
| APPLE INC COM STK                                                      | **   | 26,646,682                    |
| APPLE INC FIXED 2.95% 09-11-2049                                       | **   | 242,398                       |
| APPLE INC FIXED 3.75% 11-13-2047                                       | **   | 832,922                       |
| APPLIED GENETIC TECHNOLOGIES CORP COM                                  | **   | 14,884                        |
| APPLIED INDL TECHNOLOGIES INC COM                                      | **   | 225,546                       |
| APPLIED MATERIALS INC COM                                              | **   | 21,860,133                    |
| APPLIED OPTOELECTRONICS INC COM                                        | **   | 4,039                         |
| APT PIPELINES LTD SR NT 144A 4.2% DUE 03-23-2025 BEO                   | **   | 265,844                       |
| APTARGROUP INC COM                                                     | **   | 1,121,514                     |
| APTIV PLC COM USD                                                      | **   | 9,605,551                     |
| AQUAVENTURE HOLDINGS LTD COM NPV                                       | **   | 130,610                       |
| ARAMARK COM                                                            | **   | 2,015,670                     |
| ARC DOCUMENT SOLUTIONS INC COM                                         | **   | 8,261                         |
| ARCA CONTINENTAL SAB DE CV                                             | **   | 187,423                       |
| ARCBEST CORP COM USD0.01                                               | **   | 543,113                       |
| ARCELIK TRY1                                                           | **   | 245,226                       |
| ARCELORMITTAL 3.6% DUE 07-16-2024                                      | **   | 2,535,949                     |
| ARCELORMITTAL 4.55% DUE 03-11-2026                                     | **   | 1,603,524                     |
| ARCH CAP FIN LLC 4.011% DUE 12-15-2026                                 | **   | 752,425                       |
| ARCH COAL INC CL A COM STK                                             | **   | 1,557,332                     |
| ARCHER-DANIELS 3.375% DUE 03-15-2022                                   | **   | 3,043,441                     |
| ARCHER-DANIELS-MIDLAND CO COM                                          | **   | 5,731,270                     |
| ARCHROCK INC COM                                                       | **   | 2,657,799                     |
| ARCONIC INC COM USD1.00                                                | **   | 404,626                       |
| ARCOSA INC COM                                                         | **   | 330,561                       |
| ARCUS BIOSCIENCES INC COM                                              | **   | 44,440                        |
| ARDAGH GROUP S A ARDAGH GROUP S A EUR0.01 CL A                         | **   | 455,274                       |
| ARDELYX INC COM                                                        | **   | 81,189                        |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| ARDMORE SHIPPING CORP                                         | **   | 54,074                        |
| ARENA PHARMACEUTICALS INC COM NEW COM NEW                     | **   | 261,347                       |
| ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER                 | **   | 848,101                       |
| AREZZO INDUSTRIA E COMERCIO                                   | **   | 647,848                       |
| ARGAN INC COM                                                 | **   | 218,482                       |
| ARGEN X SE                                                    | **   | 187,143                       |
| ARGENT SECS INC 2003-W3 ASSET BKD CTF M-1 FLTG 09-25-2033 REG | **   | 302,551                       |
| ARGENT SECS INC FLTG RT 2.842% DUE 11-25-2034                 | **   | 1,480,473                     |
| ARGENTINA(REP OF) FRN 04/2022 ARS1                            | **   | 13,207                        |
| ARGENTINA(REP OF) FRN 06/2020 ARS1                            | **   | 54,315                        |
| ARGO GROUP INTERNATIONAL HOLDINGS COM STK                     | **   | 349,067                       |
| ARI FLEET LEASE TR 2.27999997139% DUE 04-15-2026              | **   | 2,002,330                     |
| ARISTA NETWORKS INC COM                                       | **   | 15,758,415                    |
| ARIZONA PUB SVC CO 2.2% DUE 01-15-2020                        | **   | 173,001                       |
| ARIZONA PUB SVC CO 3.35% DUE 06-15-2024                       | **   | 1,807,992                     |
| ARLO TECHNOLOGIES INC COM                                     | **   | 184,975                       |
| ARMSTRONG FLOORING INC COM                                    | **   | 62,129                        |
| ARROW ELECTR INC COM                                          | **   | 3,113,941                     |
| ARROW ELECTRS INC 3.5% DUE 04-01-2022                         | **   | 307,202                       |
| ARROW ELECTRS INC FIXED 3.25% DUE 09-08-2024                  | **   | 1,233,971                     |
| ARROW ELECTRS INC FIXED 3.875% DUE 01-12-2028                 | **   | 18,445                        |
| ARROW ELECTRS INC FIXED 4% DUE 04-01-2025                     | **   | 263,582                       |
| ARROW FINL CORP COM                                           | **   | 74,126                        |
| ARTIS REAL ESTATE TRUST UNITS CAD                             | **   | 983,752                       |
| ARTNATURE INC NPV                                             | **   | 147,465                       |
| ARVINAS INC COM                                               | **   | 732,265                       |
| ARYZTA AG CHF0.02 (REGD)                                      | **   | 59,864                        |
| ASBURY AUTOMOTIVE GROUP INC COM                               | **   | 184,454                       |
| ASCENA RETAIL GROUP INC COM NEW COM NEW                       | **   | 8,244                         |
| ASCENDAS R/EST INV NPV (REIT)                                 | **   | 178,688                       |
| ASGN INCORPORATED COMN STK USD0.01                            | **   | 199,781                       |
| ASHFORD HOSPITALITY TR INC COM SHS                            | **   | 20,972                        |
| ASHLAND GLOBAL HLDGS INC COM                                  | **   | 1,883,709                     |
| ASHMORE GROUP ORD GBP0.0001                                   | **   | 59,701                        |
| ASHTED GROUP ORD GBP0.10                                      | **   | 271,825                       |
| ASIA CEMENT CHINA HKD0.1                                      | **   | 298,776                       |
| ASIAN DEV BK GLOBAL NT 1.5% DUE 01-22-2020 REG                | **   | 29,994,600                    |
| ASIAN DEV BK SR NT 1.75% DUE 01-10-2020 REG                   | **   | 9,999,801                     |
| ASM INTL NV EUR0.04                                           | **   | 1,270,440                     |
| ASML HOLDING NV EUR0.09                                       | **   | 3,581,936                     |
| ASPEN TECHNOLOGY INC COM                                      | **   | 574,297                       |
| ASR NEDERLAND NV EUR0.16                                      | **   | 1,191,626                     |
| ASSA ABLOY SER'B'NPV (POST SPLIT)                             | **   | 149,849                       |
| ASSECO POLAND SAPLN1                                          | **   | 409,849                       |
| ASSEMBLY BIOSCIENCES INC COM                                  | **   | 148,581                       |
| ASSERTIO THERAPEUTICS INC COM STK                             | **   | 58,359                        |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| ASSIC GENERALI SPA EUR1                   | **   | 1,248,811                     |
| ASSOCD BRIT FOODS ORD GBP0.0568           | **   | 857,121                       |
| ASSOCTD BANC-CORP COM                     | **   | 570,660                       |
| ASSORE LTD COMSTK                         | **   | 93,406                        |
| ASSURANT INC COM                          | **   | 2,358,654                     |
| ASSURED GUARANTY LTD COMMON STK           | **   | 2,585,217                     |
| ASTA FDG INC COM                          | **   | 1,611                         |
| ASTEC INDS INC COM                        | **   | 674,898                       |
| ASTELLAS PHARMA NPV                       | **   | 2,969,997                     |
| ASTRAL FOODS ZAR0.01                      | **   | 161,455                       |
| ASTRAZENECA ORD USD0.25                   | **   | 1,715,270                     |
| ASTRAZENECA PLC 2.375% DUE 11-16-2020     | **   | 983,099                       |
| ASTRAZENECA PLC 3.375% DUE 11-16-2025     | **   | 7,546,252                     |
| ASTRONICS CORP CL B CL B                  | **   | 4,623                         |
| ASTRONICS CORP COM                        | **   | 395,912                       |
| ASTRONOVA INC COMMON STOCK                | **   | 18,522                        |
| ASX LTD NPV                               | **   | 166,512                       |
| AT HOME GROUP INC COM                     | **   | 54,362                        |
| AT&T BROADBAND 9.455% DUE 11-15-2022      | **   | 241,704                       |
| AT&T INC 2.8% DUE 02-17-2021              | **   | 3,672,782                     |
| AT&T INC 3% DUE 06-30-2022                | **   | 4,203,675                     |
| AT&T INC 3.15% DUE 09-04-2036             | **   | 658,556                       |
| AT&T INC 3.4% DUE 05-15-2025              | **   | 7,330,907                     |
| AT&T INC 3.6% DUE 02-17-2023              | **   | 2,212,849                     |
| AT&T INC 3.8% DUE 03-15-2022              | **   | 2,231,716                     |
| AT&T INC 3.875% DUE 08-15-2021            | **   | 41,214                        |
| AT&T INC 3.95% DUE 01-15-2025             | **   | 3,644,466                     |
| AT&T INC 4.05% 12-15-2023                 | **   | 2,695,036                     |
| AT&T INC 4.125% DUE 02-17-2026            | **   | 1,517,512                     |
| AT&T INC 4.125% DUE 02-17-2026            | **   | 3,902,174                     |
| AT&T INC 4.25% DUE 03-01-2027             | **   | 878,706                       |
| AT&T INC 4.25% DUE 03-01-2027             | **   | 1,713,476                     |
| AT&T INC 4.35% DUE 03-01-2029             | **   | 11,125,127                    |
| AT&T INC 4.45% DUE 04-01-2024             | **   | 216,812                       |
| AT&T INC 4.45% DUE 04-01-2024             | **   | 2,710,150                     |
| AT&T INC 5.25% DUE 03-01-2037             | **   | 8,721,922                     |
| AT&T INC 5.45% DUE 03-01-2047             | **   | 4,969,091                     |
| AT&T INC 6.375% DUE 03-01-2041            | **   | 106,063                       |
| AT&T INC CORP 3.8% 02-15-2027             | **   | 1,343,201                     |
| AT&T INC CORP 4.0% 01-15-2022             | **   | 727,647                       |
| AT&T INC FIXED 4.1% 02-15-2028            | **   | 174,104                       |
| AT&T INC FIXED 4.9% DUE 08-15-2037        | **   | 863,568                       |
| AT&T INC FLTGT RT 2.78125% DUE 07-15-2021 | **   | 504,759                       |
| AT&T INC FLTGT RT 3.06725% DUE 06-12-2024 | **   | 203,470                       |
| AT&T INC NT FLTGT DUE 06-01-2021 REG      | **   | 402,374                       |
| AT&T INC NTS 1.8% DUE 05-29-2026          | **   | 721,187                       |
| ATCO LTD CLASS I NON-VOTING COM NPV       | **   | 104,318                       |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| ATEAM INC NPV                                                 | **   | 445,164                       |
| ATHENE GLOBAL FDG 2.75% DUE 04-20-2020                        | **   | 4,459,269                     |
| ATHENE GLOBAL FDG 2.75% DUE 06-25-2024                        | **   | 252,544                       |
| ATHENE GLOBAL FDG 2.75% DUE 06-25-2024                        | **   | 505,088                       |
| ATHENE GLOBAL FDG 2.95% DUE 11-12-2026                        | **   | 349,606                       |
| ATHENE GLOBAL FDG 3% DUE 07-01-2022                           | **   | 1,678,881                     |
| ATHENE HOLDING LTD COM USD0.001 CL A                          | **   | 2,469,498                     |
| ATLANTIC CAP BANCSHARES INC COM MON STOCK                     | **   | 317,969                       |
| ATLANTIC UN BANKSHARES CORP COM                               | **   | 1,455,926                     |
| ATLANTICA YIELD PLC COM USD0.1                                | **   | 994,903                       |
| ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK                     | **   | 96,219                        |
| ATLAS COPCO AB SER'B'NPV                                      | **   | 134,486                       |
| ATMOS ENERGY CORP 4.125% DUE 10-15-2044                       | **   | 109,305                       |
| ATN INTL INC COM                                              | **   | 152,655                       |
| ATOS SE                                                       | **   | 818,391                       |
| ATRECA INC CL A COM CL A COM                                  | **   | 164,616                       |
| ATRICURE INC COM STK                                          | **   | 227,440                       |
| AUBURN NATL BANCORP COM STK                                   | **   | 15,052                        |
| AUDICODES LTD COM STK                                         | **   | 531,269                       |
| AURIZON HOLDINGS NPV                                          | **   | 1,976,864                     |
| AUST & NZ BANK GRP NPV                                        | **   | 552,721                       |
| AUSTAL LIMITED NPV                                            | **   | 864,206                       |
| AUSTEVOLL SEAFOOD NOK0.50                                     | **   | 566,797                       |
| AUSTRALIA & NEW 2.05% DUE 11-21-2022                          | **   | 2,303,163                     |
| AUSTRALIA & NEW 2.625% DUE 05-19-2022                         | **   | 3,584,501                     |
| AUSTRALIA & NEW ZEALAND BKG GROUP LTD NY 2.25% DUE 11-09-2020 | **   | 702,405                       |
| AUTODESK INC COM                                              | **   | 25,500,023                    |
| AUTONATION INC 3.5% 11-15-2024                                | **   | 51,546                        |
| AUTONATION INC COM                                            | **   | 599,754                       |
| AUTOZONE INC 4.0% 11-15-2010 REG                              | **   | 2,599,311                     |
| AVALARA INC COM                                               | **   | 2,603,598                     |
| AVALONBAY CMNTYS 3.45% DUE 06-01-2025                         | **   | 845,642                       |
| AVALONBAY COMMUNITIES INC 3.625 DUE 10-01-2020 REG            | **   | 992,900                       |
| AVANCE GAS HLDGS L USD1                                       | **   | 350,658                       |
| AVANGRID INC 3.15% 12-01-2024                                 | **   | 314,895                       |
| AVANGRID INC 3.8% DUE 06-01-2029                              | **   | 2,509,722                     |
| AVANOS MED INC COM                                            | **   | 234,350                       |
| AVANTI FEEDS LTD DEMAT EQUITY INR1                            | **   | 144,048                       |
| AVAST PLC ORD GBP0.10                                         | **   | 395,581                       |
| AVAYA HLDGS CORP COM                                          | **   | 216,864                       |
| AVERY DENNISON CORP COM                                       | **   | 233,645                       |
| AVIAT NETWORKS INC COM NEW COM NEW                            | **   | 13,741                        |
| AVIATION CAP GROUP 4.125% DUE 08-01-2025                      | **   | 1,934,544                     |
| AVIATION CAP GROUP 7.125% DUE 10-15-2020                      | **   | 321,703                       |
| AVID TECHNOLOGY INC COM                                       | **   | 230,141                       |
| AVIS BUDGET RENT 2.5% DUE 07-20-2021                          | **   | 1,401,648                     |
| AVISTA CORP COM ISIN # US05379B1070                           | **   | 797,813                       |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| AVITA MED LTD AVITA MED LTD                                     | **   | 102,696                       |
| AVIVA ORD GBP0.25                                               | **   | 1,140,407                     |
| AVNET INC COM                                                   | **   | 5,289,425                     |
| AVOLON HLDGS FDG 4.375% DUE 05-01-2026                          | **   | 184,853                       |
| AVOLON HLDGS FDG 5.5% DUE 01-15-2023                            | **   | 215,616                       |
| AVX CORP COM                                                    | **   | 517,727                       |
| AXA EQUITABLE FIXED 3.9% DUE 04-20-2023                         | **   | 3,877,548                     |
| AXA EUR2.29                                                     | **   | 1,795,306                     |
| AXALTA COATING SYSTEMS LTD COM USD1.00                          | **   | 1,688,994                     |
| AXCELIS TECHNOLOGIES INC COM NEW COM NEW                        | **   | 134,691                       |
| AXFOOD AB NPV                                                   | **   | 53,659                        |
| AXIS BANK LTD INR2                                              | **   | 569,932                       |
| AXIS CAPITAL HOLDINGS LTD COM USD0.0125                         | **   | 2,085,868                     |
| AXIS SPECIALTY FIN 5.875% DUE 06-01-2020                        | **   | 853,226                       |
| AXON ENTERPRISE INC COM                                         | **   | 5,192,694                     |
| AXOS FINL INC COM                                               | **   | 235,881                       |
| AXT INC COM                                                     | **   | 31,999                        |
| AYALA LAND INC PHP1                                             | **   | 119,813                       |
| AZUL SA PRF NPV                                                 | **   | 131,914                       |
| AZZ INC COM                                                     | **   | 193,541                       |
| B & G FOODS INC COMMON STOCK                                    | **   | 668,717                       |
| B A T CAP CORP 2.789% DUE 09-06-2024                            | **   | 5,526,919                     |
| B A T CAP CORP 3.222% 08-15-2024                                | **   | 3,513,586                     |
| B A T CAP CORP 4.39% 08-15-2037                                 | **   | 104,304                       |
| B A T CAP CORP FIXED 0% DUE 08-14-2020                          | **   | 400,696                       |
| B A T CAP CORP FIXED 2.764% DUE 08-15-2022                      | **   | 23,937,742                    |
| B A T CAP CORP FIXED 3.557% DUE 08-15-2027                      | **   | 8,995,240                     |
| B2 GOLD CORP COMMON STOCK                                       | **   | 1,314,965                     |
| B2R MTG TR 2015-2 3.336% DUE 11-15-2048                         | **   | 52,140                        |
| BA CR CARD TR 1.74% DUE 01-15-2025                              | **   | 15,716,677                    |
| BABY BUNTING GROUP NPV                                          | **   | 73,455                        |
| BACARDI LTD 4.45% DUE 05-15-2025                                | **   | 862,793                       |
| BAE SYSTEMS ORD GBP0.025                                        | **   | 1,129,840                     |
| BAIC MOTOR CORPORATION LIMITED 'H'CNY1                          | **   | 252,716                       |
| BAIDU INC SPONS ADR REPR 0.10 ORD CLS A                         | **   | 3,168,722                     |
| BAKER HUGHES A GE CO LLC/BAKER HUGHES 2.773% 12-15-2022         | **   | 102,008                       |
| BAKER HUGHES A GE CO LLC/BAKER HUGHES 2.773% 12-15-2022         | **   | 510,039                       |
| BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047          | **   | 717,855                       |
| BALL CORP COM                                                   | **   | 37,468,246                    |
| BALT GAS & ELEC CO 2.4% DUE 08-15-2026                          | **   | 5,858,014                     |
| BALT GAS & ELEC CO 3.2% DUE 09-15-2049                          | **   | 220,529                       |
| BALT GAS & ELEC CO 3.35% DUE 07-01-2023                         | **   | 347,405                       |
| BALT GAS & ELEC CO 3.5% DUE 08-15-2046                          | **   | 26,480                        |
| BANC AMERICA COML MTG TR SER 2016-UB10 CLS A3 2.903% 06-15-2049 | **   | 10,226,804                    |
| BANC CALIF INC COM                                              | **   | 5,542,474                     |
| BANCA CARIGE SPA 25/05/2022                                     | **   | 675,628                       |
| BANCA CARIGE SPA FRN GTD 10/21 EUR100000'640                    | **   | 682,748                       |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| BANCA IFIS EUR1                                                             | **   | 233,873                       |
| BANCFIRST CORP COM                                                          | **   | 303,583                       |
| BANCO ACTINVER SA CBF1 (FIBRA UNO ADMINISTR)                                | **   | 112,761                       |
| BANCO DE CHILE COM NPV                                                      | **   | 67,710                        |
| BANCO SANTANDER 2.5% DUE 12-15-2020                                         | **   | 3,003,980                     |
| BANCO SANTANDER SA 3.125% 02-23-2023                                        | **   | 2,653,968                     |
| BANCO SANTANDER SA 3.5% DUE 04-11-2022                                      | **   | 2,260,121                     |
| BANCO SANTANDER SA 3.848% 04-12-2023                                        | **   | 1,669,159                     |
| BANCO SANTANDER SA FORMERLY BANCO SANTA 4.379% DUE 04-12-2028 REG           | **   | 1,313,812                     |
| BANCO SANTANDER SA FRNS 04-12-2023                                          | **   | 2,214,124                     |
| BANCORP INC DEL COM STK                                                     | **   | 339,892                       |
| BANCORPSOUTH BK TUPELO MISS COM                                             | **   | 947,231                       |
| BANGKOK BANK THB10 (NVDR)                                                   | **   | 612,565                       |
| BANGKOK LAND PCL THB1(NVDR)                                                 | **   | 173,236                       |
| BANK 2017-BNK9 3.47% DUE 11-15-2054                                         | **   | 3,585,601                     |
| BANK AMER CORP 2.738% 01-23-2022                                            | **   | 1,183,557                     |
| BANK AMER CORP 3.093% 10-01-2025                                            | **   | 1,393,327                     |
| BANK AMER CORP 3.194% 07-23-2030                                            | **   | 1,479,455                     |
| BANK AMER CORP 3.248% DUE 10-21-2027                                        | **   | 833,966                       |
| BANK AMER CORP 3.3% DUE 01-11-2023                                          | **   | 258,471                       |
| BANK AMER CORP 3.3% DUE 01-11-2023                                          | **   | 16,200,932                    |
| BANK AMER CORP 3.366% DUE 01-23-2026                                        | **   | 261,500                       |
| BANK AMER CORP 3.419% 12-20-2028                                            | **   | 137,569                       |
| BANK AMER CORP 3.419% 12-20-2028                                            | **   | 31,989,480                    |
| BANK AMER CORP 3.499% 05-17-2022                                            | **   | 5,299,372                     |
| BANK AMER CORP 3.5% DUE 04-19-2026                                          | **   | 1,861,215                     |
| BANK AMER CORP 3.95% DUE 04-21-2025                                         | **   | 2,029,118                     |
| BANK AMER CORP 4% DUE 01-22-2025                                            | **   | 574,950                       |
| BANK AMER CORP 4% DUE 01-22-2025                                            | **   | 4,730,800                     |
| BANK AMER CORP 4.45% DUE 03-03-2026                                         | **   | 549,155                       |
| BANK AMER CORP 4.45% DUE 03-03-2026                                         | **   | 3,734,252                     |
| BANK AMER CORP BDS 4 04-01-2024                                             | **   | 9,799,341                     |
| BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG                             | **   | 4,095,510                     |
| BANK AMER CORP FIXED 4.078% 04-23-2040                                      | **   | 567,154                       |
| BANK AMER CORP FLTGT RT 2.328% DUE 10-01-2021                               | **   | 431,225                       |
| BANK AMER CORP FLTGT RT 2.369% DUE 07-21-2021                               | **   | 3,641,466                     |
| BANK AMER CORP FLTGT RT 2.6605% DUE 02-05-2026                              | **   | 249,828                       |
| BANK AMER CORP FLTGT RT 2.881% DUE 04-24-2023                               | **   | 610,095                       |
| BANK AMER CORP FLTGT RT 2.881% DUE 04-24-2023                               | **   | 13,716,972                    |
| BANK AMER CORP FLTGT RT 2.884% DUE 10-22-2030                               | **   | 2,718,676                     |
| BANK AMER CORP FLTGT RT 3.593% DUE 07-21-2028                               | **   | 8,947,057                     |
| BANK AMER CORP MTN 3.458% 03-15-2025                                        | **   | 6,672,989                     |
| BANK AMER CORP SR NT 2.625% DUE 04-19-2021/04-20-2017                       | **   | 6,196,254                     |
| BANK AMER CORP VAR RT 2.816% DUE 07-21-2023                                 | **   | 914,395                       |
| BANK AMER CORP VAR RT 2.816% DUE 07-21-2023                                 | **   | 14,528,724                    |
| BANK AMER CORP VAR RT 3.124% DUE 01-20-2023                                 | **   | 1,162,275                     |
| BANK AMER MERRILL LYNCH COML MTG TR SER 2016-UB10 CLS ASB 3.019% 06-15-2049 | **   | 2,045,656                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| BANK COMM HLDGS COM STK                                                          | **   | 25,801                        |
| BANK MARIN BANCORP COM STK                                                       | **   | 267,597                       |
| BANK MONTREAL MEDIUM TERM SR NTS BOOK 3.1% DUE 04-13-2021                        | **   | 1,798,909                     |
| BANK MONTREAL MEDIUM TERM SR NTS BOOK VAR RT DUE 04-13-2021                      | **   | 5,241,891                     |
| BANK MONTREAL MEDIUM TERM SR NTS BOOK ENTRANCHE # TR 00340 VAR RT DUE 09-10-2021 | **   | 5,079,545                     |
| BANK MONTREAL QUE 1.75% DUE 06-15-2021                                           | **   | 7,959,343                     |
| BANK NEW YORK INC 3.95 DUE 11-18-2025                                            | **   | 15,336                        |
| BANK NEW YORK MELLON CORP 3.3% 08-23-2029                                        | **   | 523,482                       |
| BANK NEW YORK MELLON CORP 3.3% 08-23-2029                                        | **   | 10,857,024                    |
| BANK NEW YORK MELLON CORP COM STK                                                | **   | 9,015,361                     |
| BANK NEW YORK MELLON CORP MEDIUM TERM 2.2% 08-16-2023                            | **   | 4,929,936                     |
| BANK NEW YORK MELLON CORP MEDIUM TERM SR NT BOOK ENTRY 2.95% 01-29-2023          | **   | 1,571,317                     |
| BANK NT BUTTERFIELD COM BMD1(POST REV SPLIT)                                     | **   | 1,109,230                     |
| BANK OF AMER CORP 5.00 DUE 05-13-2021                                            | **   | 505,665                       |
| BANK OF AMERICA CORP                                                             | **   | 15,503,844                    |
| BANK OF AMERICA CORP 3.004% 12-20-2023                                           | **   | 1,659,865                     |
| BANK OF AMERICA CORP 3.004% 12-20-2023                                           | **   | 11,247,583                    |
| BANK OF AMERICA CORP 2.25% DUE 04-21-2020                                        | **   | 2,337,186                     |
| BANK OF AMERICA CORP 3.55% 03-05-2024                                            | **   | 565,631                       |
| BANK OF AMERICA CORP 3.55% 03-05-2024                                            | **   | 923,691                       |
| BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024                                     | **   | 2,437,558                     |
| BANK OF CHINA LTD H CNY1                                                         | **   | 919,705                       |
| BANK OF COMMUNICATIONS CO 'H'                                                    | **   | 93,142                        |
| BANK OF MONTREAL 3.1% DUE 07-13-2020                                             | **   | 604,155                       |
| BANK OF MONTREAL FIXED 2.9% DUE 03-26-2022                                       | **   | 4,343,430                     |
| BANK OF NY MELLON CORP 2.45% DUE 11-27-2020/10-27-2020                           | **   | 200,974                       |
| BANK OZK COM                                                                     | **   | 592,926                       |
| BANK PEKAO SA PLN1.00                                                            | **   | 38,966                        |
| BANK RAKYAT INDONESIA PERSER                                                     | **   | 692,643                       |
| BANKUNITED INC                                                                   | **   | 552,166                       |
| BANKWELL FINL GROUP INC COM                                                      | **   | 22,293                        |
| BANNER CORP COM NEW COM NEW                                                      | **   | 3,464,723                     |
| BANQUE FEDERATIVE 3.75% DUE 07-20-2023                                           | **   | 1,048,801                     |
| BAR HBR BANKSHARES COM                                                           | **   | 70,914                        |
| BARCLAYS BK PLC 7.625 DUE 11-21-2022                                             | **   | 6,742,500                     |
| BARCLAYS PLC 3.65% DUE 03-16-2025                                                | **   | 2,133,793                     |
| BARCLAYS PLC 3.684% DUE 01-10-2023                                               | **   | 410,197                       |
| BARCLAYS PLC 3.684% DUE 01-10-2023                                               | **   | 2,256,085                     |
| BARCLAYS PLC 4.337% DUE 01-10-2028                                               | **   | 3,617,010                     |
| BARCLAYS PLC 4.338% 05-16-2024                                                   | **   | 1,897,920                     |
| BARCLAYS PLC 4.338% 05-16-2024                                                   | **   | 8,435,200                     |
| BARCLAYS PLC 4.375% DUE 01-12-2026                                               | **   | 3,240,900                     |
| BARCLAYS PLC 4.61% 02-15-2023                                                    | **   | 6,167,787                     |
| BARCLAYS PLC 4.836% 05-09-2028                                                   | **   | 431,434                       |
| BARCLAYS PLC 4.972% 05-16-2029                                                   | **   | 1,995,871                     |
| BARCLAYS PLC 8.0% 06-15-2164                                                     | **   | 223,750                       |
| BARCLAYS PLC 8.0% 15/12/2049                                                     | **   | 479,869                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| BARCLAYS PLC BARCLAYS PLC 7.75% DUE 12-31-2049 BEO                              | **   | 1,420,250                     |
| BARCLAYS PLC ORD GBP0.25                                                        | **   | 3,894,447                     |
| BARCLAYS PLC SR NT FLTG VAR RT DUE 05-16-2024/05-16-2023                        | **   | 1,213,706                     |
| BARCO NPV                                                                       | **   | 1,164,977                     |
| BARNES & NOBLE ED INC COM                                                       | **   | 51,599                        |
| BARNES GROUP INC COM                                                            | **   | 261,843                       |
| BARRATT DEVELOPMENTS ORD GBP0.10                                                | **   | 902,872                       |
| BARRETT BUSINESS SVCS INC COM                                                   | **   | 197,474                       |
| BARRICK GOLD CORP COM NPV                                                       | **   | 1,600,020                     |
| BASIC ENERGY SVCS INC NEW COM NEW COM NEW                                       | **   | 854                           |
| BASSETT FURNITURE INDS INC COM STK                                              | **   | 13,177                        |
| BAUSCH HEALTH COMP COM NPV                                                      | **   | 606,213                       |
| BAUSCH HEALTH COMP COM NPV                                                      | **   | 224,699                       |
| BAWAG GROUP AG COMMON STOCK                                                     | **   | 51,068                        |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 2.574% 04-01-2031 BEO TAXABLE            | **   | 2,863,267                     |
| BAYCOM CORP COM                                                                 | **   | 44,934                        |
| BAYCURRENT CONSULT NPV                                                          | **   | 855,934                       |
| BAYER AG NPV (REGD)                                                             | **   | 11,163,177                    |
| BAYER US FIN II 3.5% DUE 06-25-2021                                             | **   | 5,600,336                     |
| BAYER US FIN II 4.375% DUE 12-15-2028                                           | **   | 327,476                       |
| BAYER US FIN II LLC GTD NT FLTG RATE 144A DUE 12-15-2023/06-25-2018 BEO         | **   | 301,787                       |
| BB SEGURIDADE PART COM NPV                                                      | **   | 345,284                       |
| BB&T CO GLOBAL BK FIXED 2.15% DUE 12-06-2024                                    | **   | 2,566,943                     |
| BB&T CORP MEDIUM TERM NTS 3.05% 06-20-2022                                      | **   | 563,745                       |
| BB&T CORP SR 2.05% DUE 05-10-2021                                               | **   | 531,117                       |
| BB&T CORP SR 2.2% DUE 03-16-2023                                                | **   | 1,535,130                     |
| BB&T CORP SR FLTG RT 02-01-2021                                                 | **   | 3,900,078                     |
| BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY 2.625% DUE 06-29-2020                   | **   | 2,316,217                     |
| BBVA(BILB-VIZ-ARG) 6.75%-FRN PERP EUR200000'3'                                  | **   | 226,384                       |
| BBVA(BILB-VIZ-ARG) EUR0.49                                                      | **   | 2,116,896                     |
| BBX CAPITAL CORPORATION NEW COM USD0.01 CL A                                    | **   | 54,373                        |
| BCA POP DI SONDRIO EUR3                                                         | **   | 28,405                        |
| BCB BANCORP INC COM STK                                                         | **   | 17,348                        |
| BCO COM PORTUGUES NPV                                                           | **   | 195,845                       |
| BCO CREDITO INVERS COM NPV                                                      | **   | 83,901                        |
| BCO DO BRASIL SA COM NPV                                                        | **   | 1,670,286                     |
| BCO EST R GDE SUL PRF CLASS 'B' NPV                                             | **   | 82,455                        |
| BDO UNIBANK INC PHP10                                                           | **   | 205,407                       |
| BEACH ENERGY LTD NPV                                                            | **   | 1,079,992                     |
| BEACON ROOFING SUPPLY INC COM                                                   | **   | 380,978                       |
| BEAR STEARNS ARM FLTG RT 3.943255% DUE 05-25-2034                               | **   | 7,016                         |
| BEAR STEARNS ASSET BACKED SECS I LLC ASSASSET BKD CTF CL I-A-1A 5.5 25 AUG 2036 | **   | 324,084                       |
| BEAR STEARNS AST BACKED SECS I TR 2007 AST BACKED CTF CL I-A-1 08-25-2037 REG   | **   | 446,948                       |
| BEASLEY BROADCAST GROUP INC CL A CL A                                           | **   | 5,142                         |
| BECTON DICKINSON & 2.404% DUE 06-05-2020                                        | **   | 6,787,209                     |
| BECTON DICKINSON & 3.363% DUE 06-06-2024                                        | **   | 3,489,164                     |
| BECTON DICKINSON & 3.734% DUE 12-15-2024                                        | **   | 270,345                       |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| BECTON DICKINSON & 4.685% DUE 12-15-2044                         | **   | 595,687                       |
| BECTON DICKINSON & CO NT FLTG RATE DUE 12-29-2020/03-01-2019 REG | **   | 3,811,871                     |
| BED BATH & BEYOND INC COM                                        | **   | 1,045,802                     |
| BEIERSDORF AG EUR1                                               | **   | 7,832,190                     |
| BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1                  | **   | 298,442                       |
| BEIJING ENTERPRISE NPV                                           | **   | 266,113                       |
| BEL FUSE INC CL B CL B                                           | **   | 40,426                        |
| BELDEN INC COM                                                   | **   | 3,472,150                     |
| BELLWAY GBP0.125                                                 | **   | 1,348,080                     |
| BENCHMARK ELECTRS INC COM                                        | **   | 864,395                       |
| BENESSE HOLDINGS INC NPV                                         | **   | 205,058                       |
| BERKLEY GP HOLDINGS                                              | **   | 840,345                       |
| BERKSHIRE HATHAWAY 2.4% DUE 02-01-2020                           | **   | 4,401,413                     |
| BERKSHIRE HATHAWAY 3.25% DUE 04-15-2028                          | **   | 422,924                       |
| BERKSHIRE HATHAWAY ENERGY CO 2.375% 01-15-2021                   | **   | 2,860,207                     |
| BERKSHIRE HILLS BANCORP INC COM                                  | **   | 253,603                       |
| BERRY PETE CORP COM                                              | **   | 412,817                       |
| BEST WORLD INTL NPV (POST SUBDIVISION)                           | **   | 694,843                       |
| BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023                     | **   | 1,497,433                     |
| BGF RETAIL CO LTD KRW1000                                        | **   | 34,900                        |
| BHARAT PETROL CORP INR10                                         | **   | 370,628                       |
| BHARTI AIRTEL LTD COMSTK                                         | **   | 708,539                       |
| BHP BILLITON FIN 5% DUE 09-30-2043                               | **   | 147,281                       |
| BHP GROUP LIMITED                                                | **   | 1,523,859                     |
| BHP GROUP PLC ORD USD0.50                                        | **   | 1,677,494                     |
| BIC EUR3.82                                                      | **   | 112,048                       |
| BID CORP LTD NPV                                                 | **   | 199,942                       |
| BIG 5 SPORTING GOODS CORP COM                                    | **   | 6,765                         |
| BIG LOTS INC COM                                                 | **   | 160,229                       |
| BIGLARI HLDGS INC CL A CL A                                      | **   | 23,400                        |
| BIGLARI HLDGS INC CL B CL B                                      | **   | 34,097                        |
| BIOCRYST PHARMACEUTICALS INC COM                                 | **   | 240,489                       |
| BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010                | **   | 5,349,563                     |
| BIO-TECHNE CORP COM                                              | **   | 598,604                       |
| BIOTELEMETRY INC COM                                             | **   | 3,317,210                     |
| BIOTEQUE CORP TWD10                                              | **   | 117,540                       |
| BIRLA CORP INR10                                                 | **   | 74,608                        |
| BIRLASOFT LIMITED                                                | **   | 136,690                       |
| BJS RESTAURANTS INC COM                                          | **   | 1,669,063                     |
| BJS WHSL CLUB HLDGS INC COM                                      | **   | 1,814,652                     |
| BK CENTRAL ASIA IDR62.50                                         | **   | 287,804                       |
| BK MANDIRI IDR250                                                | **   | 960,131                       |
| BK MONTREAL MEDIUM 2.5% DUE 06-28-2024                           | **   | 4,049,595                     |
| BK MONTREAL MEDIUM 3.3% DUE 02-05-2024                           | **   | 521,201                       |
| BK MONTREAL MEDIUM VAR RT 2.35325% DUE 01-22-2021                | **   | 3,231,835                     |
| BK NEW YORK MELLON 2.5% DUE 04-15-2021                           | **   | 1,525,477                     |
| BK NEW YORK MELLON VAR RT 2.661% DUE 05-16-2023                  | **   | 406,162                       |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| BK NOVA SCOTIA B C 2.45% DUE 03-22-2021                                    | **   | 2,903,306                     |
| BK NOVA SCOTIA B C 2.5% 01-08-2021                                         | **   | 804,503                       |
| BK NOVA SCOTIA B C 2.7% DUE 03-07-2022                                     | **   | 159,772                       |
| BK NOVA SCOTIA B C 4.5% DUE 12-16-2025                                     | **   | 274,653                       |
| BK NOVA SCOTIA B C FIXED 2.15% DUE 07-14-2020                              | **   | 75,077                        |
| BK NOVA SCOTIA B C FIXED 3.125% DUE 04-20-2021                             | **   | 355,528                       |
| BK NOVA SCOTIA B C FIXED 3.125% DUE 04-20-2021                             | **   | 2,224,592                     |
| BK NOVA SCOTIA B C FLTG RT 2.35963% DUE 01-25-2021                         | **   | 3,286,764                     |
| BK NY INC MEDIUM TERM SR NTS BEO TRANCHE# TR 00043 4.15 DUE 02-01-2021     | **   | 563,364                       |
| BK OF PHILIP ISLAN PHP10                                                   | **   | 62,648                        |
| BK OF PUNJAB PKR10                                                         | **   | 92,109                        |
| BK OF TOKYO 3.25% DUE 09-08-2024                                           | **   | 20,931,435                    |
| BK W AUTO TR 2.4% DUE 10-17-2022                                           | **   | 488,476                       |
| BKW AG CHF2.50                                                             | **   | 256,088                       |
| BLACK HILLS CORP COM                                                       | **   | 5,266,500                     |
| BLACK KNIGHT INC COM USD0.0001 WI                                          | **   | 580,578                       |
| BLACKBAUD INC COM                                                          | **   | 562,294                       |
| BLACKBERRY LTD NPV                                                         | **   | 185,506                       |
| BLACKLINE INC COM                                                          | **   | 518,487                       |
| BLACKROCK INC COM STK                                                      | **   | 9,831,807                     |
| BLUCORA INC COM                                                            | **   | 778,580                       |
| BLUEBIRD BIO INC COM                                                       | **   | 1,476,394                     |
| BLUEPRINT MEDICINES CORP COM                                               | **   | 1,965,178                     |
| BLUESCOPE STEEL NPV                                                        | **   | 2,089,263                     |
| BMC STK HLDGS INC COM STK                                                  | **   | 1,258,889                     |
| BMW FLOORPLAN 3.15% DUE 05-15-2023                                         | **   | 4,448,304                     |
| BMW US CAP LLC 1.85% DUE 09-15-2021                                        | **   | 1,441,940                     |
| BMW VEH LEASE TR SER 19-1 CL A2 3.16% 03-22-2021 REG                       | **   | 4,254,595                     |
| BMW VEH OWNER TR 2018-ACL A-3 2.54% 04-25-2022                             | **   | 1,418,893                     |
| BMW VEH OWNER TR SER 19-A CL A4 1.95% DUE 01-26-2026                       | **   | 10,623,163                    |
| BNK FINANCIAL GROUP INC                                                    | **   | 417,265                       |
| BNP PARIBAS EUR2                                                           | **   | 1,305,942                     |
| BNP PARIBAS MEDIUM FIXED 3.8% DUE 01-10-2024                               | **   | 3,819,679                     |
| BNP PARIBAS SA 3.375% SNR NPF 23/01/26 GBP                                 | **   | 578,428                       |
| BNP PARIBAS SR NON PFD 144A MED 2.95% 05-23-2022                           | **   | 2,600,667                     |
| BNP PARIBAS SR NON PFD 144A MED TERM NT PROGRAM BOOK ENTRY 3.5% 03-01-2023 | **   | 620,925                       |
| BNP PARIBAS SR NON VAR RT 2.819% DUE 11-19-2025                            | **   | 5,565,324                     |
| BOARDWALK 5.95% DUE 06-01-2026                                             | **   | 67,521                        |
| BOARDWALK PIPELINES LP 4.8% 05-03-2029                                     | **   | 107,197                       |
| BOARDWALK R/EST IN TRUST UNITS                                             | **   | 612,754                       |
| BOC AVIATION PTE 2.375% DUE 09-15-2021                                     | **   | 498,125                       |
| BOC AVIATION PTE 2.75% DUE 09-18-2022                                      | **   | 401,404                       |
| BOC AVIATION PTE 3.5% DUE 09-18-2027                                       | **   | 512,433                       |
| *BOEING CO COM                                                             | **   | 10,005,191,972                |
| BOISE CASCADE CO COM                                                       | **   | 1,239,572                     |
| BONANZA CREEK ENERGY INC COM NEW COM NEW                                   | **   | 79,449                        |
| BONDS Y OBLIG DEL T-BOND 1.85% 30/07/2035                                  | **   | 3,598,358                     |

| Security Name, Maturity Date, and Rate          | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------|------|-------------------------------|
| BONOS DE TESORERIA 144A 5.94% 12/02/2029        | **   | 1,467,115                     |
| BONOS Y OBLIG DEL .25% 30/07/2024               | **   | 911,826                       |
| BOOHOO GROUP PLC ORD GBP0.01                    | **   | 1,185,531                     |
| BOOT BARN HLDGS INC COM                         | **   | 877,597                       |
| BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK      | **   | 2,916,330                     |
| BORAL FIN PTY LTD 3.75% 05-01-2028              | **   | 502,091                       |
| BORALEX INC CL'A'COM NPV                        | **   | 824,293                       |
| BORG WARNER INC COM                             | **   | 925,252                       |
| BORUSSIA DORTMUND NPV                           | **   | 993,527                       |
| BOSIDENG INTL HLDG USD0.00001                   | **   | 628,227                       |
| BOSTON BEER INC CL A CL A                       | **   | 2,002,605                     |
| BOSTON PRIVATE FINL HLDGS INC COM               | **   | 2,787,844                     |
| BOTTOMLINE TECHNOLOGIES DE INC COM              | **   | 546,720                       |
| BOUYGUES EUR1                                   | **   | 588,226                       |
| BOX INC CL A CL A                               | **   | 3,124,436                     |
| BOYD GAMING CORP COM                            | **   | 3,305,526                     |
| BP CAP MKTS AMER 3.937% DUE 09-21-2028          | **   | 1,989,576                     |
| BP CAP MKTS AMER 4.234% DUE 11-06-2028          | **   | 1,131,053                     |
| BP CAP MKTS AMER FIXED 3.245% DUE 05-06-2022    | **   | 1,140,589                     |
| BP CAP MKTS AMER FIXED 3.79% DUE 02-06-2024     | **   | 5,395,935                     |
| BP CAP MKTS AMER FIXED 4.742% DUE 03-11-2021    | **   | 2,116,417                     |
| BP CAP MKTS AMER INC 3.119% 05-04-2026          | **   | 261,247                       |
| BP CAP MKTS AMER INC 3.216% 11-28-2023          | **   | 2,017,221                     |
| BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026 | **   | 895,020                       |
| BP CAP MKTS P L C 3.506% DUE 03-17-2025         | **   | 1,927,199                     |
| BP CAP MKTS P L C 3.535% DUE 11-04-2024         | **   | 191,715                       |
| BP CAP MKTS P L C 3.814% DUE 02-10-2024         | **   | 219,012                       |
| BP CAPITAL MARKETS PLC 2.315% DUE 02-13-2020    | **   | 3,700,840                     |
| BP ORD USD0.25                                  | **   | 1,680,358                     |
| BPCE S A MEDIUM 2.75% DUE 01-11-2023            | **   | 1,829,343                     |
| BPCE S A MEDIUM 2.75% DUE 12-02-2021            | **   | 912,253                       |
| BPCE SR NON PFD 3% DUE 05-22-2022               | **   | 10,969,685                    |
| BR PROPERTIES SA COMSTK                         | **   | 80,413                        |
| BRADY CORP CL A                                 | **   | 6,155,507                     |
| BRAEMAR HTLS & RES COM USD0.01                  | **   | 25,531                        |
| BRAMBLES LTD NPV                                | **   | 470,670                       |
| BRANCH BANKING & TRUST 2.25% 06-01-2020         | **   | 600,416                       |
| BRANCH BANKING & TRUST 2.85 DUE 04-01-2021 REG  | **   | 303,221                       |
| BRANDYWINE RLTY TR SH BEN INT NEW REIT          | **   | 2,117,273                     |
| BRF KREDIT A/S BNDS 1.5% 01/10/2037             | **   | 204,653                       |
| BRF SA COM NPV                                  | **   | 364,045                       |
| BRIDGE BANCORP INC COM STK                      | **   | 119,534                       |
| BRIGGS & STRATTON CORP CAP                      | **   | 340,293                       |
| BRIGHAM MINERALS INC CL A CL A                  | **   | 2,109,310                     |
| BRIGHT HORIZONS FA COM USD0.001                 | **   | 3,531,815                     |
| BRIGHTCOVE INC                                  | **   | 122,294                       |
| BRIGHTHOUSE FINL INC 3.7% 06-22-2027            | **   | 598,601                       |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| BRIGHTHOUSE FINL INC COM                                         | **   | 1,976,917                     |
| BRIGHTVIEW HLDGS INC COM                                         | **   | 48,046                        |
| BRISTOL MYERS 3.4% DUE 07-26-2029                                | **   | 5,554,460                     |
| BRISTOL MYERS SQUIBB CO CORP 3.625% 05-15-2024                   | **   | 380,483                       |
| BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 2.25% 08-15-2021         | **   | 3,531,949                     |
| BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 3.25% 02-20-2023         | **   | 481,610                       |
| BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 3.875% 08-15-2025        | **   | 1,924,222                     |
| BRITISH AMERICAN TOBACCO ORD GBP0.25                             | **   | 1,028,022                     |
| BRITISH TELECOMMUNICATIONS P L C 4.5% DUE 12-04-2023 BEO         | **   | 645,946                       |
| BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 | **   | 230,691                       |
| BRIXMOR OPER 3.65% DUE 06-15-2024                                | **   | 287,671                       |
| BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022                      | **   | 8,494,801                     |
| BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000    | **   | 120,793                       |
| BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000    | **   | 5,724,557                     |
| BRIXMOR PPTY GROUP INC COM                                       | **   | 595,572                       |
| BROADCOM CORP / 2.375% DUE 01-15-2020                            | **   | 3,530,158                     |
| BROADCOM CORP / 2.65% DUE 01-15-2023                             | **   | 201,140                       |
| BROADCOM CORP / 3% DUE 01-15-2022                                | **   | 8,036,155                     |
| BROADCOM CORP / 3.625% DUE 01-15-2024                            | **   | 4,192,338                     |
| BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027                        | **   | 519,379                       |
| BROADCOM INC 3.125% DUE 10-15-2022                               | **   | 1,426,316                     |
| BROADRIDGE FINL SOLUTIONS INC COM STK                            | **   | 3,335,580                     |
| BROADWIND ENERGY INC COM NEW COM NEW                             | **   | 2,370                         |
| BROOKDALE SR LIVING INC COM STK                                  | **   | 298,623                       |
| BROOKFIELD FIN INC 3.9% DUE 01-25-2028                           | **   | 214,515                       |
| BROOKFIELD FIN INC 4.85% 03-29-2029                              | **   | 171,767                       |
| BROOKFIELD FIN INC FIXED 4.7% 09-20-2047                         | **   | 118,472                       |
| BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +            | **   | 221,749                       |
| BROOKS AUTOMATION INC COM                                        | **   | 1,130,948                     |
| BROTHER INDUSTRIES NPV                                           | **   | 981,990                       |
| BRP INC SUB VTG NPV                                              | **   | 766,445                       |
| BRUNSWICK CORP COM                                               | **   | 1,313,562                     |
| BRYN MAWR BK CORP COM STK                                        | **   | 116,008                       |
| BSTN PTYS LTD 2.75% DUE 10-01-2026                               | **   | 1,724,350                     |
| BSTN PTYS LTD 2.9% DUE 03-15-2030                                | **   | 274,558                       |
| BSTN PTYS LTD 3.125% DUE 09-01-2023                              | **   | 123,853                       |
| BSTN PTYS LTD 3.2% DUE 01-15-2025                                | **   | 276,132                       |
| BSTN SCIENTIFIC 3.75% DUE 03-01-2026                             | **   | 166,150                       |
| BT GROUP ORD GBP0.05                                             | **   | 1,086,974                     |
| BUILD-A-BEAR WORKSHOP INC COM STK                                | **   | 6,661                         |
| BUILDERS FIRSTSOURCE INC COM STK                                 | **   | 920,376                       |
| BUKIT ASAM TBK IDR500 SER'B'                                     | **   | 36,613                        |
| BUMI ARMADA BERHA MYR                                            | **   | 172,844                       |
| BUMRUNGRAD HOPTL THB1(NVDR)                                      | **   | 75,463                        |
| BUNGE LTD                                                        | **   | 1,084,530                     |
| BUNKA SHUTTER CO NPV                                             | **   | 109,205                       |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| BURBERRY GROUP ORD GBP0.0005                                    | **   | 1,004,616                     |
| BURE EQUITY AB NPV                                              | **   | 636,402                       |
| BUREAU VERITAS EUR0.12                                          | **   | 99,451                        |
| BURL NORTHN SANTA 4.1% DUE 06-01-2021                           | **   | 153,997                       |
| BURL NORTHN SANTA 4.375% DUE 09-01-2042                         | **   | 290,619                       |
| BURL NORTHN SANTA 5.75% DUE 05-01-2040                          | **   | 108,018                       |
| BURL NORTHN SANTA FIXED 3% DUE 04-01-2025                       | **   | 156,159                       |
| BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048                    | **   | 567,073                       |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044                         | **   | 95,404                        |
| BURLINGTON STORES INC COM                                       | **   | 1,269,215                     |
| BUY TO OPEN REPO W/RBC CAPIT 1.6% FROM 12-31-2019 TO 01-02-2020 | **   | 51,900,000                    |
| BW LPG LTD USD0.01                                              | **   | 907,403                       |
| BWX TECHNOLOGIES INC COM                                        | **   | 2,098,304                     |
| BYLINE BANCORP INC COM                                          | **   | 108,672                       |
| C & F FINL CORP CMT-COM                                         | **   | 34,969                        |
| C&C GROUP                                                       | **   | 116,103                       |
| CA INC 3.6% DUE 08-15-2022                                      | **   | 1,856,965                     |
| CA REP AUTO 2.52% DUE 05-16-2022                                | **   | 2,435,815                     |
| CABELAS CR CARD 2.25% DUE 07-17-2023                            | **   | 1,915,053                     |
| CABLE ONE INC COM                                               | **   | 2,381,552                     |
| CABOT CORP COM                                                  | **   | 2,249,264                     |
| CABOT MICROELECTRONICS CORP COM                                 | **   | 1,748,870                     |
| CABOT OIL & GAS CORP COM                                        | **   | 476,059                       |
| CACI INTL INC CL A CL A                                         | **   | 500,730                       |
| CACTUS INC CL A CL A                                            | **   | 803,088                       |
| CADENCE BANCORPORATION CL A CL A                                | **   | 364,177                       |
| CAESARSTONE LTD                                                 | **   | 363,308                       |
| CAI INTL INC COM                                                | **   | 76,855                        |
| CAL MAINE FOODS INC COM NEW STK                                 | **   | 261,716                       |
| CALAMP CORP COM                                                 | **   | 47,603                        |
| CALAVO GROWERS INC COM                                          | **   | 1,614,042                     |
| CALERES INC COM                                                 | **   | 99,798                        |
| CALIFORNIA ST 2.367% 04-01-2022 BEO TAXABLE                     | **   | 7,939,698                     |
| CALIFORNIA ST 6.65 03-01-2022 BEO TAXABLE                       | **   | 11,538,773                    |
| CALIFORNIA ST 7.95 03-01-2036 BEO TAXABLE                       | **   | 10,095                        |
| CALIFORNIA ST UNIV REV 3.199% 11-01-2027BEO TAXABLE             | **   | 1,525,705                     |
| CALIFORNIA ST UNIV REV 3.299% 11-01-2028BEO TAXABLE             | **   | 1,572,377                     |
| CALITHERA BIOSCIENCES INC COM                                   | **   | 195,659                       |
| CALIX NETWORKS INC COMMON STOCK                                 | **   | 131,272                       |
| CALLAWAY GOLF CO COM                                            | **   | 1,174,628                     |
| CALLON PETE CO DEL COM                                          | **   | 2,690,444                     |
| CALTEX AUSTRALIA NPV                                            | **   | 101,379                       |
| CAMBIUM NETWORKS CORPORATION COM                                | **   | 88,274                        |
| CAMDEN NATL CORP COM                                            | **   | 124,086                       |
| CAMDEN PPTY TR SH BEN INT                                       | **   | 3,620,026                     |
| CAMECO CORP COM NPV                                             | **   | 96,556                        |
| CAMPBELL SOUP CO 3.3% DUE 03-15-2021                            | **   | 101,484                       |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| CAMPBELL SOUP CO 3.65% 03-16-2018                                             | **   | 104,184                       |
| CAMPBELL SOUP CO 3.65% 03-16-2018                                             | **   | 833,472                       |
| CAMPBELL SOUP CO 3.95% DUE 03-15-2025                                         | **   | 213,098                       |
| CANADA HOUSING TRUST 2.9% DUE 15/06/2024                                      | **   | 641,388                       |
| CANADA HSG TR NO 1 CDA HSG TR SER 48 2.4% 144A 15/12/2022                     | **   | 1,879,320                     |
| CANADA(GOVT OF) I/L 1.5% BDS 01/12/44 CAD1000                                 | **   | 573,773                       |
| CANADIAN IMPERIAL BK 2.606% DUE 07-22-2023                                    | **   | 2,027,889                     |
| CANADIAN NATL RY CO COM                                                       | **   | 13,405,956                    |
| CANCOM SE NPV                                                                 | **   | 245,299                       |
| CANNAE HLDGS INC COM USD0.0001                                                | **   | 234,706                       |
| CAP 1 FINL CORP 3.2% DUE 01-30-2023                                           | **   | 514,094                       |
| CAP 1 FINL CORP 3.2% DUE 01-30-2023                                           | **   | 2,930,338                     |
| CAP 1 FINL CORP 3.2% DUE 02-05-2025                                           | **   | 383,310                       |
| CAP 1 FINL CORP 3.45% DUE 04-30-2021                                          | **   | 1,058,918                     |
| CAP 1 FINL CORP 3.9% DUE 01-29-2024                                           | **   | 572,771                       |
| CAP 1 FINL CORP FIXED 3.05% DUE 03-09-2022                                    | **   | 153,148                       |
| CAP 1 FINL CORP FIXED 3.05% DUE 03-09-2022                                    | **   | 2,981,289                     |
| CAP 1 MULTI-ASSET 1.66% DUE 06-17-2024                                        | **   | 9,969,084                     |
| CAP 1 MULTI-ASSET 2.29% DUE 07-15-2025                                        | **   | 7,156,713                     |
| CAP 1 NATL ASSN 2.25% DUE 09-13-2021                                          | **   | 2,586,632                     |
| CAP 1 PRIME AUTO RECEIVABLES TR SER 19-1 CL A4 3.05% 10-15-2024 BEO           | **   | 2,228,635                     |
| CAP AUTO 2.02% DUE 08-20-2021                                                 | **   | 272,686                       |
| CAP CY BK GROUP INC COM                                                       | **   | 93,605                        |
| CAPCOM CO LTD NPV                                                             | **   | 980,244                       |
| CAPGEMINI EUR8                                                                | **   | 302,545                       |
| CAPITAL 1 MULTI SER 19-A2 CL A2 1.72% 09-15-2024 REG                          | **   | 8,329,355                     |
| CAPITAL ONE FINL CORP COM                                                     | **   | 15,642,320                    |
| CAPITAL ONE MULTI-ASSET EXECUTION TR 2019-1 CARD SER NT CL A 2.84% 12-15-2024 | **   | 15,702,058                    |
| CAPITAL ONE NA 2.95 DUE 07-23-2021                                            | **   | 7,967,986                     |
| CAPITAL ONE NATL ASSN MCLEAN VA 2.15% DUE 09-06-2022                          | **   | 250,424                       |
| CAPITAL ONE NATL ASSN MCLEAN VA BNDS 2.65% DUE 08-08-2022                     | **   | 4,846,990                     |
| CAPITAL PWR CORP COM                                                          | **   | 718,696                       |
| CAPITALAND MALL TRUST                                                         | **   | 199,961                       |
| CAPITOL FED FINL INC COM .                                                    | **   | 324,124                       |
| CAPRI HOLDINGS LTD COM NPV                                                    | **   | 267,470                       |
| CAPSTAR FINL HLDGS INC COM                                                    | **   | 33,167                        |
| CARABAO GROUP PUBLIC COMPANY LTD THB1 (NVDR)                                  | **   | 253,223                       |
| CARDINAL HLTH INC 4.625% DUE 12-15-2020                                       | **   | 517,222                       |
| CARDIOVASCULAR SYS INC DEL COM                                                | **   | 1,184,430                     |
| CARDLYTICS INC COM                                                            | **   | 597,924                       |
| CARDTRONICS PLC CARDTRONICS PLC                                               | **   | 1,164,293                     |
| CARETRUST REIT INC COM                                                        | **   | 53,122                        |
| CARGURUS INC CL A CL A                                                        | **   | 493,927                       |
| CARL ZEISS MEDITEC NPV                                                        | **   | 106,572                       |
| CARLISLE COMPANIES INC COM                                                    | **   | 22,496                        |
| CARLSBERG SER'B'DKK20                                                         | **   | 3,610,446                     |
| CARLYLE GLOBAL M16 FRN A/BKD 01/2030 EUR'A-1-R                                | **   | 561,704                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| CARMAX AUTO OWNER 1.39% DUE 05-17-2021                                           | **   | 198,289                       |
| CARMAX AUTO OWNER 2.2699998093% DUE 09-15-2022                                   | **   | 2,406,447                     |
| CARMAX AUTO OWNER 2.41% DUE 12-15-2022                                           | **   | 878,816                       |
| CARMAX AUTO OWNER 2.6% DUE 02-15-2023                                            | **   | 331,221                       |
| CARMAX AUTO OWNER 2.77% DUE 12-16-2024                                           | **   | 6,686,382                     |
| CARMAX AUTO OWNER 3.39% DUE 10-16-2023                                           | **   | 676,827                       |
| CARMAX AUTO OWNER FIXED 1.97% DUE 04-15-2022                                     | **   | 2,520,976                     |
| CARMAX AUTO OWNER TR 2017-3 CL A4 2.22%11-15-2022                                | **   | 2,706,040                     |
| CARMAX AUTO OWNER TR 2017-4 CL A-3 2.11% 10-17-2022 REG                          | **   | 382,249                       |
| CARMAX AUTO OWNER TR 2018-4 SER 18-4 CL A3 3.36% 09-15-2023                      | **   | 1,627,070                     |
| CARMAX AUTO OWNER TR SER 19-3 CL A4 2.3% 04-15-2025 REG                          | **   | 3,762,359                     |
| CARMAX AUTO OWNER TRSER 19-A CL A4 2.19% 07-15-2025 REG                          | **   | 395,616                       |
| CARMAX AUTO OWNER TRSER 19-A CL A4 2.19% 07-15-2025 REG                          | **   | 2,754,289                     |
| CARMAX AUTO OWNER TRUST SER 16-4 CL A3 1.4% 08-15-2021                           | **   | 345,155                       |
| CARMAX AUTO OWNER TRUST SER 17-1 CL A3 2.06% 11-15-2021                          | **   | 695,635                       |
| CARMAX INC COM                                                                   | **   | 421,079                       |
| CARNIVAL PLC ORD USD1.66                                                         | **   | 225,729                       |
| CAROLINA FINANCIAL CORP COM USD0.001                                             | **   | 176,292                       |
| CARPENTER TECHNOLOGY CORP COM                                                    | **   | 3,842,867                     |
| CARREFOUR SA EUR2.50                                                             | **   | 190,653                       |
| CARRIAGE SERVICES INC COM                                                        | **   | 87,910                        |
| CARROLS RESTAURANT GROUP INC COM                                                 | **   | 54,835                        |
| CARS COM INC COM                                                                 | **   | 141,935                       |
| CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM                           | **   | 6,518,085                     |
| CARVANA CO CL A CL A                                                             | **   | 1,511,185                     |
| CASA SYS INC COM                                                                 | **   | 53,424                        |
| CASCADES INC COM NPV                                                             | **   | 49,275                        |
| CASS INFORMATION SYS INC COM                                                     | **   | 40,822                        |
| CASTELLUM AB NPV                                                                 | **   | 813,704                       |
| CASTLIGHT HEALTH INC CL B CL B                                                   | **   | 27,246                        |
| CATABASIS PHARMACEUTICALS INC COM NEW COM NEW                                    | **   | 6,655                         |
| CATALENT INC COM                                                                 | **   | 1,694,630                     |
| CATALYST BIOSCIENCES INC COM NEW COM NEW                                         | **   | 11,781                        |
| CATALYST PHARMACEUTICALS INC COM STK USD0.001 STK                                | **   | 68,250                        |
| CATERPILLAR FINL 2.55% DUE 11-29-2022                                            | **   | 254,732                       |
| CATERPILLAR FINL 3.65% DUE 12-07-2023                                            | **   | 2,430,518                     |
| CATERPILLAR FINL CORP FLTGT RT 05-17-2021                                        | **   | 3,983,957                     |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS BOOK ENTRY 2.95% 02-26-2022           | **   | 3,457,049                     |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM N2.85 DUE 06-01-2022 REG                  | **   | 121,428                       |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00792 VAR RT DUE 03-08-2021 | **   | 3,090,554                     |
| CATHAY FINL HLDG TWD10                                                           | **   | 377,566                       |
| CATO CORP NEW CL A CL A                                                          | **   | 59,839                        |
| CAVCO INDS INC DEL COM STK                                                       | **   | 1,800,817                     |
| CBIZ INC COM                                                                     | **   | 206,621                       |
| CBL & ASSOCS LTD PARTNERSHIP 5.25 DUE 12-01-2023                                 | **   | 700,000                       |
| CBS CORP 4% DUE 01-15-2026                                                       | **   | 31,074                        |
| CBS CORP NEW 2.5% DUE 02-15-2023                                                 | **   | 2,547,058                     |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| CBS CORP NEW 3.7% DUE 08-15-2024                                   | **   | 165,084                       |
| CBS CORP NEW 4.3% DUE 02-15-2021                                   | **   | 234,802                       |
| CBS CORP NEW FIXED 3.7% DUE 06-01-2028                             | **   | 78,652                        |
| CBS CORP NEW FIXED 4.2% DUE 06-01-2029                             | **   | 272,463                       |
| CBTX INC FORMERLY CBFH INC TO 09/19/2017COM                        | **   | 105,123                       |
| CC HLDGS GS V LLC 3.849% DUE 04-15-2023                            | **   | 628,941                       |
| CCR SA COM NPV                                                     | **   | 989,859                       |
| CCSW CITIUS33 23/01/2030 USD 3MLIBOR /EUR 3MEURIB CCS0024B9-CCS002 | **   | 1,338                         |
| CCSW CITIUS33 31/07/2029 USD 3MLIBOR /AUD 3MBBSW CCS220625-CCS220  | **   | 3,020                         |
| CCSW GSCMUS33 01/08/2029 USD 3MLIBOR /AUD 3MBBSW CCS0069N9-CCS006  | **   | 3,076                         |
| CCSW GSCMUS33 01/08/2029 USD 3MLIBOR /AUD 3MBBSW CCS0069N9-CCS006  | **   | 1,538                         |
| CCSW GSCMUS33 18/02/2030 USD 3MLIBOR /EUR 3MEURIB CCS0039W6-CCS003 | **   | 355                           |
| CCSW MSCSUS33 18/03/2030 USD 3MLIBOR /EUR 3MEURIB CCS002619-CCS002 | **   | 1,617                         |
| CD 2016-CD2 MTG TR 3.348% DUE 11-10-2049                           | **   | 3,120,901                     |
| CD MTG TR SR 2017-CD5 CL AAB 3.22% 08-10-2050                      | **   | 6,117,427                     |
| CD PROJEKT SA PLN1.00                                              | **   | 715,111                       |
| CDN IMPERIAL BK 2.7% DUE 02-02-2021                                | **   | 5,308,692                     |
| CDN IMPERIAL BK 3.15% DUE 06-27-2021                               | **   | 1,121,194                     |
| CDN IMPERIAL BK COMM FIXED 3.1% 04-02-2024 REG                     | **   | 258,607                       |
| CDN NAT RES LTD 3.8% DUE 04-15-2024                                | **   | 26,418                        |
| CDN NAT RES LTD 6.45% DUE 06-30-2033                               | **   | 102,319                       |
| CDN NAT RES LTD FIXED 2.95% DUE 01-15-2023                         | **   | 7,365,517                     |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047                         | **   | 182,407                       |
| CDN PAC RY CO NEW 2.9% DUE 02-01-2025                              | **   | 359,496                       |
| CDN PAC RY CO NEW 4.5% DUE 01-15-2022                              | **   | 83,855                        |
| CDS / STS CSFPGB2L 01-17-2047 SWPC02TU6                            | **   | 5,819                         |
| CDS / STS GSILGB2X 10-17-2057 SWPC0ATK0                            | **   | 11,680                        |
| CDS BARCGB33 03-20-2024 SWPC028O3                                  | **   | 7,923                         |
| CDS BARCGB33 06/20/2024 SELL REPUBLIC OF ITALY 6.87 SWPC0IFO0      | **   | 50,843                        |
| CDS BARCGB33 06-20-2022 SWPC0FC84                                  | **   | 7,709                         |
| CDS BARCGB33 12-20-2021 SWPC0DZO9                                  | **   | 5,790                         |
| CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPC0HWQ8      | **   | 1,588                         |
| CDS CITIUS33 12/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPC0IHS9      | **   | 5,191                         |
| CDS CITIUS33 12-20-2023 SWPC0HGG8                                  | **   | 18,492                        |
| CDS CSFPGB2L 12-20-2021 SWPC0EQD1                                  | **   | 2,109                         |
| CDS GSILGB2X 06-20-2022 SWPC0FB69                                  | **   | 79                            |
| CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPC0HRN1      | **   | 13,190                        |
| CDS GSILGB2X 12/20/2024 SELL RUSSIA FOREIGN BOND 7. SWPC0IM38      | **   | 16,934                        |
| CDS GSILGB2X 12/20/2024 SELL RUSSIA FOREIGN BOND 7. SWPC0IM38      | **   | 10,584                        |
| CDS GSILGB2X 12-20-2021 SWPC0E270                                  | **   | 6,652                         |
| CDS ICE_CSFBUS 12-20-2020 SWPC0FIV7                                | **   | 4,894                         |
| CDS ICE_CSFBUS 12-20-2020 SWPC0FJ15                                | **   | 2,343                         |
| CDS ICE_CSFBUS 12-20-2022 SWPC0GCR0                                | **   | 7,177                         |
| CDS ICE_CSFBUS 12-20-2023 SWPC0EOD3                                | **   | 58,661                        |
| CDS ICE_CSFBUS 20/06/2022 SWPC0F0Z7                                | **   | 6,413                         |
| CDS ICE_CSFBUS 20/06/2025 SWPC0GVU2                                | **   | 465                           |
| CDS ICE_CSFBUS 20/12/2020 SWPC0GNL1                                | **   | 961                           |

| Security Name, Maturity Date, and Rate               | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------|------|-------------------------------|
| CDS ICE_CSFBUS 20/12/2020 SWPC0GNL1                  | **   | 384                           |
| CDS ICE_CSFBUS 20/12/2026 SWPC0EM03                  | **   | 5,166                         |
| CDS MRMDUS33 03-20-2020 SWPC08PD5                    | **   | 2,114                         |
| CDX CITIUS33 01/17/2047 SELL CMBX.NA.AAA.7 SWPC0IQY6 | **   | 3,492                         |
| CECO ENVIRONMENTAL CORP COM                          | **   | 48,021                        |
| CEDAR REALTY TRUST INC                               | **   | 25,479                        |
| CELANESE US HLDGS 5.875% DUE 06-15-2021              | **   | 209,968                       |
| CELANESE US HLDGS FIXED 3.5% 05-08-2024              | **   | 40,331                        |
| CENCOSUD SA COM NPV                                  | **   | 384,770                       |
| CENOVUS ENERGY INC 6.75% DUE 11-15-2039              | **   | 12,741                        |
| CENT GARDEN & PET CO CL A                            | **   | 895,627                       |
| CENTAMIN PLC ORD NPV (DI)                            | **   | 1,052,999                     |
| CENTENNIAL RESOURCE DEVELOPMENT INC COM USD0.01      | **   | 132,428                       |
| CENTERPOINT ENERGY 2.4% DUE 09-01-2026               | **   | 2,345,541                     |
| CENTERPOINT ENERGY 2.5% DUE 09-01-2022               | **   | 1,517,515                     |
| CENTERPOINT ENERGY 3.95% 03-01-2048                  | **   | 171,882                       |
| CENTERPOINT ENERGY 5.85 DUE 01-15-2041               | **   | 102,002                       |
| CENTERPOINT ENERGY RES CORP 3.55% 04-01-2023         | **   | 103,533                       |
| CENTERPOINT ENERGY RES CORP 3.55% 04-01-2023         | **   | 1,035,328                     |
| CENTERPOINT ENERGY RES CORP DEL SR NT 4.5 1-15-2021  | **   | 101,935                       |
| CENTERPOINT ENERGY RES CORP DEL SR NT 4.5 1-15-2021  | **   | 249,740                       |
| CENTERRA GOLD INC COM NPV                            | **   | 851,573                       |
| CENTERSTATE BANK CORP                                | **   | 5,284,444                     |
| CENTRAL GARDEN & PET CO COM                          | **   | 61,456                        |
| CENTRAL NIPPON EXP 2.362% SNR 28/05/2021USD          | **   | 601,266                       |
| CENTRAL PAC FINL CORP COM NEW                        | **   | 109,150                       |
| CENTRAL VY CMNTY BANCORP COM STK                     | **   | 53,763                        |
| CENTRICA ORD GBP0.061728395                          | **   | 498,674                       |
| CENTURY ALUM CO COM                                  | **   | 104,684                       |
| CENTURY CMNTYS INC COM                               | **   | 608,866                       |
| CENTY BANCORP INC MASS CL A NON VTG                  | **   | 58,654                        |
| CERIDIAN HCM HLDG INC COM                            | **   | 1,497,772                     |
| CEVA INC COM                                         | **   | 51,925                        |
| CEWE STIFTUNG & CO NPV                               | **   | 298,252                       |
| CF INDS HLDGS INC COM                                | **   | 1,805,240                     |
| CF INDS INC 3.45% DUE 06-01-2023                     | **   | 509,395                       |
| CF JPMCB LIQUIDITY FD                                | **   | 521,397,024                   |
| CFCRE 2017-C8 MTG 2.9816% DUE 06-15-2050             | **   | 1,014,202                     |
| CGG EUR0.01                                          | **   | 707,248                       |
| CGI INC                                              | **   | 1,547,484                     |
| CHALEASE HOLDING TWD10                               | **   | 453,765                       |
| CHAMPION REAL ESTA REIT                              | **   | 853,949                       |
| CHANNELADVISOR CORP COM                              | **   | 86,106                        |
| CHARLES RIV LABORATORIES INTL INC COM                | **   | 2,642,748                     |
| CHART INDS INC COM PAR \$0.01 COM PAR \$0.01         | **   | 289,330                       |
| CHARTER 3.579% DUE 07-23-2020                        | **   | 1,912,109                     |
| CHARTER 3.579% DUE 07-23-2020                        | **   | 9,137,867                     |

| Security Name, Maturity Date, and Rate                                | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------|------|-------------------------------|
| CHARTER 4.464% DUE 07-23-2022                                         | **   | 1,156,286                     |
| CHARTER 4.464% DUE 07-23-2022                                         | **   | 14,595,484                    |
| CHARTER 4.908% DUE 07-23-2025                                         | **   | 1,431,531                     |
| CHARTER 4.908% DUE 07-23-2025                                         | **   | 2,791,485                     |
| CHARTER 6.384% DUE 10-23-2035                                         | **   | 1,510,376                     |
| CHARTER COMMUNICATIONS INC NEW CL A CL A                              | **   | 37,801,314                    |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO        | **   | 181,229                       |
| CHARTER HALL GROUP NPV (STAPLED)                                      | **   | 1,175,632                     |
| CHATHAM LODGING TR COM                                                | **   | 81,063                        |
| CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01                              | **   | 4,269,519                     |
| CHEFS' WAREHOUSE HOLDINGS IN                                          | **   | 82,013                        |
| CHEGG INC COM                                                         | **   | 7,251,842                     |
| CHEMED CORP NEW COM                                                   | **   | 922,446                       |
| CHEMUNG FINL CORP COM                                                 | **   | 36,848                        |
| CHENBRO MICOM CO                                                      | **   | 193,809                       |
| CHES UTILS CORP COM                                                   | **   | 244,367                       |
| CHESAPEAKE ENERGY CORP COM                                            | **   | 47,036                        |
| CHEVRON CORP 1.991% 03-03-2020                                        | **   | 14,790,268                    |
| CHEVRON CORP COM                                                      | **   | 7,078,275                     |
| CHEVRON CORP NEW 2.1% DUE 05-16-2021                                  | **   | 1,640,294                     |
| CHEVRON CORP NEW 2.419% DUE 11-17-2020                                | **   | 188,836                       |
| CHEWY INC CLASS A                                                     | **   | 1,087,500                     |
| CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG        | **   | 540,368                       |
| CHIA CHANG CO LTD TWD10                                               | **   | 147,595                       |
| CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE                              | **   | 37,375                        |
| CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022            | **   | 675,460                       |
| CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE | **   | 13,087                        |
| CHICOS FAS INC COM                                                    | **   | 420,990                       |
| CHILE(REP OF) 4.5% BDS 01/03/2026 CLP                                 | **   | 1,725,456                     |
| CHILE(REP OF) 4.7% SNR 01/09/2030 CLP                                 | **   | 560,909                       |
| CHIMERIX INC COM                                                      | **   | 56,438                        |
| CHINA AIRLINES TWD10                                                  | **   | 171,365                       |
| CHINA AOYUAN GROUP HKD0.01                                            | **   | 303,165                       |
| CHINA CITIC BANK CORPORATION LTD HCN1                                 | **   | 656,286                       |
| CHINA COMM SERVICE 'H'CN1                                             | **   | 584,635                       |
| CHINA CONCH VENTUR HKD0.01                                            | **   | 1,014,528                     |
| CHINA CONSTRUCTION BANK HCN1                                          | **   | 773,037                       |
| CHINA DEV FIN HLDG TWD10                                              | **   | 131,456                       |
| CHINA EVERGRANDE GROUP (LOCAL 3333)                                   | **   | 182,962                       |
| CHINA GREAT STAR I KRW126                                             | **   | 118,268                       |
| CHINA HONGQIAO GRO USD0.01                                            | **   | 44,938                        |
| CHINA LESSO GROUP HKD0.05                                             | **   | 443,613                       |
| CHINA LIFE INS TWD10                                                  | **   | 328,634                       |
| CHINA LIFE INSURANCE CO H CN1                                         | **   | 1,358,717                     |
| CHINA LONGYUAN PWR 'H'CN1                                             | **   | 38,596                        |
| CHINA MACHINERY EN 'H'CN1                                             | **   | 85,030                        |
| CHINA MEDICAL SYS USD0.005                                            | **   | 681,108                       |

| Security Name, Maturity Date, and Rate         | Cost | Current Value<br>(in dollars) |
|------------------------------------------------|------|-------------------------------|
| CHINA MINSHENG BAN 'H' CNY1                    | **   | 56,316                        |
| CHINA MOBILE LTD NPV                           | **   | 2,597,538                     |
| CHINA NATIONAL BUI 'H' CNY1                    | **   | 1,301,907                     |
| CHINA OILFIELD SERVICES H CNY1                 | **   | 398,352                       |
| CHINA OVERSEAS GRA NPV                         | **   | 322,357                       |
| CHINA OVERSEAS LAND & INVESTMNT HKD0.10        | **   | 436,254                       |
| CHINA RES CEMENT HKD0.1                        | **   | 789,343                       |
| CHINA RES PHARM GR NPV                         | **   | 60,777                        |
| CHINA RES PWR HLDG NPV                         | **   | 724,485                       |
| CHINA RESOURCES LAND HKD0.10                   | **   | 488,000                       |
| CHINA TELECOM CORP LTD 'H' CNY1                | **   | 298,267                       |
| CHINA VANKE CO COM STK                         | **   | 189,895                       |
| CHINA YONGDA AUTOMOBILES SER COM               | **   | 27,336                        |
| CHINA YUHUA EDUCAT HKD0.00001                  | **   | 66,283                        |
| CHIPMOS TECHNOLOGI TWD10                       | **   | 27,421                        |
| CHIPOTLE MEXICAN GRILL INC COM STK             | **   | 7,746,616                     |
| CHONG KUN DANG PHA KRW2500                     | **   | 18,727                        |
| CHUBB INA HOLDINGS INC 2.3% 11-03-2020         | **   | 3,813,458                     |
| CHUBB LTD ORD CHF24.15                         | **   | 21,724,999                    |
| CHUGOKU ELEC POWER 2.701% SNR 16/03/20 USD1000 | **   | 800,449                       |
| CHUNGHWA TELECOM TWD10                         | **   | 55,042                        |
| CHURCHILL DOWNS INC COM                        | **   | 1,125,040                     |
| CHUYS HOLDINGS INC COM USD0.01                 | **   | 69,362                        |
| CI FINANCIAL CORP COMSTK                       | **   | 198,709                       |
| CIA BRAS DE DISTRI PRF NPV                     | **   | 284,655                       |
| CIA DE SANEAMENTO PRF NPV                      | **   | 297,658                       |
| CIA SANEAMENTO MIN COM NPV                     | **   | 130,564                       |
| CIBANCO SA INSTIT CBF (PLA ADMIN) 144A/REG S   | **   | 153,060                       |
| CIE DE ST-GOBAIN EUR4                          | **   | 1,343,939                     |
| CIELO SA COM NPV                               | **   | 797,026                       |
| CIGNA CORP 4 DUE 02-15-2022                    | **   | 1,368,091                     |
| CIGNA CORP 4.375% DUE 12-15-2020               | **   | 960,653                       |
| CIGNA CORP NEW COM                             | **   | 21,362,252                    |
| CIGNA CORP NEW CORP 3.2% 09-17-2020            | **   | 5,321,546                     |
| CIGNA CORP NEW CORP 3.2% 09-17-2020            | **   | 4,464,469                     |
| CIGNA CORP NEW CORP 3.4% 09-17-2021            | **   | 1,724,868                     |
| CIGNA CORP NEW CORP 3.75% 07-15-2023           | **   | 5,070,927                     |
| CIGNA CORP NEW CORP 4.125% 11-15-2025          | **   | 1,692,980                     |
| CIGNA CORP NEW CORP 4.375% 10-15-2028          | **   | 7,981,225                     |
| CIMAREX ENERGY CO 3.9% 05-15-2027              | **   | 1,338,285                     |
| CIMAREX ENERGY CO 4.375% DUE 06-01-2024        | **   | 1,204,171                     |
| CIMAREX ENERGY CO COM                          | **   | 673,237                       |
| CIMIC GROUP LIMITED NPV                        | **   | 1,529,227                     |
| CIMPRESS PLC COM                               | **   | 1,401,078                     |
| CIN FINL CORP 6.92% DUE 05-15-2028             | **   | 258,745                       |
| CINCINNATI BELL INC NEW COM NEW COM NEW        | **   | 7,402                         |
| CINEMARK HLDGS INC COM                         | **   | 3,314,558                     |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value (in dollars) |
|--------------------------------------------------------------------------|------|----------------------------|
| CINTAS CORP NO 2 2.9% DUE 04-01-2022                                     | **   | 1,550,599                  |
| CINTAS CORP NO 2 3.7% DUE 04-01-2027                                     | **   | 1,692,444                  |
| CIPLA INR2                                                               | **   | 34,228                     |
| CIRCOR INTL INC COM                                                      | **   | 153,609                    |
| CIRRUS LOGIC INC COM                                                     | **   | 3,064,416                  |
| CISION LTD COM USD0.0001                                                 | **   | 903,242                    |
| CIT GROUP INC NEW COM NEW COM NEW                                        | **   | 684,267                    |
| CIT HOME EQUITY LN TR 2002-1 ASSET BKD CTF CL AF-5 02-25-2033 BEO        | **   | 324,642                    |
| CITI TRENDS INC COM ORD USD1                                             | **   | 49,384                     |
| CITIBANK CITIBANK NA FLTG 02-19-2022 BEO                                 | **   | 1,495,976                  |
| CITIBANK CR CARD 2.49% DUE 01-20-2023                                    | **   | 8,986,462                  |
| CITIBANK CR CARD 3.29% DUE 05-23-2025                                    | **   | 6,523,116                  |
| CITIBANK CR CARD ISSUANCE TR 2.88 01-23-2023 REG                         | **   | 5,672,435                  |
| CITIBANK CR CARD ISSUANCE TR 2017-A5 NT FLTG RATE 04-22-2026 REG         | **   | 5,842,262                  |
| CITIBANK CR CARD ISSUANCE TR NT CL 2018-A7 3.96% 10-13-2030              | **   | 7,769,821                  |
| CITIBANK N A 2.1% DUE 06-12-2020                                         | **   | 1,250,616                  |
| CITIBANK N A 3.05% DUE 05-01-2020                                        | **   | 8,936,809                  |
| CITIBANK N A 3.165% 02-19-2022                                           | **   | 2,025,337                  |
| CITIBANK N A 3.4% 07-23-2021                                             | **   | 377,946                    |
| CITIBANK N A FLTG RT 05-20-2022 REG                                      | **   | 1,405,248                  |
| CITIC LTD                                                                | **   | 268,798                    |
| CITIC SECURITIES 'H' CNY1                                                | **   | 352,551                    |
| CITIGROUP COML MTG 2.29200005531% DUE 02-10-2049                         | **   | 6,572,825                  |
| CITIGROUP COML MTG 2.505% DUE 11-15-2049                                 | **   | 2,760,132                  |
| CITIGROUP COML MTG 2.687% DUE 02-10-2048                                 | **   | 3,997,864                  |
| CITIGROUP COML MTG 2.71000003815% DUE 08-10-2049                         | **   | 13,033,482                 |
| CITIGROUP COML MTG 3.061% DUE 02-10-2048                                 | **   | 3,553,159                  |
| CITIGROUP COML MTG 3.575% DUE 05-10-2047                                 | **   | 3,013,767                  |
| CITIGROUP COML MTG 3.654% DUE 12-10-2049                                 | **   | 3,865,271                  |
| CITIGROUP COML MTG 3.855% DUE 05-10-2047                                 | **   | 2,607,470                  |
| CITIGROUP COML MTG FLTG RT 5.261519% DUE 11-10-2046                      | **   | 1,581,893                  |
| CITIGROUP COML MTG TR 2018-B2 COML MTG PASSTHRU CTF CL 3.788% 03-10-2051 | **   | 4,181,530                  |
| CITIGROUP COML MTG TRUST SER 2015-GC27 CL A-AB 2.944% 02-10-2048         | **   | 2,461,075                  |
| CITIGROUP INC 2.35% DUE 08-02-2021                                       | **   | 5,211,968                  |
| CITIGROUP INC 2.7% DUE 10-27-2022                                        | **   | 4,829,076                  |
| CITIGROUP INC 2.9% DUE 12-08-2021                                        | **   | 81,315                     |
| CITIGROUP INC 2.9% DUE 12-08-2021                                        | **   | 7,115,038                  |
| CITIGROUP INC 3.142% 01-24-2023                                          | **   | 235,526                    |
| CITIGROUP INC 3.142% 01-24-2023                                          | **   | 5,016,404                  |
| CITIGROUP INC 3.2% DUE 10-21-2026                                        | **   | 342,404                    |
| CITIGROUP INC 3.3% DUE 04-27-2025                                        | **   | 1,522,879                  |
| CITIGROUP INC 3.4% DUE 05-01-2026                                        | **   | 430,776                    |
| CITIGROUP INC 3.4% DUE 05-01-2026                                        | **   | 10,506,724                 |
| CITIGROUP INC 3.5% DUE 05-15-2023                                        | **   | 5,953,576                  |
| CITIGROUP INC 3.7% DUE 01-12-2026                                        | **   | 7,007,769                  |
| CITIGROUP INC 3.887% 01-10-2028                                          | **   | 431,085                    |
| CITIGROUP INC 4.044% 06-01-2024                                          | **   | 1,375,303                  |

| Security Name, Maturity Date, and Rate          | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------|------|-------------------------------|
| CITIGROUP INC 4.3% DUE 11-20-2026               | **   | 511,807                       |
| CITIGROUP INC 4.4% DUE 06-10-2025               | **   | 744,657                       |
| CITIGROUP INC 4.4% DUE 06-10-2025               | **   | 2,011,119                     |
| CITIGROUP INC 4.45% DUE 09-29-2027              | **   | 991,603                       |
| CITIGROUP INC 4.45% DUE 09-29-2027              | **   | 6,577,635                     |
| CITIGROUP INC 4.5% DUE 01-14-2022               | **   | 534,729                       |
| CITIGROUP INC 4.6% DUE 03-09-2026               | **   | 891,932                       |
| CITIGROUP INC 4.65% DUE 07-23-2048              | **   | 625,415                       |
| CITIGROUP INC 4.65% DUE 07-30-2045              | **   | 424,994                       |
| CITIGROUP INC 5.5% DUE 09-13-2025               | **   | 2,001,108                     |
| CITIGROUP INC COM NEW COM NEW                   | **   | 52,351,997                    |
| CITIGROUP INC FIXED 3.98% 03-20-2030            | **   | 164,222                       |
| CITIGROUP INC FIXED 3.98% 03-20-2030            | **   | 974,381                       |
| CITIGROUP INC FLTG RT 2.876% DUE 07-24-2023     | **   | 508,460                       |
| CITIGROUP INC FLTG RT 2.876% DUE 07-24-2023     | **   | 3,732,097                     |
| CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028     | **   | 7,271,092                     |
| CITIGROUP INC FLTG RT 4.075% DUE 04-23-2029     | **   | 14,252,714                    |
| CITIGROUP INC NEW 2.976% DUE 11-05-2030         | **   | 3,991,134                     |
| CITIGROUP INC NEW FLTG RT 2.312% DUE 11-04-2022 | **   | 6,455,033                     |
| CITIGROUP INC VAR RT 04-24-2025                 | **   | 150,917                       |
| CITIGROUP INC VAR RT 04-24-2025                 | **   | 6,968,190                     |
| CITIGROUP MTG LN FLTG RT 2.767% DUE 11-25-2034  | **   | 535,198                       |
| CITIZENS & NORTHN CORP COM                      | **   | 48,986                        |
| CITIZENS BK MEDIUM 2.65% DUE 05-26-2022         | **   | 253,112                       |
| CITIZENS BK MEDIUM 3.25% DUE 02-14-2022         | **   | 7,194,133                     |
| CITIZENS BK MEDIUM 3.7% DUE 03-29-2023          | **   | 3,733,431                     |
| CITIZENS FINL 2.85% DUE 07-27-2026              | **   | 407,638                       |
| CITIZENS FINL GROUP INC COM                     | **   | 16,040,950                    |
| CITIZENS HLDG CO MISS COM US1747151025 ISIN     | **   | 13,456                        |
| CITY CEMENT CO SAR10                            | **   | 116,090                       |
| CITY OFFICE REIT INC COM                        | **   | 38,843                        |
| CIVEO CORP CDA COM                              | **   | 29,364                        |
| CIVISTA BANCSHARES INC COM NO PAR COM NOPAR     | **   | 63,168                        |
| CJ ENM CO LTD                                   | **   | 126,293                       |
| CK ASSET HOLDINGS LTD                           | **   | 3,172,807                     |
| CK HUTCHISON HLDGS HKD1                         | **   | 238,392                       |
| CK HUTCHISON INTL 2.875% DUE 04-05-2022         | **   | 1,010,720                     |
| CK HUTCHISON INTL FIXED 2.25% DUE 09-29-2020    | **   | 232,893                       |
| CK INFRASTRUCTURE HKD1                          | **   | 64,048                        |
| CLARIVATE ANALYTICS PLC COM NPV                 | **   | 347,340                       |
| CLEAN ENERGY FUELS CORP COM                     | **   | 85,424                        |
| CLEAN HBRS INC COM                              | **   | 5,442,124                     |
| CLEARFIELD INC COM                              | **   | 15,334                        |
| CLEARWATER PAPER CORP COM STK                   | **   | 62,307                        |
| CLEV ELEC ILLUM CO 4.55% DUE 11-15-2030         | **   | 207,832                       |
| CLEVELAND CLIFFS USD0.125                       | **   | 307,910                       |
| CLINUVEL COM STK                                | **   | 29,998                        |

| Security Name, Maturity Date, and Rate                            | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------|------|-------------------------------|
| CLIO COSMETICS CO KRW500                                          | **   | 39,636                        |
| CLOETTA AB SER'B'NPV                                              | **   | 810,832                       |
| CLP HOLDINGS LTD NPV                                              | **   | 204,965                       |
| CLSA (YANTAI JEREH OILFIELD-A) P-NOTE 25/07/2024                  | **   | 475,498                       |
| CMD SWP BNPAFRPP 02-14-2020 SWU0DF141                             | **   | 145,454                       |
| CMD SWP BNPAFRPPXXX 02-14-2020 SWU0DFL80                          | **   | 161,064                       |
| CMD SWP BNPAFRPPXXX 02-14-2020 SWU0SH638                          | **   | 103,107                       |
| CMD SWP CHASUS33 02-14-2020 SWU0DF414                             | **   | 80,221                        |
| CMD SWP CHASUS33 02-14-2020 SWU0DF711                             | **   | 63,411                        |
| CMD SWP CHASUS33 02-14-2020 SWU0DF810                             | **   | 41,327                        |
| CMD SWP CHASUS33 02-14-2020 SWU0DFL64                             | **   | 67,480                        |
| CMD SWP CIBCUS33 02-14-2020 SWU0DF281                             | **   | 10,738                        |
| CMD SWP CITIUS33 02-14-2020 SWU0DF158                             | **   | 139,349                       |
| CMD SWP CITIUS33 02-14-2020 SWU0DF182                             | **   | 41                            |
| CMD SWP GSILGB2X 02-14-2020 SWU0DF760                             | **   | 133,071                       |
| CMD SWP GSILGB2X 02-14-2020 SWU0DFL56                             | **   | 87,377                        |
| CMD SWP MACQAU2S 02-14-2020 SWU0DF406                             | **   | 43,498                        |
| CMD SWP MACQAU2S 02-14-2020 SWU0DF463                             | **   | 172,018                       |
| CMD SWP MACQAU2S 02-14-2020 SWU0DF604                             | **   | 30,736                        |
| CMD SWP MLILGB3L 02-14-2020 SWU0DF471                             | **   | 64,610                        |
| CMD SWP SOGEFRPPHCM 02-14-2020 SWU0DF372                          | **   | 1,255                         |
| CME GROUP INC COM STK                                             | **   | 21,894,136                    |
| CME_BASIS CSFBUS33 03/02/2020 USD P 1MLIBOR / R 3MLIBOR SWU0Y9969 | **   | 3,607                         |
| CME_BASIS CSFBUS33 03/18/2022 USD P 1MLIBOR / R 3MLIBOR SWU0SF236 | **   | 3,222                         |
| CME_BASIS CSFBUS33 04/12/2023 USD P 1MLIBOR / R 3MLIBOR SWU0SF376 | **   | 1,019                         |
| CME_BASIS CSFBUS33 04/26/2022 USD P 1MLIBOR / R 3MLIBOR SWU0Y480  | **   | 3,010                         |
| CME_BASIS CSFBUS33 04/27/2023 USD P 1MLIBOR / R 3MLIBOR SWU0Y548  | **   | 1,441                         |
| CME_BASIS CSFBUS33 05/23/2029 USD P 1MLIBOR / R 3MLIBOR SWU087087 | **   | 343                           |
| CME_BASIS CSFBUS33 06/12/2022 USD P 1MLIBOR / R 3MLIBOR SWU0AR023 | **   | 1,342                         |
| CME_BASIS CSFBUS33 06/12/2022 USD P 1MLIBOR / R 3MLIBOR SWU0JSFF7 | **   | 1,470                         |
| CME_BASIS CSFBUS33 06/19/2022 USD P 1MLIBOR / R 3MLIBOR SWU0B8909 | **   | 4,552                         |
| CME_BASIS CSFBUS33 09/06/2024 USD P 1MLIBOR / R 3MLIBOR SWU0FA223 | **   | 219                           |
| CME_IRS CME_CSFBUS MXN P 28D TIIE/R 7.74% 22/02/2027 SWU00L506    | **   | 75,224                        |
| CME_IRS CME_CSFBUS NZD P 3M NFIX3/R 2.5% 14/02/2020 SWU00OCY8     | **   | 6,922                         |
| CME_IRS CME_CSFBUS PLN P 6M WIBOR/R 2.5% 19/09/2023 SWU00OR14     | **   | 14,588                        |
| CME_IRS CME_CSFBUS PLN P 6M WIBOR/R 3.0% 19/09/2028 SWU00OSS4     | **   | 2,454                         |
| CME_IRS CME_CSFBUS USD P 1.75%/R 3M LIBOR 06/20/2020 SWU00NBH8    | **   | 10,923                        |
| CME_IRS CME_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1    | **   | 713                           |
| CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.25% 12/16/2022 SWU00D991    | **   | 17,962                        |
| CME_IRS CME_CSFBUS ZAR P 3M JIBAR/R 7.75% 15/03/2022 SWU00JTL9    | **   | 72,666                        |
| CME_IRS CSFBUS33 01/06/2030 USD P 1.625% / R 3MLIBOR SWU00VKI8    | **   | 110,015                       |
| CME_IRS CSFBUS33 03/20/2050 USD P 2% / R 3MLIBOR SWU00XLU6        | **   | 5,036                         |
| CME_IRS CSFBUS33 09/17/2024 USD P 1.36% / R 3MLIBOR SWU00WQS8     | **   | 18,201                        |
| CME_IRS CSFBUS33 12/18/2021 USD P 1.5% / R 3MLIBOR SWU00VVP0      | **   | 14,331                        |
| CME_IRS CSFBUS33 12/18/2024 USD P 1.5% / R 3MLIBOR SWU00VVS4      | **   | 21,497                        |
| CME_IRS CSFBUS33 12/18/2029 USD P 1.5% / R 3MLIBOR SWU00VVV7      | **   | 116,034                       |
| CME_IRS CSFBUS33 12/19/2021 USD P 1.54% / R 3MLIBOR SWU00VIS9     | **   | 29,543                        |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| CME_IRS CSFBUS33 19/06/2029 CAD P 3MCDOR / R 2.5% SWU00S6N0                     | **   | 70,506                        |
| CME_IRS CSFBUS33 21/03/2028 NZD P 3MBBR / R 3.25% SWU00MYL6                     | **   | 91,475                        |
| CME_OIS CSFBUS33 02/01/2025 BRL P 1DBZDIO / R 6.745% SWU00VEG9                  | **   | 36,522                        |
| CME_OIS CSFBUS33 04/01/2027 BRL P 6.28% / R 1DBZDIO SWU00X708                   | **   | 9,662                         |
| CMIC HOLDINGS CO LTD                                                            | **   | 334,377                       |
| CMNTY HLTH SYS INC NEW COM                                                      | **   | 17,519                        |
| CMO ADJBL RATE MTG TR DUE 09-25-2035 BEO                                        | **   | 532,132                       |
| CMO ALTERNATIVE LN TR 2006-OA9 MTG CL 2A-1A 0 DUE 07-25-2036 REG                | **   | 110,531                       |
| CMO AMERN HOME MTG INVT TR 2005-2 MTG BKD NT CL IV-A-1 VAR 09-25-45             | **   | 66,643                        |
| CMO BANK OF AMER MERRILL LYNCH COML MTG TR 2 3.366% DUE 02-15-2050 BEO          | **   | 3,130,252                     |
| CMO BANK SER 2017-BNK9 CL A-2 2.766% 11-15-2054 REG                             | **   | 9,017,871                     |
| CMO BANK SR 2017-BNK6 A-SB 3.289% 07-15-2060                                    | **   | 2,029,680                     |
| CMO BBCMS MTG TR 2018-C2 MTG PASS THRU CTF CL A-3 4.052% DUE 12-15-2051 REG     | **   | 7,641,087                     |
| CMO BEAR STEARNS ALT-A TR 2006-8 MTG PASSTHRU CTF CL III-A-1 01-25-2037 REG     | **   | 138,732                       |
| CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG              | **   | 765,038                       |
| CMO BEAR STEARNS ARM TR 2000-2 MTG PASS THRU CTF CL A-1 VAR RATE 11-25-2030 BEO | **   | 17,376                        |
| CMO BEAR STEARNS ARM TR 2002-11 CL I-A-1 DUE 02-25-2033/04-25-2006 BEO          | **   | 2,077                         |
| CMO BEAR STEARNS ARM TR 2004-10 MTG DUE 01-25-2035                              | **   | 46,975                        |
| CMO BEAR STEARNS ARM TR DUE 02-25-2034 REG                                      | **   | 175,863                       |
| CMO BEAR STEARNS STRUCTURED PRODS INC TR200 DUE 12-25-2046 REG                  | **   | 1,894,638                     |
| CMO BEAR STEARNS STRUCTURED PRODS INC TR200 MTG PASSTHRU CTF CL I-A-1 VAR DUE   | **   | 48,190                        |
| CMO BENCHMARK 2018-B4 MTG TRSE 2018-B4 CL A3 3.886% DUE 07-15-2051              | **   | 6,370,115                     |
| CMO CFCRE 2016-C4 MTG TR MTG PASS THRU CTF CL A-2 2.707% DUE 05-10-2058 REG     | **   | 702,107                       |
| CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4.366 03-25-37 REG        | **   | 36,212                        |
| CMO CITIGROUP COML MTG TR 2016-C3 COML MTG CTF CL A-3 2.86% 11-15-2049          | **   | 7,174,965                     |
| CMO CITIGROUP COML MTG TR 2016-P5 COML MTG PASSTHRU CTF CL A-2 2.4% 10-10-2049  | **   | 2,436,348                     |
| CMO CITIGROUP COML MTG TR 2016-P6 CL AAB 3.512% DUE 12-10-2049                  | **   | 1,575,169                     |
| CMO CITIGROUP COML MTG TR 2017-B1 COML MTG CTF CL A-AB 3.243% 08-15-2050        | **   | 2,076,087                     |
| CMO CITIGROUP COML MTG TR SR 2012-GC8 CL AAB 2.608% DUE 09-10-2045              | **   | 4,998,621                     |
| CMO CITIGROUP COMMERCIAL MORTGAGE TRUST SR 17-C4 CL A2 3.19% 10-12-2050         | **   | 5,832,283                     |
| CMO CITIGROUP MTG LN TR SER 2005-6 CL A1FLT RT DUE 09-25-2035 BEO               | **   | 12,031                        |
| CMO CITIGRP COMMERCIAL MTG CITIGROUP COML MTG TR 3.127 DUE 04-15-2049 REG       | **   | 11,267,585                    |
| CMO COML MTG PASSTHRU CTF CL A-2 2.223% DUE 10-10-2048 REG                      | **   | 699,196                       |
| CMO COMM 2012-CCRE1 MTG TR CTF CL A-3 3.391% DUE 05-15-2045 REG                 | **   | 7,748,192                     |
| CMO COMM 2012-CCRE2 MTG TR COML MTG CTF CL A-4 3.147 DUE 08-15-2045             | **   | 4,285,066                     |
| CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL A-4 4.046 DUE 10-10-2046 REG   | **   | 14,352,899                    |
| CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG    | **   | 270,787                       |
| CMO COMM 2013-CCRE8 MTG TR COML MTG PASSTHRU CTF CL A-4 3.334 6-10-2046         | **   | 510,380                       |
| CMO COMM 2014-CCRE14 MTG TR MTG PASS THRU CTF CL A-3 3.955 DUE 02-10-2047 REG   | **   | 5,796,873                     |
| CMO COMM 2014-CCRE18 MTG TR SER 2014-CR18 CL A-SB 3.452 DUE 7-15-47             | **   | 3,534,559                     |
| CMO COMM 2014-UBS6 MTG TR MTG PASS THRU CTF CL A-4 3.378% DUE 12-10-2047 REG    | **   | 8,650,649                     |
| CMO COMM 2015-LC19 MTG TR SER 15-LC19 CLA4 3.183% DUE 02-10-2048 REG            | **   | 1,531,388                     |
| CMO COMM 2015-LC23 MTG TR CL A-SB 3.598% DUE 10-10-2053 REG                     | **   | 16,194,687                    |
| CMO COMM 2019-GC44 MTG TR SER 19-GC44 CLS A3 2.688% DUE 08-15-2057 REG          | **   | 5,529,951                     |
| CMO COMM MORTGAGE TR SER 2013-LC6 CL ASB2.478 01-10-2046                        | **   | 1,829,616                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| CMO COMM MORTGAGE TRUST SER 2015-DC1 CL A2 2.87% 02-10-2048                      | **   | 765,570                       |
| CMO COMM MTG TR SER 2014-CR15 CL A-2 2.928 02-10-2047                            | **   | 1,239,144                     |
| CMO COMM MTG TR SER-2014-UBS2 CL-A4 3.691% 03-10-2047 BEO                        | **   | 4,044,871                     |
| CMO COMM SER 2013-CR13CL A-SB 3.706 DUE 10-10-46                                 | **   | 421,534                       |
| CMO CSAIL 2015-C4 COML MTG TRUST SR 2015-C4 CL-ASB 3.6167% DUE 11-11-2048        | **   | 2,597,977                     |
| CMO CSAIL 2016-C5 COML MTG TR PTHRU CTF CL A-2 2.8793 DUE 11-15-48 REG           | **   | 327,419                       |
| CMO CSAIL 2016-C5 COML MTG TR CL A-SB 3.5325% DUE 11-15-2048 REG                 | **   | 10,391,931                    |
| CMO CSAIL 2018-CX12 SER 2018-CX12 CLS A1 3.2197% 08-15-2051 REG                  | **   | 7,779,399                     |
| CMO CSAIL 2018-CX12 COML MTG TR SER 2018CLS CX12 VAR 08-15-2051                  | **   | 7,399,073                     |
| CMO CSAIL COML MTG TR SER 2016-C7 CL A3 2.6082% 11-15-2049                       | **   | 1,910,521                     |
| CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048                                      | **   | 15,116,820                    |
| CMO CWMBBS INC SER 2005-11 CL 3-A-1 FLT RT DUE 04-25-2035 REG                    | **   | 658,488                       |
| CMO CWMBBS INC SER 2005-11 CL 3-A-3 FLT RT DUE 04-25-2035 REG                    | **   | 78,227                        |
| CMO DBJPM 2016-C1 MTG TR CL A-SB 3.038% DUE 05-10-2049 REG                       | **   | 3,487,808                     |
| CMO FNMA SER 2019 M6 CL A2 3.45% FIXED DUE 01-25-2029 REG                        | **   | 2,242,969                     |
| CMO FNMA SER 2019-M7 CL A1 2.875% FIXED 02-25-2029                               | **   | 16,032,684                    |
| CMO GS MTG SECS CORP 2003-2F CL IIIA-1 6% DUE 03-25-2032 BEO                     | **   | 2,364                         |
| CMO GS MTG SECS TR 2010-C2 3.849 DUE 12-10-2043 BEO                              | **   | 2,676                         |
| CMO GS MTG SECS TR 2013-GCJ12 CL AAB VARRT DUE 06-10-2046 BEO                    | **   | 5,516,003                     |
| CMO GS MTG SECS TR 2015-GS1 CL A-AB 3.553% DUE 11-10-2048 REG                    | **   | 12,988,021                    |
| CMO GS MTG SECS TR 2017-GS7 COML MTG PASSTHRU CTF CL A-4 0 DUE 08-10-2050 REG    | **   | 8,624,921                     |
| CMO GS MTG SECS TR SER 2016-GS3 CL AAB 2.777% 10-10-2049                         | **   | 3,216,204                     |
| CMO HARBORVIEW MTG LN TR 2003-1 CL A FLTGT RT 05-19-2033                         | **   | 7,623                         |
| CMO HARBORVIEW MTG LN TR 2005-4 MTG PASSTHRU CTF CL 4-A DUE 07-19-2035 REG       | **   | 123,892                       |
| CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG                     | **   | 167,846                       |
| CMO J P MORGAN CHASE 2013-C PASSTHRU CTF CL C 12-15-2047 REG                     | **   | 2,491,299                     |
| CMO J P MORGAN CHASE COML MTG SECS TR 2012-C8 CL A-SB 2.3791 10-15-2045          | **   | 1,873,415                     |
| CMO J P MORGAN CHASE COML MTG SECS TR 2013-C CL B FLTGT RT 12-15-2047 REG        | **   | 5,048,885                     |
| CMO J P MORGAN MTG TR 2004-A3 CL 1-A-1 DUE 07-25-2034 REG                        | **   | 190,915                       |
| CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG       | **   | 171,999                       |
| CMO JPMDB COML MTG SECS SER 17-C5 CL A4 3.4141% DUE 03-15-2050 REG               | **   | 9,460,056                     |
| CMO JPMBB COML MTG SECS TR 2013-C12 COML CTF CL A-5 3.6637 DUE 07-15-2045 REG    | **   | 5,579,247                     |
| CMO JPMBB COML MTG SECS TR 2013-C15 COM MTG PASSTH CTF CL B 4.9267 11-15-2045    | **   | 2,559,554                     |
| CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REG | **   | 325,364                       |
| CMO JPMBB COML MTG SECS TR 2015-C28 COML CTF A-2 2.7733 DUE 10-15-2048 REG       | **   | 2,875,229                     |
| CMO JPMBB COML MTG SECS TR 2015-C30 COMLMTG PASSTHRU CTF CL B DUE 07-15-2048 REG | **   | 3,256,359                     |
| CMO JPMBB COML MTG SER 15-C32 CL A4 3.3293% DUE 11-15-2048 REG                   | **   | 5,204,953                     |
| CMO JPMCC COML MTG SECS 2015-JP1 CL A4 3.6498% 01-15-2049                        | **   | 4,471,031                     |
| CMO JPMCC COML MTG SECS TR 2017 CL A-3 3.3422% DUE 03-15-2050 REG                | **   | 4,121,242                     |
| CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-3 3.3785% 09-15-2050                    | **   | 1,348,061                     |
| CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-3 3.3785% 09-15-2050                    | **   | 4,935,979                     |
| CMO JPMDB COML MTG SECS TR 2017-C7 CL A-3 10-15-2050                             | **   | 9,703,147                     |
| CMO MASTR ADJ RATE MTGS TR 2003-6 MTG PASSTHRU CTF CL 3-A-1 DUE 12-25-2033 REG   | **   | 245,426                       |
| CMO MELLON RESDNTL FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30       | **   | 216,109                       |
| CMO MERRILL LYNCH MTG INVS INC 2004-A CLA-1 FLTGT DUE 04-25-2029 REG             | **   | 5,960                         |
| CMO MERRILL LYNCH MTG INVS INC SER 2003-C CL A1 6-25-28                          | **   | 133,873                       |
| CMO MERRILL LYNCH MTG INVS INC SER 2005-A5 CL A3 DUE 06-25-2035 REG              | **   | 3,601,966                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| CMO MORGAN STANLEY BAML TRUST SER 2013-C13 CL A-4 FLTG RT 11-15-2046             | **   | 5,781,428                     |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCHTR DUE 05-15-2046 REG                    | **   | 320,057                       |
| CMO MORGAN STANLEY BK AMER MERRILL SER 2015-C26 CL ASB 3.323% 11-15-2048         | **   | 10,314,499                    |
| CMO MORGAN STANLEY BK AMER MERRILL LYN TR COML MTG CTF CL A-SB 3.654 04-15-47    | **   | 2,725,061                     |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR COML MTG P DUE 07-15-2046 REG        | **   | 2,269,612                     |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR SER 2013-C10 CL A5 VAR 07-15-2046    | **   | 6,860,152                     |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCHTR SER 2013-C8 CL ASB 2.699 12-15-2048   | **   | 3,768,031                     |
| CMO MORGAN STANLEY BK AMER MERRILL TR 2017-C33 CL A-3 3.295% 05-15-2050          | **   | 8,085,641                     |
| CMO MORGAN STANLEY CAP I TR 2018-H3 CL A-SB 4.12% 07-15-2051                     | **   | 4,994,366                     |
| CMO MORGAN STANLEY CAP I TR SER-2018-H3 CL-A3 3.919% 07-15-2051 REG              | **   | 7,461,391                     |
| CMO MORGAN STANLEY CAP I TR SR 19-L3 CL A2 2.529% 11-15-2024                     | **   | 8,333,514                     |
| CMO MORGAN STANLEY CAPITAL I TRUST SR 2019-H6 CL A2 3.228% 06-15-2052            | **   | 8,904,731                     |
| CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 01-25-2035 REG                         | **   | 79,406                        |
| CMO MORTGAGEIT TR 2005-2 MTG BKD NT CL 1-A-1 ADJ RATE DUE 05-25-2035 REG         | **   | 645,198                       |
| CMO PFP III FLTG RT SER 2019-5 CL A 04-14-2036 BEO                               | **   | 1,799,832                     |
| CMO PRIME MTG TR 2005-2 MTG PASSTHRU CTFI-A-1 4.75% DUE 07-25-2020 REG           | **   | 1,178                         |
| CMO RALI SER 2006-QO7 TR MTG AST BKD PASSTHRU CTF CL III-A-2 DUE 9-25-46 REG     | **   | 72,267                        |
| CMO RBSGC MTG LN TR 2007-B MTG PASSTHRU CTF CL 1A4 DUE 01-25-2037 REG            | **   | 394,250                       |
| CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6.5 03-25-2032 REG        | **   | 1,537                         |
| CMO SEQUOIA MTG TR 2004-1 2004-3 MTG PASSTHRU CTF CL A-1 VAR RT 04-20-34 REG     | **   | 5,917                         |
| CMO SEQUOIA MTG TR 2004-1 2005-2 MTG PASSTHRU CTF A-2 DUE 03-20-2035 REG         | **   | 198,463                       |
| CMO SER 12-CR4 CL A3 2.853% DUE 10-15-2045 REG                                   | **   | 4,024,816                     |
| CMO SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20B CL 1 DUE 02-01-2025 REG  | **   | 354,815                       |
| CMO STRUCTU ASST MTG INVTS II INC 2004-AR1 FLT MTG PASS CTF CL IA1 3-19-34       | **   | 102,777                       |
| CMO STRUCTURED ASSET MTG INVTS II INC 2003-AR4 CL A-1 DUE 01-19-2034 REG         | **   | 482,920                       |
| CMO STRUCTURED ASSET SECS CORP 2004-4 MTG PASSTHRU CTF 2-A1 DUE 04-25-2034 REG   | **   | 286,975                       |
| CMO STRUCTURED ASSET SECS CORP 2004-4 MTG PASSTHRU CTF 3-A2 DUE 04-25-2034 REG   | **   | 9,085                         |
| CMO STRUCTURED AST MTG INVTS II INC DUE 05-19-2035 REG                           | **   | 4,719,835                     |
| CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG                           | **   | 919,361                       |
| CMO STRUCTURED AST MTG INVTS II TR 2006-AR5 CL 2-A-1 DUE 06-25-2036 REG          | **   | 1,362,399                     |
| CMO STRUCTURED AST SECS CORP 2004-1 MTG PASSTHRU CTF CL 4-A1 DUE 02-25-2034 REG  | **   | 6,056                         |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS 2003-31A CL 2-A7 10-25-2033 REG       | **   | 1,213,333                     |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS DUE 06-25-2033 REG                    | **   | 105,484                       |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS SER 2003-34A CL 3-A3 4.7 11-25-33 REG | **   | 350,963                       |
| CMO STRUCTURED AST SECS CORP SER 2003-22A CL 3-A 4.42 DUE 6-25-2033 REG          | **   | 84,664                        |
| CMO UBS COML MTG TR 2012-C1 COML MTG PASSTHRU CTF CL A-3 3.4 05-10-2045          | **   | 9,807,318                     |
| CMO UBS COML MTG TR SER 2017-C3 CL ASB 3.215% 08-15-2050                         | **   | 5,172,558                     |
| CMO UBS-BARCLAYS COML MTG TR 2012-C2 CTFCL A-4 3.525% DUE 05-10-2063 REG         | **   | 234,201                       |
| CMO UBS-BARCLAYS COML MTG TR 2012-C2 CTFCL A-4 3.525% DUE 05-10-2063 REG         | **   | 4,413,071                     |
| CMO UBS-BARCLAYS COML MTG TR SER 2012-C4CL A3 2.532 12-10-2045                   | **   | 2,395,176                     |
| CMO UBS-BARCLAYS COML MTG TR SER 2012-C4CL A-AB 2.4589 12-10-2045                | **   | 1,819,836                     |
| CMO WAMU MTG PASS THRU CTFS SER 2006 AR13 CL 2A FLTG RATE DUE 10-25-2046 REG     | **   | 282,895                       |
| CMO WAMU MTG PASS-THROUGH CTFS 2005-AR2 CL 2A-1A VAR DUE 01-25-2045 REG          | **   | 1,449,058                     |
| CMO WAMU MTG PASS-THROUGH CTFS 2005-AR2 CL 2A-1B VAR RATE 01-25-2045 REG         | **   | 35,475                        |
| CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG             | **   | 102,465                       |
| CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 | **   | 1,367,753                     |
| CMO WELLS FARGO COML MTG SER 15-NXS3 CL ASB 3.371% 09-15-2057                    | **   | 2,915,095                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| CMO WELLS FARGO COML MTG SER 2017-C39 CL ASB 3.212% 09-15-2050                 | **   | 2,595,200                     |
| CMO WELLS FARGO COML MTG TR 2016-C37 COML MTG CL A-3 3.704 12-15-2049          | **   | 3,865,979                     |
| CMO WELLS FARGO COML MTG TR 2016-LC24 CL A-2 2.501% DUE 10-15-2049 REG         | **   | 891,302                       |
| CMO WELLS FARGO COML MTG TR 2016-NXS6 CTF CL A-2 2.399% DUE 11-15-2049 REG     | **   | 2,204,072                     |
| CMO WELLS FARGO COML MTG TR 2018-C47 SER2018-C47 CLS A1 3.409% 09-15-2061      | **   | 873,762                       |
| CMO WELLS FARGO COML MTG TR SER 2015-C29 CTF CL A-2 2.552% DUE 06-15-2048      | **   | 2,126,756                     |
| CMO WELLS FARGO COML MTG TRUST SR 2017-C38 CL A-2 3.043% DUE 07-15-2050        | **   | 3,570,717                     |
| CMO WELLS FARGO COML SER 2015-LC22 CL ASB 3.571% 09-15-2058 REG                | **   | 5,381,462                     |
| CMO WFRBS COML MTG TR 2012-C6 COML MTG PASSTHRU CTF CL B 4.697 DUE 04-15-45    | **   | 781,802                       |
| CMO WFRBS COML MTG TR 2013-C14 MTG PASS THRU CTF CL B DUE 06-15-2046 REG       | **   | 2,296,315                     |
| CMO WFRBS COML MTG TR 2013-C18 CL A-5 4.162 DUE 12-15-2046 BEO                 | **   | 2,563,207                     |
| CMO WFRBS COML MTG TR 2013-UBS1 MTG PASSTHRU CTF CL A-4 FLTG RT DUE 03-15-2046 | **   | 6,483,923                     |
| CMO WFRBS COML MTG TR 2014-C19 COML MTG PASSTHRU CTF CL B 4.723 DUE 03-15-2047 | **   | 319,864                       |
| CMO WFRBS COML MTG TR 2014-C23 COML MTG PASSTHRU CTF CL B DUE 10-14-2057 REG   | **   | 5,474,137                     |
| CMO WFRBS COML MTG TR SER 2014-LC14 CL A-5 FLTG RT 03-15-2047                  | **   | 2,580,855                     |
| CMO WFRBS COML MTG TR SER 2012-C8 CL A-3 3.001% 08-15-2045                     | **   | 1,878,967                     |
| CMOMORGAN STANLEY BK AMER MERRILL SER 2016-C31 CL A-SB 2.952% 12-15-2025       | **   | 3,576,205                     |
| CMS ENERGY CORP 3.45% 08-15-2027                                               | **   | 125,586                       |
| CN LT & PWR CO 3.2% DUE 03-15-2027                                             | **   | 4,754,187                     |
| CNA FINL CORP 3.95% DUE 05-15-2024                                             | **   | 133,597                       |
| CNA FINL CORP 4.5% DUE 03-01-2026                                              | **   | 90,448                        |
| CNB FINL CORP PA COM                                                           | **   | 86,537                        |
| CNH EQUIP SER 17-C CL A3 2.3% 02-15-2023                                       | **   | 8,416,176                     |
| CNH EQUIP TR 1.63% DUE 08-15-2021                                              | **   | 94,041                        |
| CNH EQUIP TR 2.07% DUE 05-16-2022                                              | **   | 987,256                       |
| CNH EQUIP TR FIXED 1.86% DUE 09-15-2022                                        | **   | 5,292,055                     |
| CNH EQUIP TR SR 17-B CL A4 2.17% 04-17-2023                                    | **   | 1,452,463                     |
| CNH INDL CAP LLC 4.375% 11-06-2020                                             | **   | 203,250                       |
| CNH INDUSTRIAL NV COM STK                                                      | **   | 14,329,975                    |
| CNO FINL GROUP INC COM                                                         | **   | 2,432,611                     |
| CNOOC FIN 2013 LTD 3% DUE 05-09-2023                                           | **   | 254,102                       |
| CNOOC FIN 2015 2.625% DUE 05-05-2020                                           | **   | 450,477                       |
| CNOOC FIN 2015 U S 3.5% DUE 05-05-2025                                         | **   | 2,099,608                     |
| CNOOC FIN 2015 U S 4.375% DUE 05-02-2028                                       | **   | 2,018,736                     |
| CNOOC LTD HKD0.02                                                              | **   | 871,562                       |
| CNOOC NEXEN FIN 2014 ULC 4.25 DUE 04-30-2024                                   | **   | 320,536                       |
| CNOOC NEXEN FIN 2014 ULC 4.25 DUE 04-30-2024                                   | **   | 1,089,822                     |
| CNP ASSURANCES EUR1.00                                                         | **   | 649,798                       |
| CNSMR PORTFOLIO SVCS DEL                                                       | **   | 8,290                         |
| CNX RESOURCES CORPORATION COM                                                  | **   | 314,095                       |
| COAL INDIA LTD                                                                 | **   | 511,786                       |
| COCA-COLA CONSOLIDATED INC COM                                                 | **   | 564,407                       |
| COCA-COLA HBC AG ORD (CDI)                                                     | **   | 908,723                       |
| CODAN LTD NPV                                                                  | **   | 1,056,822                     |
| CODORUS VY BANCORP INC COM                                                     | **   | 37,953                        |
| COEUR MNG INC COM NEW COM NEW                                                  | **   | 129,611                       |
| COFACE EUR2.00                                                                 | **   | 1,060,294                     |

| Security Name, Maturity Date, and Rate               | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------|------|-------------------------------|
| COGECO INC SUB-VTG SHS NPV                           | **   | 271,312                       |
| COGENT COMMUNICATIONS HLDGS INC                      | **   | 2,939,996                     |
| COGNEX CORP COM                                      | **   | 1,038,141                     |
| COGNIZANT TECH SOLUTIONS CORP CL A                   | **   | 3,983,793                     |
| COHEN & STEERS INC COM                               | **   | 126,022                       |
| COHERENT INC COM                                     | **   | 561,930                       |
| COHERUS BIOSCIENCES INC COM                          | **   | 230,464                       |
| COHU INC COM                                         | **   | 176,151                       |
| COLFAX CORP COM US .01                               | **   | 652,439                       |
| COLGATE-PALM (IND) INR1.00                           | **   | 98,233                        |
| COLGATE-PALMOLIVE CO COM                             | **   | 1,928,415                     |
| COLLINS FOOD LTD                                     | **   | 83,302                        |
| COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP'B         | **   | 176,134                       |
| COLTV SHORT TERM INVT FD                             | **   | 48,474,681                    |
| COLUMBIA BKG SYS INC COM                             | **   | 447,047                       |
| COLUMBIA PIPELN 3.3% DUE 06-01-2020                  | **   | 2,468,373                     |
| COLUMBIA PPTY TR INC COM NEW STK                     | **   | 232,310                       |
| COLUMBIA SPORTSWEAR CO COM                           | **   | 739,001                       |
| COLUMBUS MCKINNON CORP N Y COM                       | **   | 1,044,062                     |
| COM ALCOA CORPORATION COM USD0.01                    | **   | 988,664                       |
| COM7 PCL THB0.25(ALIEN MKT)                          | **   | 544,443                       |
| COM7 PCL THB0.25(NVDR)                               | **   | 67,340                        |
| COMCAST CORP 3.7% 04-15-2024                         | **   | 10,665,940                    |
| COMCAST CORP NEW 1.625% DUE 01-15-2022               | **   | 2,274,336                     |
| COMCAST CORP NEW 3.15% DUE 02-15-2028                | **   | 15,725,733                    |
| COMCAST CORP NEW 3.15% DUE 03-01-2026                | **   | 97,501                        |
| COMCAST CORP NEW 3.25% 11-01-2039                    | **   | 457,141                       |
| COMCAST CORP NEW 3.375 DUE 02-15-2025                | **   | 105,525                       |
| COMCAST CORP NEW 3.375% DUE 08-15-2025               | **   | 992,434                       |
| COMCAST CORP NEW 3.45% DUE 10-01-2021                | **   | 3,705,757                     |
| COMCAST CORP NEW 3.55% DUE 05-01-2028                | **   | 537,064                       |
| COMCAST CORP NEW 3.95% 10-15-2025                    | **   | 94,953                        |
| COMCAST CORP NEW 3.95% 10-15-2025                    | **   | 5,091,440                     |
| COMCAST CORP NEW 4.15% DUE 10-15-2028                | **   | 563,172                       |
| COMCAST CORP NEW 4.15% DUE 10-15-2028                | **   | 698,333                       |
| COMCAST CORP NEW 4.2% DUE 08-15-2034                 | **   | 171,193                       |
| COMCAST CORP NEW 4.25% DUE 01-15-2033                | **   | 115,908                       |
| COMCAST CORP NEW 4.6% 10-15-2038                     | **   | 381,525                       |
| COMCAST CORP NEW 4.95% DUE 10-15-2058                | **   | 371,418                       |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049         | **   | 619,897                       |
| COMCAST CORP NEW-CL A                                | **   | 47,463,991                    |
| COMERICA INC 3.7% DUE 07-31-2023                     | **   | 262,815                       |
| COMERICA INC 3.7% DUE 07-31-2023                     | **   | 1,471,765                     |
| COMFORT SYS USA INC COM                              | **   | 446,207                       |
| COMFORTDELGRO CORP LTD                               | **   | 335,234                       |
| COML METALS CO COM                                   | **   | 435,178                       |
| COMM MTG TRUST SER 2015-CR24 CL A-4 3.432% 8-10-2048 | **   | 7,849,618                     |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| COMM 2012-LC4 MTG TR CTF CL A-4 3.288 12-10-2044                       | **   | 722,058                       |
| COMM 2013-CCRE12 4.3% DUE 10-10-2046                                   | **   | 307,049                       |
| COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046 | **   | 847,544                       |
| COMM 2013-LC6 MTG 2.666% DUE 01-10-2046                                | **   | 2,077,434                     |
| COMM 2014-CCRE16 4.05100011826% DUE 04-10-2047                         | **   | 1,238,557                     |
| COMM 2014-UBS4 MTG 2.963% DUE 08-10-2047                               | **   | 685,808                       |
| COMM 2014-UBS6 MTG SER 2014-UBS6 CL A-2 2.935% 12-10-2047 REG          | **   | 722,670                       |
| COMM 2015-CCRE22 FIXED 2.856% DUE 03-10-2048                           | **   | 1,937,650                     |
| COMM 2015-CCRE23 2.852% DUE 05-10-2048                                 | **   | 854,561                       |
| COMM 2015-CCRE23 MTG TR 2015-CR23 CL A-SB 3.257% DUE 05-10-2048        | **   | 2,876,469                     |
| COMM 2015-CCRE26 3.359% DUE 10-10-2048                                 | **   | 5,191,518                     |
| COMM 2015-CCRE26 3.373% DUE 10-10-2048                                 | **   | 2,687,165                     |
| COMM 2018-HOME MTG VAR RT 3.81507% DUE 04-10-2033                      | **   | 1,096,033                     |
| COMM 2018-HOME MTG VAR RT 3.81507% DUE 04-10-2033                      | **   | 6,662,161                     |
| COMM MORTGAGE TRUST SR 2013-CR9 CL A-SB 3.834 DUE 07-10-2045 REG       | **   | 10,514,804                    |
| COMM SER 2015-DC1 CL A-SB 3.142% 02-10-2048                            | **   | 1,120,229                     |
| COMMERCIAL VEH GROUP INC COM                                           | **   | 188,887                       |
| COMMONWEALTH EDISON CO 2.95% 08-15-2027                                | **   | 2,487,078                     |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG                         | **   | 253,209                       |
| COMMONWEALTH FING AUTH PA REV 3.631% 06-01-2029 BEO TAXABLE            | **   | 1,563,638                     |
| COMMScope HLDG CO INC COM                                              | **   | 272,547                       |
| COMMUNITY BANKERS TR CORP COM STK                                      | **   | 13,391                        |
| COMMUNITY FINL CORP MD COM                                             | **   | 23,263                        |
| COMMUNITY HEALTHCARE TR INC REIT                                       | **   | 47,275                        |
| COMMUNITY TR BANCORP INC COM                                           | **   | 332,077                       |
| COMMVAULT SYS INC COM STK                                              | **   | 933,869                       |
| COMPASS BK 2.875% DUE 06-29-2022                                       | **   | 507,147                       |
| COMPASS BK 3.5% DUE 06-11-2021                                         | **   | 4,771,340                     |
| COMPASS GROUP ORD GBP0.1105                                            | **   | 6,636,488                     |
| COMPEQ MFG TWD10                                                       | **   | 255,763                       |
| COMPUTER PROGRAMS & SYS INC COM                                        | **   | 223,212                       |
| COMPUTER TASK GROUP INC COM                                            | **   | 6,371                         |
| COMSCORE INC COM                                                       | **   | 334,478                       |
| COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW                        | **   | 152,217                       |
| COMWLTH BK 2.55% DUE 03-15-2021                                        | **   | 605,107                       |
| CONAGRA BRANDS INC 3.8% 10-22-2021                                     | **   | 928,767                       |
| CONAGRA BRANDS INC 3.8% 10-22-2021                                     | **   | 1,031,963                     |
| CONAGRA BRANDS INC 4.6% 11-01-2025                                     | **   | 99,434                        |
| CONAGRA BRANDS INC FIXED 5.3% 11-01-2038                               | **   | 231,587                       |
| CONAGRA BRANDS INC FLTG 10-22-2020                                     | **   | 6,600,598                     |
| CONCERT PHARMACEUTICALS INC COM                                        | **   | 155,866                       |
| CONCHO RES INC 3.75% DUE 10-01-2027                                    | **   | 1,435,764                     |
| CONCHO RES INC 4.375% DUE 01-15-2025                                   | **   | 1,116,470                     |
| CONCHO RESOURCES INC 4.3% 06-18-2028                                   | **   | 512,490                       |
| CONCORDIA FINL GROUP LT                                                | **   | 114,014                       |
| CONDUEENT INC COM                                                      | **   | 197,768                       |
| CONMED CORP COM                                                        | **   | 8,193,225                     |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048                 | **   | 344,540                       |
| CONNECTONE BANCORP INC NEW COM                               | **   | 160,699                       |
| CONNS INC COM                                                | **   | 65,828                        |
| CONOCO INC 6.95% DUE 04-15-2029                              | **   | 190,390                       |
| CONS EDISON CO N Y 3.875% DUE 06-15-2047                     | **   | 97,597                        |
| CONS EDISON CO N Y 4.2% DUE 03-15-2042                       | **   | 133,918                       |
| CONSOL ENERGY INC NEW COM                                    | **   | 208,929                       |
| CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK                | **   | 38,396                        |
| CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG         | **   | 170,462                       |
| CONSOLIDATED TOMOKA LD CO COM STK                            | **   | 102,604                       |
| CONSTELLATION 2.25% 11-06-2020                               | **   | 2,925,912                     |
| CONSTELLATION 2.65% DUE 11-07-2022                           | **   | 3,272,420                     |
| CONSTELLATION 4.75% DUE 11-15-2024                           | **   | 127,489                       |
| CONSTELLATION 5.15% DUE 12-01-2020                           | **   | 81,607                        |
| CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO                | **   | 177,008                       |
| CONSTELLATION BRANDS INC CL A CL A                           | **   | 44,468,102                    |
| CONSTELLATION BRANDS INC FLTG 11-15-2021                     | **   | 3,370,589                     |
| CONSTELLATION PHARMACEUTICALS INC COM                        | **   | 408,161                       |
| CONSTELLATION SOFT COM STK NPV                               | **   | 2,668,689                     |
| CONSTRUCTION PARTNERS INC CL A CL A                          | **   | 719,624                       |
| CONSUMERS ENERGY 2.85 DUE 05-15-2022                         | **   | 306,671                       |
| CONSUMERS ENERGY 3.375 DUE 08-15-2023                        | **   | 2,471,654                     |
| CONSUMERS ENERGY 4.05% DUE 05-15-2048                        | **   | 288,491                       |
| CONSUMERS ENERGY FIXED 3.75% 02-15-2050                      | **   | 165,820                       |
| CONSUN PHARMACEUTI HKD0.1                                    | **   | 74,437                        |
| CONTAINER STORE GROUP INC COM                                | **   | 33,507                        |
| CONTANGO OIL & GAS CO COM NEW COM NEW                        | **   | 25,283                        |
| CONTINENTAL AIRLS INC 5.5% DUE 04-29-2022                    | **   | 685,898                       |
| CONTINENTAL AIRLS PASS THRU TR 2007-1A 5.983% DUE 04-19-2023 | **   | 1,586,368                     |
| CONTINENTAL BLDG PRODS INC COM                               | **   | 113,152                       |
| CONTL AIRLS INC 4% DUE 04-29-2026                            | **   | 225,109                       |
| CONTL RES INC 4.375% DUE 01-15-2028                          | **   | 106,338                       |
| CONTL RES INC 4.375% DUE 01-15-2028                          | **   | 212,676                       |
| CONTL RES INC 5 DUE 09-15-2022                               | **   | 1,029,330                     |
| CONTL RES INC FIXED 3.8% DUE 06-01-2024                      | **   | 6,592,548                     |
| CONVATEC GROUP PLC ORD GBP0.1 (WI)                           | **   | 208,477                       |
| COOPER TIRE & RUBBER CO COM, NO PAR                          | **   | 231,035                       |
| COOPERATIEVE 2.5% DUE 01-19-2021                             | **   | 2,846,917                     |
| COOPERATIEVE 2.75% DUE 01-10-2022                            | **   | 508,445                       |
| COOPERATIEVE 3.75% DUE 07-21-2026                            | **   | 520,993                       |
| COOPERATIEVE 4.375% DUE 08-04-2025                           | **   | 8,182,649                     |
| COOPERATIEVE CENTRALE RAIFFEISEN 2.25% 01-14-2020            | **   | 500,030                       |
| COOPERATIEVE RABOB 6.875% SNR MTN 19/03/20 EUR               | **   | 341,758                       |
| COOPERATIEVE RABOBANK UA 5.5%-FRN 31/12/2049                 | **   | 805,394                       |
| COOPERATIEVE RABOBANK UA 4.625% DUE 12-01-2023 REG           | **   | 541,961                       |
| CO-OPERATIVE GROUP 5.625% GTD SNR 08/07/20 GBP               | **   | 544,856                       |
| COOPER-STANDARD HOLDING COM                                  | **   | 717,682                       |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| COPA HOLDINGS SA COM STK                                            | **   | 186,438                       |
| CORDATUS CLO PLC SRS 4A CL 22/04/2030                               | **   | 337,246                       |
| CORE MOLDING TECHNOLOGIES INC COM STK                               | **   | 2,665                         |
| CORELOGIC INC-W/I COM STK                                           | **   | 170,250                       |
| CORE-MARK HLDG CO INC COM                                           | **   | 173,472                       |
| COREPOINT LODGING INC COM                                           | **   | 50,292                        |
| CORESITE RLTY CORP COM CORESITE REALTY CORP                         | **   | 734,386                       |
| CORESTATE CAPHLDG NPV                                               | **   | 349,191                       |
| CORNERSTONE BLDG BRANDS INC COM                                     | **   | 40,159                        |
| CORNERSTONE ONDEMAND INC COM                                        | **   | 1,944,270                     |
| CORNING INC COM                                                     | **   | 17,297,162                    |
| CORONADO GLOBAL RESOURCES INC CDI 144A                              | **   | 20,662                        |
| CORP FINANC ALBA EUR1                                               | **   | 297,610                       |
| CORP OFFICE PPTYS TR COM                                            | **   | 1,223,501                     |
| CORPORACION ANDINA DE FOMENTO NT 2.125% DUE 09-27-2021 REG          | **   | 2,319,025                     |
| CORPORACION ANDINA DE FOMENTO NT 2.75% DUE 01-06-2023 REG           | **   | 530,744                       |
| CORPORACION NPV                                                     | **   | 47,352                        |
| CORTEVA INC COM USD0.01 WI                                          | **   | 1,217,576                     |
| COSLIGHT TECHNOLOG HKD0.10                                          | **   | 16,818                        |
| COSTAMARE INC COM STK                                               | **   | 149,240                       |
| COSTAR GROUP INC COM                                                | **   | 476,247                       |
| COSTCO WHOLESALE CORP NEW COM                                       | **   | 13,887,132                    |
| COTY INC COM CL A COM CL A                                          | **   | 158,209                       |
| COUNTRY GARDEN HLD HKD0.10                                          | **   | 259,473                       |
| COUNTRYSIDE PROPER ORD GBP0.01                                      | **   | 419,103                       |
| COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG | **   | 3,076,586                     |
| COUNTY BANCORP INC COM                                              | **   | 11,559                        |
| COUPA SOFTWARE INC COM                                              | **   | 5,039,044                     |
| COUSINS PPTYS INC                                                   | **   | 549,484                       |
| COVENANT TRANSN GROUP INC CL A                                      | **   | 40,197                        |
| COVESTRO AG NPV                                                     | **   | 411,927                       |
| COVETRUS INC COM NPV                                                | **   | 185,500                       |
| COWEN INC COM USD0.01 CL A                                          | **   | 36,241                        |
| COX COMMUNICATIONS 3.15% DUE 08-15-2024                             | **   | 4,627,525                     |
| CPI AEROSTRUCTURES INC COM NEW                                      | **   | 10,701                        |
| CPPIB CAPITAL INC 144A 2.25% DUE 01-25-2022 REG                     | **   | 15,146,874                    |
| CPS AUTO 3.95% DUE 03-15-2023                                       | **   | 190,597                       |
| CR ACCEP AUTO LN 2.38% DUE 11-15-2028                               | **   | 3,395,342                     |
| CR ACCEP AUTO LN 3.02% DUE 04-15-2026                               | **   | 492,387                       |
| CR ACCEP AUTO LN 3.33% DUE 02-15-2028                               | **   | 6,106,582                     |
| CR AGRICOLE S A 2.375% DUE 01-22-2025                               | **   | 499,524                       |
| CR AGRICOLE S A 3.25% DUE 10-04-2024                                | **   | 10,987,876                    |
| CR AGRICOLE S A 3.75% DUE 04-24-2023                                | **   | 261,526                       |
| CR AGRICOLE S A 3.75% DUE 04-24-2023                                | **   | 1,218,710                     |
| CR SUISSE AG FIXED 3.625% DUE 09-09-2024                            | **   | 2,524,649                     |
| CR SUISSE AG NEW 2.1% DUE 11-12-2021                                | **   | 1,678,054                     |
| CR SUISSE AG NEW 2.1% DUE 11-12-2021                                | **   | 9,409,322                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| CR SUISSE AG NEW 3% DUE 10-29-2021                                               | **   | 5,610,419                     |
| CR SUISSE AG NEW 5.4% DUE 01-14-2020                                             | **   | 300,281                       |
| CR SUISSE AG TRANCHE # TR 00006 4.375 DUE 08-05-2020                             | **   | 1,227,053                     |
| CR SUISSE GROUP 3.125% DUE 12-10-2020                                            | **   | 504,457                       |
| CR SUISSE GROUP 3.125% DUE 12-10-2020                                            | **   | 4,590,562                     |
| CR SUISSE GROUP 3.75% DUE 03-26-2025                                             | **   | 529,276                       |
| CR SUISSE GROUP 3.75% DUE 03-26-2025                                             | **   | 4,445,919                     |
| CR SUISSE GROUP 3.8% DUE 06-09-2023                                              | **   | 261,756                       |
| CR SUISSE GROUP 4.55% DUE 04-17-2026                                             | **   | 14,766,101                    |
| CR SUISSE GROUP AG 3.574% DUE 01-09-2023                                         | **   | 1,746,836                     |
| CR SUISSE GROUP AG 4.282% DUE 01-09-2028                                         | **   | 1,686,563                     |
| CR SUISSE GROUP AG 4.282% DUE 01-09-2028                                         | **   | 5,440,527                     |
| CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029                                | **   | 415,574                       |
| CRA INTL INC COM                                                                 | **   | 58,882                        |
| CRACKER BARREL OLD CTRY STORE INC COM                                            | **   | 2,352,991                     |
| CRAFT BREW ALLIANCE INC COM                                                      | **   | 60,324                        |
| CRANE CO COM                                                                     | **   | 60,898                        |
| CREDICORP LTD COM STK                                                            | **   | 234,443                       |
| CREDIT AGRICOLE CORP & INVT BK MEDIUM TETRANCHE # TR 774 VAR RT DUE 11-02-2020   | **   | 4,948,074                     |
| CREDIT AGRICOLE CORP & INVT BK MEDIUM TETRANCHE # TR 775 VAR RT DUE 05-03-2021   | **   | 4,979,946                     |
| CREDIT AGRICOLE CORP & INVT BK NEW YORK 09-20-2019 FLTGT RT DUE 09-17-2021       | **   | 4,379,417                     |
| CREDIT AGRICOLE SA EUR3                                                          | **   | 325,813                       |
| CREDIT SUISSE 5.75% 18/09/2025                                                   | **   | 467,016                       |
| CREDIT SUISSE GROUP AG 6.5% 08/08/2023                                           | **   | 670,454                       |
| CREE INC COM                                                                     | **   | 319,081                       |
| CRESCENT POINT EN COM NPV                                                        | **   | 278,934                       |
| CRONOS GROUP INC COM NPV                                                         | **   | 129,835                       |
| CROSS CTRY HEALTHCARE INC COM                                                    | **   | 172,917                       |
| CROWN CASTLE 3.72% DUE 07-15-2043                                                | **   | 258,531                       |
| CROWN CASTLE INTL 2.25% DUE 09-01-2021                                           | **   | 2,472,165                     |
| CROWN CASTLE INTL 3.4% DUE 02-15-2021                                            | **   | 506,804                       |
| CROWN CASTLE INTL 4% DUE 03-01-2027                                              | **   | 72,348                        |
| CROWN CASTLE INTL 4.875% DUE 04-15-2022                                          | **   | 4,237,291                     |
| CROWN CASTLE INTL 5.25% DUE 01-15-2023                                           | **   | 54,316                        |
| CROWN CASTLE INTL 5.25% DUE 01-15-2023                                           | **   | 1,086,314                     |
| CROWN CASTLE INTL CORP NEW COM                                                   | **   | 13,803,760                    |
| CROWN CASTLE TOWERS LLC/CROWN PPN BOND 4.241% 07-15-2028                         | **   | 9,077,064                     |
| CROWN HLDGS INC COM                                                              | **   | 1,553,226                     |
| CROWN RESORTS LIMITED                                                            | **   | 137,485                       |
| CSAIL COMLT MTG SR 2018-CX11 CL ASB 4.0339% 04-15-2051                           | **   | 4,834,376                     |
| CSAIL 2016-C6 COMLT 2.8233% DUE 01-15-2049                                       | **   | 2,326,162                     |
| CSAIL 2016-C6 COMLT 2.95989990234% DUE 01-15-2049                                | **   | 12,449,720                    |
| CSAIL 2017-C8 CL A-SB 3.18574% 06-15-2050                                        | **   | 8,869,826                     |
| CSAIL COMLT MTG TR 2015-C1 CL A-SB COMLT MTG PASSTHRU 3.3512% DUE 04-15-2050 REG | **   | 5,227,969                     |
| CSAIL COMMERCIAL MORTGAGE TRUST 19-C16 CL A1 2.3595% 06-15-2029 REG              | **   | 2,099,068                     |
| CSPC PHARMACEUTICAL GROUP LTD HKD0.10                                            | **   | 1,745,497                     |
| CSS INDS INC COM                                                                 | **   | 7,259                         |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| CSW INDUSTRIALS INC COM                                          | **   | 169,400                       |
| CSX CORP 3.7 11-01-2023                                          | **   | 159,318                       |
| CSX CORP 4.75% DUE 11-15-2048                                    | **   | 303,382                       |
| CTBC FINANCIAL HOLDING CO COM STK                                | **   | 1,476,241                     |
| CTRY GARDEN SVCS USD0.0001                                       | **   | 663,678                       |
| CTS CORP COM                                                     | **   | 138,136                       |
| CUBESMART                                                        | **   | 762,288                       |
| CUBIC CORP COM                                                   | **   | 627,563                       |
| CULLEN / FROST BANKERS INC COM                                   | **   | 1,348,288                     |
| CULP INC COM                                                     | **   | 40,451                        |
| CUMMINS INC                                                      | **   | 17,985,480                    |
| CUMULUS MEDIA INC CL A COM 2018 CL A COM2018                     | **   | 32,469                        |
| CURTISS WRIGHT CORP COM                                          | **   | 6,859,371                     |
| CUSHMAN & WAKEFIELD INC                                          | **   | 3,260,180                     |
| CUSTOMERS BANCORP INC COM                                        | **   | 81,597                        |
| CUTERA INC COM                                                   | **   | 254,251                       |
| CVB FINL CORP COM                                                | **   | 21,968                        |
| CVS CAREMARK CORP 4 DUE 12-05-2023                               | **   | 3,174,911                     |
| CVS HEALTH CORP 2.125% DUE 06-01-2021                            | **   | 323,558                       |
| CVS HEALTH CORP 2.625% DUE 08-15-2024                            | **   | 3,126,444                     |
| CVS HEALTH CORP 2.75% DUE 12-01-2022                             | **   | 3,211,327                     |
| CVS HEALTH CORP 2.8% DUE 07-20-2020                              | **   | 2,176,184                     |
| CVS HEALTH CORP 3% DUE 08-15-2026                                | **   | 1,428,349                     |
| CVS HEALTH CORP 3.25% DUE 08-15-2029                             | **   | 142,288                       |
| CVS HEALTH CORP 3.35% DUE 03-09-2021                             | **   | 54,898                        |
| CVS HEALTH CORP 3.35% DUE 03-09-2021                             | **   | 5,637,191                     |
| CVS HEALTH CORP 3.7% DUE 03-09-2023                              | **   | 104,234                       |
| CVS HEALTH CORP 3.7% DUE 03-09-2023                              | **   | 11,309,346                    |
| CVS HEALTH CORP 3.875% DUE 07-20-2025                            | **   | 13,264,826                    |
| CVS HEALTH CORP 4.1% DUE 03-25-2025                              | **   | 322,099                       |
| CVS HEALTH CORP 4.1% DUE 03-25-2025                              | **   | 1,986,279                     |
| CVS HEALTH CORP 4.3% DUE 03-25-2028                              | **   | 1,495,552                     |
| CVS HEALTH CORP 4.3% DUE 03-25-2028                              | **   | 13,382,405                    |
| CVS HEALTH CORP 4.78% DUE 03-25-2038                             | **   | 966,339                       |
| CVS HEALTH CORP 4.78% DUE 03-25-2038                             | **   | 966,339                       |
| CVS HEALTH CORP 5% DUE 12-01-2024                                | **   | 1,956,074                     |
| CVS HEALTH CORP 5.05% DUE 03-25-2048                             | **   | 165,904                       |
| CVS HEALTH CORP SR NT FLTG RATE DUE 03-09-2020 REG               | **   | 398,396                       |
| CVS HEALTH CORP SR NT FLTG RATE DUE 03-09-2021 REG               | **   | 201,226                       |
| CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTG RATE 12-25-2034 REG | **   | 2,844,759                     |
| CWABS INC FLTG RT 2.292% DUE 10-25-2034                          | **   | 7,518,173                     |
| CWABS INC SER 2005-15 CL 2AV3 VAR RT 04-25-2036                  | **   | 2,007,093                     |
| CYBEROPTICS CORP COM                                             | **   | 10,348                        |
| CYCLERION THERAPEUTICS INC                                       | **   | 16,785                        |
| CYFROWY POLSAT SA PLN0.04                                        | **   | 190,076                       |
| CYPRESS SEMICONDUCTOR CORP COM                                   | **   | 556,397                       |
| CYRELA BRAZIL RLTY S A EMPREENDIMENTOS ECOM NPV                  | **   | 1,243,489                     |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| CYRUSONE INC COM                                                   | **   | 231,884                       |
| CYRUSONE LP / 2.9% DUE 11-15-2024                                  | **   | 1,405,376                     |
| CYTOKINETICS INC COMMON STOCK                                      | **   | 284,051                       |
| CYTOMX THERAPEUTICS INC. COM                                       | **   | 87,255                        |
| CZECH(REP OF) 0.95% BDS 15/05/30 CZK10000                          | **   | 128,344                       |
| D R HORTON INC 2.55% 12-01-2020                                    | **   | 401,763                       |
| D R HORTON INC SR NT 4.375 09-15-2022                              | **   | 314,521                       |
| DAEHAN FLOUR MILL KRW5000                                          | **   | 55,566                        |
| DAELIM INDUSTRIAL KRW5000                                          | **   | 300,460                       |
| DAESANG CORPN KRW1000                                              | **   | 71,385                        |
| DAI-ICHI LIFE HOLD NPV                                             | **   | 759,079                       |
| DAIKIN INDUSTRIES NPV                                              | **   | 6,608,423                     |
| DAIMLER FIN N AMER 2.2% DUE 05-05-2020                             | **   | 300,151                       |
| DAIMLER FIN N AMER 2.85% DUE 01-06-2022                            | **   | 1,417,299                     |
| DAIMLER FIN N AMER 3.1% DUE 05-04-2020                             | **   | 1,349,429                     |
| DAIMLER FIN N AMER 3.35% DUE 02-22-2023                            | **   | 205,692                       |
| DAIMLER FIN N AMER 3.35% DUE 02-22-2023                            | **   | 668,499                       |
| DAIMLER FIN NORTH AMER LLC 3.7% DUE 05-04-2023 BEO                 | **   | 7,915,253                     |
| DAITO TRUST CONST NPV                                              | **   | 160,977                       |
| DAIWA HOUSE INDS NPV                                               | **   | 207,538                       |
| DAIWA SECS GROUP 3.129% DUE 04-19-2022                             | **   | 185,543                       |
| DAIWA SECS GROUP 3.129% DUE 04-19-2022                             | **   | 713,626                       |
| DAIWABO HOLDINGS NPV                                               | **   | 846,739                       |
| DAKTRONICS INC COM                                                 | **   | 156,684                       |
| DALLAS TEX TAXABLE-CAP APPREC-SER B DUE 02-15-2027 BEO TAXABLE ZCP | **   | 2,421,587                     |
| DALLAS TEX ZERO CPN 0% 02-15-2026 BEO TAXABLE                      | **   | 3,369,639                     |
| DANA INC COM                                                       | **   | 3,135,551                     |
| DANAHER CORP COM                                                   | **   | 26,393,802                    |
| DANONE EUR0.25                                                     | **   | 5,398,317                     |
| DANSKE BANK A/S DKK10                                              | **   | 232,615                       |
| DANSKE BK A/S 2.2% 03-02-2020                                      | **   | 499,965                       |
| DANSKE BK A/S 2.8% DUE 03-10-2021                                  | **   | 2,583,273                     |
| DARLING INGREDIENTS INC COMSTK                                     | **   | 4,608,770                     |
| DART GROUP ORD GBP0.0125                                           | **   | 1,129,424                     |
| DASAN ZHONG SOLUTIONS INC COM NEW COM NEW                          | **   | 37,566                        |
| DASSAULT AVIATION EUR8                                             | **   | 177,299                       |
| DASSAULT SYSTEMES EUR0.50                                          | **   | 2,616,411                     |
| DATADOG INC COM USD0.00001 CL A                                    | **   | 668,706                       |
| DAVITA INC COM                                                     | **   | 959,334                       |
| DAWSON GEOPHYSICAL CO NEW COM                                      | **   | 9,934                         |
| DAYANG ENTERPRISE NPV                                              | **   | 115,851                       |
| DB HITEK CO., LTD                                                  | **   | 161,290                       |
| DBS GROUP HLDGS NPV                                                | **   | 4,478,694                     |
| DDR CORP 4.625% DUE 07-15-2022                                     | **   | 722,823                       |
| DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)             | **   | 690                           |
| DECIPHERA PHARMACEUTICALS INC COM                                  | **   | 948,164                       |
| DECKERS OUTDOOR CORP COM                                           | **   | 1,387,185                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| DEERE & CO 2.6% DUE 06-08-2022                                             | **   | 702,981                       |
| DEERE JOHN CAP 2.6% DUE 03-07-2024                                         | **   | 562,633                       |
| DEERE JOHN CAP CORP 1.7 01-15-2020                                         | **   | 429,962                       |
| DEERE JOHN CAP CORP MEDIUM TERM 3.45% 03-07-2029                           | **   | 271,894                       |
| DEL TACO RESTAURANTS INC NEW COM USD 0.0001                                | **   | 181,048                       |
| DELEK US HLDGS INC NEW COM                                                 | **   | 2,014,985                     |
| DELMARVA PWR & LT 3.5% DUE 11-15-2023                                      | **   | 732,833                       |
| DELTA 2012-1A PASS 4.75% DUE 11-07-2021                                    | **   | 308,945                       |
| DELTA AIR LINES 3.4% DUE 04-19-2021                                        | **   | 5,383,568                     |
| DELTA AIR LINES 3.625% DUE 03-15-2022                                      | **   | 5,806,826                     |
| DELTA AIR LINES 6.821% DUE 02-10-2024                                      | **   | 2,245,585                     |
| DELTA AIR LINES FIXED 2.875% DUE 03-13-2020                                | **   | 1,175,183                     |
| DELTA AIR LINES INC DEL 2.6% 12-04-2020 REG                                | **   | 200,588                       |
| DELTA AIR LINES INC DEL 2.6% 12-04-2020 REG                                | **   | 1,534,496                     |
| DELTA AIR LINES INC DEL 2.9% DUE 10-28-2024                                | **   | 2,451,054                     |
| DENBURY RES INC HLDG CO COM NEW                                            | **   | 57,727                        |
| DENSO CORP NPV                                                             | **   | 1,840,119                     |
| DEPY TR & CLEARING 4.875% DUE 12-29-2049                                   | **   | 757,500                       |
| DERMIRA INC COM                                                            | **   | 498,764                       |
| DESIGNER BRANDS INC COM CL A NPV                                           | **   | 158,281                       |
| DETROIT EDISON CO 3.9% DUE 06-01-2021                                      | **   | 291,606                       |
| DETROIT EDISON CO GEN & REF MTG 2012 SERA 2.65 DUE 06-15-2022              | **   | 284,382                       |
| DEUTSCHE BK AG 3.375% DUE 05-12-2021                                       | **   | 2,217,496                     |
| DEUTSCHE BK AG 3.7% DUE 05-30-2024                                         | **   | 68,190                        |
| DEUTSCHE BK AG N Y FLTG DUE 01-22-2021                                     | **   | 497,896                       |
| DEUTSCHE BK AG N Y 3.15% DUE 01-22-2021                                    | **   | 1,506,822                     |
| DEUTSCHE BK AG N Y 3.15% DUE 01-22-2021                                    | **   | 4,747,493                     |
| DEUTSCHE BK AG N Y BRANCH 5.0% 02-14-2022                                  | **   | 1,357,922                     |
| DEUTSCHE BK AG N Y BRH 4.25% 02-04-2021                                    | **   | 3,906,479                     |
| DEUTSCHE BK AG N Y FIXED 3.125% DUE 01-13-2021                             | **   | 150,571                       |
| DEUTSCHE BK AG N Y FIXED 3.125% DUE 01-13-2021                             | **   | 2,017,648                     |
| DEUTSCHE BK AG N Y FIXED 3.375% DUE 05-12-2021                             | **   | 230,404                       |
| DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021                              | **   | 3,496,974                     |
| DEUTSCHE BK AG N Y FLTG RT 3.961% DUE 11-26-2025                           | **   | 3,780,642                     |
| DEUTSCHE BK AG N Y FLTG RT 3.961% DUE 11-26-2025                           | **   | 10,524,490                    |
| DEUTSCHE BOERSE AG NPV(REGD)                                               | **   | 4,483,295                     |
| DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)                                    | **   | 1,606,221                     |
| DEUTSCHE TELEKOM NPV(REGD)                                                 | **   | 797,825                       |
| DEUTSCHE WOHNEN SE NPV (BR)                                                | **   | 149,514                       |
| DEVELOPMENT BK JAPAN INC DEVELOPMENT BK OF JAPAN 3.125% DUE 09-06-2023 REG | **   | 520,249                       |
| DEVELOPMENT BK JAPAN INC NT 144A 1.625% DUE 09-01-2021 BEO                 | **   | 497,644                       |
| DEVON ENERGY CORP 5.85% DUE 12-15-2025                                     | **   | 3,213,676                     |
| DEVON ENERGY CORP NEW COM                                                  | **   | 906,794                       |
| DEXCOM INC COM                                                             | **   | 4,890,151                     |
| DEXIA CR LOC MEDIUM TERM NT 144A 2.25% DUE 02-18-2020 BEO                  | **   | 3,501,511                     |
| DEXUS PROPERTY GROUP NPV                                                   | **   | 204,100                       |
| DH EUROPE FIN II S 2.05% DUE 11-15-2022                                    | **   | 4,564,992                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| DH EUROPE FIN II S FIXED 3.25% 11-15-2039                                  | **   | 100,863                       |
| DHI GROUP INC COM                                                          | **   | 28,989                        |
| DHT HOLDINGS INC SHS NEW                                                   | **   | 214,361                       |
| DIAGEO CAP PLC 3.5% DUE 09-18-2023                                         | **   | 6,026,085                     |
| DIAGEO CAP PLC FIXED 2.125% DUE 10-24-2024                                 | **   | 2,500,584                     |
| DIAGEO CAP PLC GTD NT 4.828 DUE 07-15-2020                                 | **   | 3,329,697                     |
| DIAGEO INVT CORP 2.875% DUE 05-11-2022                                     | **   | 122,425                       |
| DIAGEO ORD PLC                                                             | **   | 8,301,142                     |
| DIAGEO PLC SPONSORED ADR NEW                                               | **   | 14,739,445                    |
| DIALOG SEMICONDUCTOR PLC COMMON STOCK                                      | **   | 1,134,242                     |
| DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021                                    | **   | 308,733                       |
| DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021                                    | **   | 3,053,374                     |
| DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023                                    | **   | 216,948                       |
| DIAMOND OFFSHORE DRILLING INC COM                                          | **   | 102,666                       |
| DIAMONDBACK ENERGY 2.875% DUE 12-01-2024                                   | **   | 2,974,332                     |
| DIAMONDROCK HOSPITALITY CO COM STK                                         | **   | 224,481                       |
| DICERNA PHARMACEUTICALS INC COM                                            | **   | 467,102                       |
| DICKS SPORTING GOODS INC OC-COM OC-COM                                     | **   | 491,386                       |
| DIEBOLD NIXDORF INC COM STK                                                | **   | 192,192                       |
| D'IETEREN NV NPV                                                           | **   | 1,136,874                     |
| DIGI INTL INC COM                                                          | **   | 259,828                       |
| DIGI.COM.BERHAD MYR.025                                                    | **   | 104,018                       |
| DIGIRAD CORP COM NEW COM NEW                                               | **   | 586                           |
| DIGITAL RLTY TR LP 3.95% DUE 07-01-2022                                    | **   | 624,782                       |
| DILLARDS INC CL A COM                                                      | **   | 278,636                       |
| DIME CMNTY BANCSHARES INC COM                                              | **   | 101,630                       |
| DINE BRANDS GLOBAL INC                                                     | **   | 26,893                        |
| DINO POLSKA SA PLN0.10                                                     | **   | 409,886                       |
| DIODES INC COM                                                             | **   | 391,264                       |
| DIOS FASTIGHETER NPV                                                       | **   | 866,273                       |
| DIP CORPORATION NPV                                                        | **   | 150,670                       |
| DIPLOMAT PHARMACY INC COM                                                  | **   | 49,384                        |
| DIRECIONAL ENGENHA COM NPV                                                 | **   | 321,542                       |
| DIRECT LINE INSURANCE PLC ORD GBP                                          | **   | 784,583                       |
| DISCOVER BK NEW 3.35% DUE 02-06-2023                                       | **   | 2,072,952                     |
| DISCOVER BK NEW 3.45% DUE 07-27-2026                                       | **   | 311,601                       |
| DISCOVER BK NEW 4.2% DUE 08-08-2023                                        | **   | 2,657,787                     |
| DISCOVER BK NEW CASTLE DEL 3.200 DUE 08-09-2021                            | **   | 610,548                       |
| DISCOVER CARD 2.19% DUE 04-17-2023                                         | **   | 15,041,711                    |
| DISCOVER CARD 2.39% DUE 07-15-2024                                         | **   | 6,756,125                     |
| DISCOVER CARD 3.03% DUE 08-15-2025                                         | **   | 5,400,210                     |
| DISCOVER CARD EXECUTION NT TR 2017-5 DISCOVERSERIES NT CL A 12-15-2026 REG | **   | 10,043,419                    |
| DISCOVER CARD FIXED 3.04% DUE 07-15-2024                                   | **   | 8,365,091                     |
| DISCOVER FINL SVCS 3.75% DUE 03-04-2025                                    | **   | 1,043,425                     |
| DISCOVER FINL SVCS 3.85% DUE 11-21-2022                                    | **   | 1,810,755                     |
| DISCOVER FINL SVCS COM STK                                                 | **   | 9,652,601                     |
| DISCOVERY 6.35% DUE 06-01-2040                                             | **   | 101,798                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| DISCOVERY COMMUNIC 3.3 BDS DUE 05-15-2022                                       | **   | 61,552                        |
| DISCOVERY COMMUNIC 3.3 BDS DUE 05-15-2022                                       | **   | 1,949,155                     |
| DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023                                   | **   | 611,521                       |
| DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023                                   | **   | 5,096,012                     |
| DISCOVERY COMMUNICATIONS LLC CORP 3.5% 06-15-2022                               | **   | 2,262,243                     |
| DISCOVERY FIXED 2.8% DUE 06-15-2020                                             | **   | 867,246                       |
| DISCOVERY INC COM USD0.01 SERIES C                                              | **   | 17,577,485                    |
| DISNEY WALT CO 1.75% DUE 08-30-2024                                             | **   | 1,984,823                     |
| DISNEY WALT CO 3% DUE 09-15-2022                                                | **   | 1,194,967                     |
| DISNEY WALT CO GTD NT FLTG RATE DUE 09-01-2021 REG                              | **   | 713,128                       |
| DISNEY WALT CO NEW 2.75 DUE 08-16-2021                                          | **   | 629,756                       |
| DISNEY WALT CO NEW 4.125 DUE 06-01-2044                                         | **   | 60,217                        |
| DISNEY WALT CO NEW MEDIUM TERM NTS BOOK TRANCHE # TR 00087 2.45% DUE 03-04-2022 | **   | 3,042,758                     |
| DISNEY WALT CO SR NT 3.7% 10-15-2025                                            | **   | 162,388                       |
| DISNEY WALT CO SR NT 4.5% 02-15-2021                                            | **   | 190,652                       |
| DISNEY WALT COMPANY 2.55 DUE 02-15-2022                                         | **   | 152,440                       |
| DLF LIMITED INR2                                                                | **   | 596,079                       |
| DNB BOLIGKREDITT A CORPBOND 3.25% 06-28-2023                                    | **   | 415,151                       |
| DNB BOLIGKREDITT A CORPBOND 3.25% 06-28-2023                                    | **   | 3,376,219                     |
| DNB NOR 2.25% DUE 03-28-2022                                                    | **   | 405,001                       |
| DOCUSIGN INC COM                                                                | **   | 353,875                       |
| DOGAN SIRKETLER TRY1                                                            | **   | 167,417                       |
| DOLLAR TREE INC COM STK                                                         | **   | 30,180,175                    |
| DOMINION ENERGY GAS HLDGS LLC FORMERLY 3.9% DUE 11-15-2049                      | **   | 94,885                        |
| DOMINION ENERGY INC FORMERLY 2.579% 07-01-2020                                  | **   | 8,738,133                     |
| DOMINION ENERGY INC JR SUB NT SER A-1 STEP UP 08-15-2021                        | **   | 1,469,175                     |
| DOMINION GAS HLDGS 2.8% DUE 11-15-2020                                          | **   | 503,507                       |
| DOMINION GAS HLDGS 2.8% DUE 11-15-2020                                          | **   | 3,904,949                     |
| DOMINION GAS HLDGS 2.8% DUE 11-15-2020                                          | **   | 555,871                       |
| DOMINION RES INC 2.75 DUE 09-15-2022                                            | **   | 121,856                       |
| DOMINION RES INC 2.85% DUE 08-15-2026                                           | **   | 626,512                       |
| DOMINOS PIZZA INC COM                                                           | **   | 28,460,819                    |
| DOMO INC CL B CL B                                                              | **   | 167,244                       |
| DOMTAR CORP COM NEW COM NEW                                                     | **   | 361,559                       |
| DONEGAL GROUP INC CL A NEW CLA                                                  | **   | 51,470                        |
| DONGWON DEVMT KRW500                                                            | **   | 156,997                       |
| DONGWOO FARM TO TA KRW500                                                       | **   | 98,791                        |
| DONGYUE GROUP LTD HKD0.1                                                        | **   | 137,498                       |
| DONNELLEY FINL SOLUTIONS INC COM                                                | **   | 150,035                       |
| DONNELLEY R R & SONS CO COM NEW COM NEW                                         | **   | 330,939                       |
| DORIAN LPG LIMITED COM USD0.01                                                  | **   | 362,634                       |
| DOUGLAS EMMETT INC COM REIT                                                     | **   | 5,502,909                     |
| DOUTOR NICHIRE HO NPV                                                           | **   | 138,823                       |
| DOUZONE BIZON CO L KRW500                                                       | **   | 735,236                       |
| DOW CHEMICAL CO 3% DUE 11-15-2022                                               | **   | 357,910                       |
| DOW CHEMICAL CO 3% DUE 11-15-2022                                               | **   | 700,482                       |
| DOW CHEMICAL CO FIXED 3.15% DUE 05-15-2024                                      | **   | 2,845,944                     |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| DOWDUPONT INC 3.766% DUE 11-15-2020                            | **   | 1,252,116                     |
| DOWDUPONT INC 4.205% DUE 11-15-2023                            | **   | 4,279,793                     |
| DOWDUPONT INC 4.493% DUE 11-15-2025                            | **   | 660,834                       |
| DOWNER EDI LTD NPV                                             | **   | 330,228                       |
| DP WORLD PLC 5.625% SNR MTN 25/09/48 USD                       | **   | 6,870,729                     |
| DR AUTO 2.16% DUE 05-15-2023                                   | **   | 5,576,384                     |
| DR AUTO 2.65% DUE 02-15-2024                                   | **   | 1,309,124                     |
| DR AUTO 2.75% DUE 09-15-2023                                   | **   | 22,973                        |
| DR AUTO 3.18% DUE 10-17-2022                                   | **   | 2,791,817                     |
| DR AUTO 3.36% DUE 10-17-2022                                   | **   | 421,139                       |
| DR AUTO 3.63% DUE 08-15-2024                                   | **   | 2,862,087                     |
| DR AUTO 4.18% DUE 03-15-2024                                   | **   | 213,589                       |
| DR LAL PATHLABS LT INR10                                       | **   | 52,681                        |
| DR PEPPER SNAPPLE 2.55% DUE 09-15-2026                         | **   | 52,828                        |
| DR PEPPER SNAPPLE 3.13% DUE 12-15-2023                         | **   | 514,141                       |
| DR PEPPER SNAPPLE GROUP 2 DUE 01-15-2020                       | **   | 24,999                        |
| DR REDDYS LABS INR5                                            | **   | 276,307                       |
| DRAEGERWERK KGAA NON-VTG PRF NPV                               | **   | 545,025                       |
| DRAX GROUP ORD GBP0.1155172                                    | **   | 1,080,295                     |
| DRIL-QUIP INC COM                                              | **   | 250,734                       |
| DRIVE AUTO RECEIVABLES TR 2019-2 CL B 3.17% 11-15-2023         | **   | 631,330                       |
| DRIVE AUTO RECEIVABLES TR SER 17-1 CL D 3.84% 03-15-2023       | **   | 219,205                       |
| DRIVE AUTO RECEIVABLES TR SER 19-2 CL A2A 2.93% 03-15-2022 REG | **   | 1,046,425                     |
| DRIVE AUTO RECEIVABLES TRUST SR 17-1 CL C 2.84% 04-15-2022     | **   | 5,857                         |
| DROPBOX INC CL A CL A                                          | **   | 313,425                       |
| DT AUTO OWNER TR 3.77% DUE 10-17-2022                          | **   | 66,079                        |
| DTR AUTOMOTIVE CORPORATION                                     | **   | 34,890                        |
| DUCOMMUN INC DEL COM                                           | **   | 82,212                        |
| DUKE ENERGY 3.95% DUE 11-15-2028                               | **   | 1,377,460                     |
| DUKE ENERGY CAROLINAS DTD 06/07/2010 4.3DUE 06-15-2020         | **   | 151,540                       |
| DUKE ENERGY CORP 2.4% DUE 08-15-2022                           | **   | 1,939,536                     |
| DUKE ENERGY CORP 2.65% DUE 09-01-2026                          | **   | 1,391,744                     |
| DUKE ENERGY CORP 3.05 DUE 08-15-2022                           | **   | 1,943,865                     |
| DUKE ENERGY CORP 3.05 DUE 08-15-2022                           | **   | 511,543                       |
| DUKE ENERGY CORP 3.4% DUE 06-15-2029                           | **   | 52,265                        |
| DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023                       | **   | 13,157,996                    |
| DUKE ENERGY CORP NEW COM NEW COM NEW                           | **   | 23,465,597                    |
| DUKE ENERGY CORP NEW SR NT FLTG RATE 144A DUE 05-14-2021 BEO   | **   | 301,099                       |
| DUKE ENERGY FIXED 3.7% DUE 12-01-2047                          | **   | 430,479                       |
| DUKE ENERGY FLA 3.2% DUE 01-15-2027                            | **   | 7,424,966                     |
| DUKE ENERGY FLA FIXED 3.8% DUE 07-15-2028                      | **   | 7,997,053                     |
| DUKE ENERGY IND 1ST MTG BD SER PPP 3.75 DUE 07-15-2020         | **   | 1,000,125                     |
| DUKE RLTY LTD 2.875% DUE 11-15-2029                            | **   | 401,140                       |
| DUKE RLTY LTD 3.375% DUE 12-15-2027                            | **   | 522,990                       |
| DUKE RLTY LTD 3.875 DUE 10-15-2022                             | **   | 1,042,517                     |
| DUPONT DE NEMOURS INC COMMON STOCK                             | **   | 8,375,725                     |

| Security Name, Maturity Date, and Rate                   | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------|------|-------------------------------|
| DXC TECHNOLOGY CO COM                                    | **   | 762,100                       |
| DXC TECHNOLOGY CO FIXED 4.25% DUE 04-15-2024             | **   | 66,925                        |
| DXC TECHNOLOGY CO FIXED 4.45% DUE 09-15-2022             | **   | 525,083                       |
| DXP ENTERPRISES INC COM NEW STK                          | **   | 109,915                       |
| DYCOM INDS INC COM                                       | **   | 2,343,025                     |
| E L F BEAUTY INC COM                                     | **   | 244,208                       |
| E.ON SE NPV                                              | **   | 1,162,764                     |
| E.SUN FINL HLDGS TWD10                                   | **   | 34,369                        |
| EAGLE BANCORP INC MD COM                                 | **   | 206,288                       |
| EAGLE BULK SHIPPING INC COM STK                          | **   | 60,628                        |
| EAGLE PHARMACEUTICALS INC COM                            | **   | 120,160                       |
| EARTHSTONE ENERGY INC COM USD0.10 CL A                   | **   | 28,472                        |
| EAST WEST BANCORP INC COM                                | **   | 1,185,748                     |
| EASTECH HOLDING LT TWD10                                 | **   | 63,515                        |
| EASTERLY GOVERNMENT PROPERTI COMMON STOCK                | **   | 107,449                       |
| EASTERN PROV CEMNT SAR10                                 | **   | 35,527                        |
| EASTMAN CHEM CO 3.5% DUE 12-01-2021                      | **   | 3,231,380                     |
| EASTN CO COM                                             | **   | 32,148                        |
| EATON CORP OHIO 2.75% DUE 11-02-2022                     | **   | 4,163,244                     |
| EATON CORP PLC COM USD0.50                               | **   | 12,480,591                    |
| EBAY INC FIXED 2.15% DUE 06-05-2020                      | **   | 3,122,144                     |
| EC WORLD REIT                                            | **   | 220,068                       |
| ECHO GLOBAL LOGISTICS INC COM                            | **   | 394,294                       |
| ECHOSTAR CORPORATION                                     | **   | 288,704                       |
| ECKERT & ZIEGLER NPV (BR)                                | **   | 398,234                       |
| ECOLAB INC 3.25% DUE 12-01-2027                          | **   | 227,285                       |
| ECOLAB INC 4.35% DUE 12-08-2021                          | **   | 629,360                       |
| ECOPETROL S A 5.375% DUE 06-26-2026                      | **   | 6,686,460                     |
| ECOPETROL S A 5.875% DUE 05-28-2045                      | **   | 353,625                       |
| EDF EUR0.5                                               | **   | 1,582,563                     |
| EDGEWELL PERS CARE CO COM                                | **   | 545,113                       |
| EDION CORP NPV                                           | **   | 94,228                        |
| EDISON INTERNATIONAL 3.55% 11-15-2024                    | **   | 51,217                        |
| EDISON INTL 4.125% DUE 03-15-2028                        | **   | 256,530                       |
| EDREAMS ODIGEO COM STK                                   | **   | 48,453                        |
| EDWARDS LIFESCIENCES CORP COM                            | **   | 4,741,619                     |
| EIFFAGE EUR4                                             | **   | 97,664                        |
| EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31 | **   | 827,424                       |
| EL PASO PIPELINE PART OP 5 10-1-2021                     | **   | 5,045,199                     |
| EL POLLO LOCO HLDGS INC COM                              | **   | 92,233                        |
| EL.EN. SPA EUR0.13                                       | **   | 849,461                       |
| ELAN MICROELECTRON TWD10                                 | **   | 285,979                       |
| ELASTIC N V COM USD0.01                                  | **   | 1,157,400                     |
| ELECTR ARTS INC 3.7% DUE 03-01-2021                      | **   | 2,592,605                     |
| ELECTRICITY GENRTG THB10(NVDR)                           | **   | 41,520                        |
| ELEMENT FLEET MGMT COM NPV                               | **   | 637,135                       |
| ELEMENT SOLUTION INC COM                                 | **   | 1,819,872                     |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| ELEVATE CR INC COM                                             | **   | 17,791                        |
| ELI LILLY & CO COM                                             | **   | 3,303,493                     |
| EMAAR PROPERTIES AED1                                          | **   | 69,191                        |
| EMC CORP 2.65% DUE 06-01-2020                                  | **   | 600,108                       |
| EMCOR GROUP INC COM                                            | **   | 9,235,653                     |
| EMCORE CORP COM STK                                            | **   | 15,045                        |
| EMD FIN LLC 2.4% DUE 03-19-2020                                | **   | 800,245                       |
| EMERA US FIN LP 2.7% DUE 06-15-2021                            | **   | 504,653                       |
| EMERALD BAY S.A. 0% NTS 19/10/2020 EUR1                        | **   | 536,139                       |
| EMERALD EXPOSITIONS EVENTS INC COM                             | **   | 307,184                       |
| EMERGENT BIOSOLUTIONS INC COM                                  | **   | 95,114                        |
| EMIRATES TELECOMMUNICATIONS GROUP COMPA NY PJSC ETISALAT GROUP | **   | 88,362                        |
| EMIS GROUP PLC ORD GBP0.01                                     | **   | 370,097                       |
| EMPIRE CO CLASS'A/N/VTG COM NPV                                | **   | 174,480                       |
| EMPIRE ST RLTY TR INC CL A CL A                                | **   | 187,818                       |
| EMPLOYERS HLDGS INC COM                                        | **   | 197,937                       |
| EMPRESAS CMPC SA COM NPV                                       | **   | 88,106                        |
| ENABLE MIDSTREAM PARTNERS LP 4.4% DUE 03-15-2027 REG           | **   | 149,817                       |
| ENAGAS SA EUR1.50                                              | **   | 1,061,995                     |
| ENANTA PHARMACEUTICALS INC COM                                 | **   | 272,512                       |
| ENAV S.P.A. EUR1                                               | **   | 163,060                       |
| ENBRIDGE INC 2.5% DUE 01-15-2025                               | **   | 10,556,512                    |
| ENBRIDGE INC 2.9% 07-15-2022                                   | **   | 3,280,424                     |
| ENBRIDGE INC 4.25% DUE 12-01-2026                              | **   | 191,699                       |
| ENBRIDGE INC SR NT FLTG RATE DUE 06-15-2020 REG                | **   | 1,101,826                     |
| ENCANA CORP 3.9% DUE 11-15-2021                                | **   | 3,226,059                     |
| ENCANA CORP 6.5% DUE 08-15-2034                                | **   | 117,591                       |
| ENCOMPASS HEALTH CORP COM USD0.01                              | **   | 8,212,443                     |
| ENCORE CAP GROUP INC COM                                       | **   | 149,255                       |
| ENCORE WIRE CORP COM                                           | **   | 496,912                       |
| ENDESA SA EUR1.2                                               | **   | 1,525,028                     |
| ENDO INTL LTD COM STK                                          | **   | 404,494                       |
| ENDOLOGIX INC COM USD0.001                                     | **   | 4,531                         |
| ENDURANCE INTL GROUP HLDGS INC COM                             | **   | 180,480                       |
| ENEL CHILE SA COM NPV                                          | **   | 233,801                       |
| ENEL FIN INTL N V 4.25% DUE 09-14-2023                         | **   | 1,482,437                     |
| ENEL SPA EUR1                                                  | **   | 2,254,371                     |
| ENERGY TRANSFER 4.65% DUE 06-01-2021                           | **   | 103,045                       |
| ENERGY TRANSFER 4.65% DUE 06-01-2021                           | **   | 2,914,104                     |
| ENERGY TRANSFER 4.75% DUE 01-15-2026                           | **   | 16,244                        |
| ENERGY TRANSFER 4.95% DUE 06-15-2028                           | **   | 1,068,420                     |
| ENERGY TRANSFER 5.25% DUE 04-15-2029                           | **   | 337,113                       |
| ENERGY TRANSFER 6.25% DUE 04-15-2049                           | **   | 301,703                       |
| ENERGY TRANSFER FIXED 4.15% DUE 10-01-2020                     | **   | 303,198                       |
| ENERGY TRANSFER FIXED 4.25% DUE 03-15-2023                     | **   | 261,129                       |
| ENERGY TRANSFER FIXED 4.25% DUE 03-15-2023                     | **   | 4,386,963                     |
| ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027                      | **   | 1,686,383                     |

| Security Name, Maturity Date, and Rate                     | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------|------|-------------------------------|
| ENERGY TRANSFER OPER L P 5.875% DUE 01-15-2024             | **   | 12,067,825                    |
| ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024              | **   | 21,293                        |
| ENERPLUS CORP COM                                          | **   | 328,001                       |
| ENERSYS COM                                                | **   | 158,116                       |
| ENGIE COMSTK                                               | **   | 7,375,084                     |
| ENGIE ENERGIA CHILE S.A.                                   | **   | 7,924                         |
| ENGINEERS INDIA COMSTK                                     | **   | 13,866                        |
| ENGRO FERTILIZER L PKR10                                   | **   | 241,345                       |
| ENI S P A 4.15% DUE 10-01-2020                             | **   | 669,578                       |
| ENI SPA EUR1                                               | **   | 3,356,805                     |
| ENLINK MIDSTREAM 4.4% DUE 04-01-2024                       | **   | 630,565                       |
| ENLINK MIDSTREAM LLC COM UNIT REPSTG LTD LIABILITY CO INTS | **   | 389,666                       |
| ENNIS INC COM                                              | **   | 90,302                        |
| ENPRO INDS INC COM                                         | **   | 216,290                       |
| ENSTAR GROUP LIMITED COM                                   | **   | 990,653                       |
| ENSTAR GROUP LTD 4.5% 03-10-2022                           | **   | 2,083,130                     |
| ENTEGRIS INC COM                                           | **   | 3,280,394                     |
| ENTERCOM MUNICATIONS CORPCL A CL A                         | **   | 98,892                        |
| ENTERGY ARK INC 3.05% DUE 06-01-2023                       | **   | 55,486                        |
| ENTERGY CORP 5.125 DUE 09-15-2020                          | **   | 1,621,868                     |
| ENTERGY CORP 5.125 DUE 09-15-2020                          | **   | 785,593                       |
| ENTERGY GULF STS 5.59% DUE 10-01-2024                      | **   | 459,033                       |
| ENTERGY LA LLC 2.4% DUE 10-01-2026                         | **   | 78,968                        |
| ENTERGY LA LLC 3.12% 09-01-2027                            | **   | 98,596                        |
| ENTERGY LA LLC 4.0% 03-15-2033                             | **   | 186,723                       |
| ENTERGY LA LLC 5.4% DUE 11-01-2024                         | **   | 1,368,701                     |
| ENTERGY MISS LLC 3.85% DUE 06-01-2049                      | **   | 109,221                       |
| ENTERPRISE BANCORP INC MASS CDT-COM CDT-COM                | **   | 46,876                        |
| ENTERPRISE FINL SVCS CORP COM STK                          | **   | 648,376                       |
| ENTERPRISE PRODS 2.85% DUE 04-15-2021                      | **   | 1,192,184                     |
| ENTERPRISE PRODS 3.35% DUE 03-15-2023                      | **   | 1,748,553                     |
| ENTERPRISE PRODS 3.75% DUE 02-15-2025                      | **   | 346,375                       |
| ENTERPRISE PRODS 3.9% DUE 02-15-2024                       | **   | 118,852                       |
| ENTERPRISE PRODS 3.9% DUE 02-15-2024                       | **   | 424,470                       |
| ENTERPRISE PRODS 4.15% DUE 10-16-2028                      | **   | 2,247,087                     |
| ENTERPRISE PRODS 4.2% DUE 01-31-2050                       | **   | 123,444                       |
| ENTERPRISE PRODS OPER DTD 05-20-2010 5.2DUE 09-01-2020     | **   | 2,480,498                     |
| ENTERPRISE PRODS OPER LLC 2.8% 02-15-2021 REG              | **   | 1,759,634                     |
| ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026                  | **   | 57,491                        |
| ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029         | **   | 3,935,940                     |
| ENTRA ASA NOK1                                             | **   | 1,125,931                     |
| ENTRAVISION COMMUNICATIONS CORPCL A CL A                   | **   | 36,934                        |
| ENVESTNET INC COM STK                                      | **   | 2,562,384                     |
| EOG RES INC 2.45 DUE 04-01-2020                            | **   | 350,219                       |
| EOG RES INC 4.1% DUE 02-01-2021                            | **   | 568,403                       |
| EOG RES INC 4.15% DUE 01-15-2026                           | **   | 813,451                       |
| EOG RESOURCES INC COM                                      | **   | 7,469,717                     |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| EOLUS VIND AB SER'B'NPV                                             | **   | 411,965                       |
| EPAM SYS INC COM STK                                                | **   | 1,205,069                     |
| EPLUS INC COM                                                       | **   | 144,642                       |
| EPR PPTYS 4.5% DUE 06-01-2027                                       | **   | 142,394                       |
| EPR PPTYS COM SH BEN INT COM SH BEN INT                             | **   | 3,337,669                     |
| EQM MIDSTREAM 4.125% DUE 12-01-2026                                 | **   | 848,913                       |
| EQM MIDSTREAM 4.75% DUE 07-15-2023                                  | **   | 1,003,191                     |
| EQT CORP 4.875% DUE 11-15-2021                                      | **   | 516,224                       |
| EQT CORP 4.875% DUE 11-15-2021                                      | **   | 306,637                       |
| EQT CORP COM                                                        | **   | 400,510                       |
| EQT CORP FIXED 2.5% DUE 10-01-2020                                  | **   | 844,845                       |
| EQTY LIFESTYLE PPTYS INC REIT                                       | **   | 1,161,717                     |
| EQUATE 4.25% DUE 11-03-2026                                         | **   | 5,343,710                     |
| EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD                       | **   | 6,630,542                     |
| EQUIFAX INC COM                                                     | **   | 8,758,201                     |
| EQUIFAX INC SR NT FLTG DUE 08-15-2021 REG                           | **   | 301,090                       |
| EQUINIX INC FIXED 2.625% DUE 11-18-2024                             | **   | 4,017,459                     |
| EQUITRANS MIDSTREAM CORP COM NPV WI                                 | **   | 87,668                        |
| EQUITY BANCSHARES INC COM CL A COM CL A                             | **   | 87,918                        |
| EQUITY COMMONWEALTH USD0.01( BNF INT)                               | **   | 1,865,072                     |
| ERA GROUP INC COM USD0.01                                           | **   | 42,887                        |
| ERAC USA FIN LLC 2.6% DUE 12-01-2021                                | **   | 302,317                       |
| ERAC USA FIN LLC 2.6% DUE 12-01-2021                                | **   | 2,176,686                     |
| ERICSSON                                                            | **   | 7,608,748                     |
| ERICSSON SER'B'NPV                                                  | **   | 1,553,228                     |
| ERP OPER LTD 3.5% DUE 03-01-2028                                    | **   | 261,392                       |
| ERSTE GROUP BANK AG NPV                                             | **   | 949,214                       |
| ESCALADE INC COM                                                    | **   | 21,557                        |
| ESCO TECHNOLOGIES INC                                               | **   | 332,538                       |
| ESON PRECISION IND TWD10                                            | **   | 16,046                        |
| ESPERION THERAPEUTICS INC NEW COM                                   | **   | 178,890                       |
| ESPRINET EUR0.15                                                    | **   | 551,960                       |
| ESSA BANCORP INC COM STK                                            | **   | 20,849                        |
| ESSEX PORTFOLIO L 3.25 DUE 05-01-2023                               | **   | 513,749                       |
| ESSILORLUXOTTICA EUR 0.18                                           | **   | 4,455,385                     |
| ESSILORLUXOTTICA EUR0.18                                            | **   | 469,717                       |
| ESSITY AB SER'B'NPV                                                 | **   | 3,921,147                     |
| ESTEE LAUDER COMPANIES INC CL A USD0.01                             | **   | 12,581,384                    |
| ESTEE LAUDER COS 3.15% DUE 03-15-2027                               | **   | 68,656                        |
| ETHAN ALLEN INTERIORS INC COM                                       | **   | 78,851                        |
| ETSY INC COM                                                        | **   | 328,174                       |
| EURONAV NPV                                                         | **   | 865,514                       |
| EUROPEAN INVT BK GLOBAL NT 1.75% DUE 05-15-2020 REG                 | **   | 1,182,075                     |
| EUROPRIS ASA NOK1                                                   | **   | 34,171                        |
| EUROSAIL-UK 07-3BL FRN M/BKD 06/2045 GBP'A3A'                       | **   | 48,542                        |
| EUROSAIL-UK 2007-3BL PLC NO MIN REGD NOTES FLTG RT REG-S 13/06/2045 | **   | 64,358                        |
| EUTELSAT COMMUNICA EUR1                                             | **   | 172,149                       |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| EVA AIRWAYS TWD10                                                      | **   | 50,071                        |
| EVANS BANCORP INC COM NEW COM NEW                                      | **   | 33,564                        |
| EVERBRIDGE INC COM                                                     | **   | 462,624                       |
| EVERCORE INC                                                           | **   | 3,006,698                     |
| EVEREST RE GROUP COM                                                   | **   | 2,269,811                     |
| EVERI HLDGS INC COM                                                    | **   | 546,601                       |
| EVERQUOTE INC CL A COM CL A COM                                        | **   | 908,008                       |
| EVERSOURCE ENERGY 2.5% DUE 03-15-2021                                  | **   | 2,827,489                     |
| EVERTEC INC COM                                                        | **   | 585,931                       |
| EVO PMTS INC CL A COM CL A COM                                         | **   | 5,385,659                     |
| EVOLENT HEALTH INC CL A CL A                                           | **   | 118,012                       |
| EVOLUTION PETE CORP COM STK                                            | **   | 26,803                        |
| EVRAZ PLC ORD US0.5                                                    | **   | 842,178                       |
| EXACT SCIENCES CORP COM                                                | **   | 4,382,165                     |
| EXELON CORP 3.95% DUE 06-15-2025                                       | **   | 107,586                       |
| EXELON CORP JR SUB NT STEP UP 06-01-202205-01-2022                     | **   | 92,434                        |
| EXELON CORP JR SUB NT STEP UP 06-01-202205-01-2022                     | **   | 770,284                       |
| EXELON GENERATION 5.75% DUE 10-01-2041                                 | **   | 57,755                        |
| EXELON GENERATION CO LLC 2.95% DUE 01-15-2020                          | **   | 2,640,442                     |
| EXELON GENERATION CO LLC 3.4% 03-15-2022                               | **   | 318,192                       |
| EXELON GENERATION CO LLC 4.25 06-15-2022                               | **   | 120,288                       |
| EXETER AUTOMOBILE 2.44% DUE 09-16-2024                                 | **   | 1,010,061                     |
| EXETER AUTOMOBILE 2.58% DUE 08-15-2023                                 | **   | 2,630,483                     |
| EXETER AUTOMOBILE 2.59% DUE 09-15-2022                                 | **   | 1,518,722                     |
| EXETER AUTOMOBILE 2.84% DUE 08-16-2021                                 | **   | 1,187                         |
| EXETER AUTOMOBILE 2.9% DUE 01-18-2022                                  | **   | 45,061                        |
| EXETER AUTOMOBILE RECEIVABLES SER 18-1A CL C 3.03% 01-16-2023          | **   | 285,991                       |
| EXETER AUTOMOBILE RECEIVABLES TR 2019-1 SR 19-1A CL B 3.45% 02-15-2023 | **   | 1,405,951                     |
| EXIDE INDUSTRIES INR1                                                  | **   | 112,034                       |
| EXLSERVICE COM INC COM STK                                             | **   | 1,258,615                     |
| EXPEDIA INC FIXED 3.8% DUE 02-15-2028                                  | **   | 127,860                       |
| EXPERIAN ORD USD0.10                                                   | **   | 7,870,245                     |
| EXPONENT INC COM STK                                                   | **   | 159,206                       |
| EXPORT IMPORT BK KOREA NT 4% DUE 01-29-2021 REG                        | **   | 408,355                       |
| EXPRESS INC COM                                                        | **   | 60,407                        |
| EXPRESS SCRIPTS 2.6% 11-30-2020                                        | **   | 4,746,495                     |
| EXPRESS SCRIPTS 3.9% DUE 02-15-2022                                    | **   | 2,103,411                     |
| EXPRESS SCRIPTS 4.75% DUE 11-15-2021                                   | **   | 2,301,169                     |
| EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM           | **   | 110,960                       |
| EXTERRAN CORP COM                                                      | **   | 101,289                       |
| EXTRACTION OIL & GAS INC EXTRACTION OIL & GAS LLC                      | **   | 62,218                        |
| EXTREME NETWORKS INC COM                                               | **   | 892,817                       |
| EXXON MOBIL CORP 2.995% DUE 08-16-2039                                 | **   | 551,466                       |
| EXXON MOBIL CORP 3.043% DUE 03-01-2026                                 | **   | 2,045,852                     |
| EXXON MOBIL CORP COM                                                   | **   | 5,886,850                     |
| EYESVISION CORP KRW500                                                 | **   | 48,973                        |
| EZ TEC EMPREENDIME COM NPV                                             | **   | 23,233                        |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| EZCORP INC CL A NON VTG CL A NON VTG                                    | **   | 57,138                        |
| F N B CORP PA COM                                                       | **   | 3,639,122                     |
| F.C.C. CO LTD NPV                                                       | **   | 125,293                       |
| F5 NETWORKS INC COM STK                                                 | **   | 202,493                       |
| FABRINET COM USD0.01                                                    | **   | 751,496                       |
| FACEBOOK INC COM USD0.000006 CL 'A'                                     | **   | 21,499,938                    |
| FAES FARMA SA EUR0.1(REGD)                                              | **   | 76,992                        |
| FAIR ISAAC CORPORATION COM                                              | **   | 1,093,691                     |
| FAIRFAX FINL HLDGS 2.75% 29/03/2028 DUALCURR                            | **   | 242,959                       |
| FAIRFAX FINL HLDGS SUB-VTG COM NPV                                      | **   | 152,817                       |
| FALCK RENEWABLES EUR1                                                   | **   | 400,433                       |
| FANNIE MAE 1997-89 CL-ZA 7.0% DUE 12-20-2027                            | **   | 142,015                       |
| FANNIE MAE REMIC SR 015-60 CL-AF FLTG RATE 08-25-2045                   | **   | 1,782,385                     |
| FANNIE MAE SER 1994-43 CL PK 6.35% 02-25-2024                           | **   | 46,719                        |
| FANNIE MAE SR 12-104 CL QC 2.5% 05-25-2042                              | **   | 641,472                       |
| FANNIEMAE-ACES SR 2015-M8 CL AB 2.829% 01-25-2025                       | **   | 2,488,128                     |
| FANUC CORP NPV                                                          | **   | 2,234,316                     |
| FAR EAST HORIZON NPV                                                    | **   | 80,572                        |
| FARMERS NATL BANC CORP COM                                              | **   | 78,059                        |
| FARO TECHNOLOGIES INC COM                                               | **   | 118,625                       |
| FAUJI FERTILIZER PKR10                                                  | **   | 123,508                       |
| FB FINL CORP COM                                                        | **   | 316,997                       |
| FBL FINL GROUP INC CL A CLA                                             | **   | 213,503                       |
| FCE BANK FRN SNR EMTN 08/20 EUR1000                                     | **   | 112,109                       |
| FED HOME LN MTG CORP G14239 4 DUE 09-01-2026                            | **   | 90,635                        |
| FED HOME LOAN MTG SR 3981 CL ME 3.0% 01-15-2027                         | **   | 217,117                       |
| FEDERAL AGRIC MTG CORP CL C                                             | **   | 132,014                       |
| FEDERAL HOME LN BKS 3.0% DUE 10-12-2021 REG                             | **   | 527,597                       |
| FEDERAL HOME LN BKS CONS BD DTD 1.73% 06-30-2022                        | **   | 6,143,028                     |
| FEDERAL HOME LN BKS FLTG RT 05-14-2020 REG                              | **   | 6,118,149                     |
| FEDERAL HOME LN MTG CORP SER K043 CLS A1 RT 2.532% DUE 10-25-2023       | **   | 683,262                       |
| FEDERAL HOME LN MTG CORP 2.375% 02-16-2021                              | **   | 943,015                       |
| FEDERAL HOME LN MTG CORP 2014-DN1 CL M2 FLT RT 02-25-2024 REG           | **   | 6,773,757                     |
| FEDERAL HOME LN MTG CORP MULTICLASS MTG 4 11-15-2039                    | **   | 1,070,390                     |
| FEDERAL HOME LN MTG CORP MULTICLASS SER 004639 CL KB STEP UP 04-15-2053 | **   | 4,205,134                     |
| FEDERAL HOME LN MTG CORP MULTICLASS SER 3384 CL FL FLTG RT 11-15-2037   | **   | 2,049,598                     |
| FEDERAL HOME LN MTG CORP MULTICLASS SER 3778 CL M 4.5 08-15-2039        | **   | 1,347,963                     |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2008-25 CL EF VAR 04-25-2038 REG | **   | 1,522,819                     |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2008-6 CL BF VAR 02-25-2038 REG  | **   | 818,516                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2410 CL PF VAR 02-15-2032 REG    | **   | 763,124                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 3055 CL CF VAR 10-15-2035 REG    | **   | 330,809                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 3150 CL FA VAR 05-15-2036 REG    | **   | 1,550,211                     |
| FEDERAL HOME LN MTG CORP MULTICLASS VAR SR 2012-17 CL FG 03-25-2042 REG | **   | 2,376,198                     |
| FEDERAL HOME LN MTG CORP POOL #SD8030 3.0% 11-01-2049                   | **   | 560,455                       |
| FEDERAL HOME LN MTG CORP POOL #2B0646 FLTG RT DUE 07-01-2042 BEO        | **   | 80,439                        |
| FEDERAL HOME LN MTG CORP POOL #41-0792 4.16% 02-01-2030 BEO             | **   | 18,958                        |
| FEDERAL HOME LN MTG CORP POOL #53-8275 9% 12-01-2019 BEO                | **   | 2                             |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #84-6004 4.455% 12-01-2024 BEO         | **   | 6,528                         |
| FEDERAL HOME LN MTG CORP POOL #84-6313 FLTG RT 4.303% 02-01-2026 BEO | **   | 596                           |
| FEDERAL HOME LN MTG CORP POOL #849407 4.493% 09-01-2037 BEO          | **   | 273,222                       |
| FEDERAL HOME LN MTG CORP POOL #84-9790 FLTG RT DUE 03-01-2045        | **   | 5,438,748                     |
| FEDERAL HOME LN MTG CORP POOL #A39803 5.5% 11-01-2035 BEO            | **   | 205,871                       |
| FEDERAL HOME LN MTG CORP POOL #A47038 5%09-01-2035 BEO               | **   | 91,583                        |
| FEDERAL HOME LN MTG CORP POOL #A62378 6%06-01-2037 BEO               | **   | 27,999                        |
| FEDERAL HOME LN MTG CORP POOL #A63809 6%08-01-2037 BEO               | **   | 47,258                        |
| FEDERAL HOME LN MTG CORP POOL #A69654 6%12-01-2037 BEO               | **   | 20,603                        |
| FEDERAL HOME LN MTG CORP POOL #A71410 6%01-01-2038 BEO               | **   | 625                           |
| FEDERAL HOME LN MTG CORP POOL #A75218 6%04-01-2038 BEO               | **   | 9,897                         |
| FEDERAL HOME LN MTG CORP POOL #A85726 5%04-01-2039 BEO               | **   | 88,998                        |
| FEDERAL HOME LN MTG CORP POOL #A86313 5%05-01-2039 BEO               | **   | 21,602                        |
| FEDERAL HOME LN MTG CORP POOL #A90176 5%12-01-2039 BEO               | **   | 25,944                        |
| FEDERAL HOME LN MTG CORP POOL #A9-0826 4.5% 01-01-2040 BEO           | **   | 398,036                       |
| FEDERAL HOME LN MTG CORP POOL #A9-1235 4.5% 02-01-2040 BEO           | **   | 213,140                       |
| FEDERAL HOME LN MTG CORP POOL #A93318 5%08-01-2040 BEO               | **   | 399,556                       |
| FEDERAL HOME LN MTG CORP POOL #A9-3625 5% 08-01-2040 BEO             | **   | 355,288                       |
| FEDERAL HOME LN MTG CORP POOL #A9-3652 5% 09-01-2040 BEO             | **   | 198,707                       |
| FEDERAL HOME LN MTG CORP POOL #A9-3713 5% 09-01-2040 BEO             | **   | 463,867                       |
| FEDERAL HOME LN MTG CORP POOL #A9-4069 5% 09-01-2040 BEO             | **   | 132,164                       |
| FEDERAL HOME LN MTG CORP POOL #A9-4113 5% 10-01-2040 BEO             | **   | 239,883                       |
| FEDERAL HOME LN MTG CORP POOL #A94132 5%09-01-2040 BEO               | **   | 2,512                         |
| FEDERAL HOME LN MTG CORP POOL #A94898 4.5% 11-01-2040 BEO            | **   | 256,020                       |
| FEDERAL HOME LN MTG CORP POOL #A95085 4%11-01-2040 BEO               | **   | 376,848                       |
| FEDERAL HOME LN MTG CORP POOL #A9-5519 4.5% 12-01-2040 BEO           | **   | 94,388                        |
| FEDERAL HOME LN MTG CORP POOL #A95561 4%12-01-2040 BEO               | **   | 602,156                       |
| FEDERAL HOME LN MTG CORP POOL #A95575 4%12-01-2040 BEO               | **   | 432,132                       |
| FEDERAL HOME LN MTG CORP POOL #A97040 4%02-01-2041 BEO               | **   | 391,754                       |
| FEDERAL HOME LN MTG CORP POOL #C01623 5.5% 09-01-2033 BEO            | **   | 274,102                       |
| FEDERAL HOME LN MTG CORP POOL #C03517 4.5% 09-01-2040 BEO            | **   | 259,557                       |
| FEDERAL HOME LN MTG CORP POOL #C03520 4%09-01-2040 BEO               | **   | 1,731,422                     |
| FEDERAL HOME LN MTG CORP POOL #C03520 4%09-01-2040 BEO               | **   | 770,790                       |
| FEDERAL HOME LN MTG CORP POOL #C03545 5%08-01-2040 BEO               | **   | 376,365                       |
| FEDERAL HOME LN MTG CORP POOL #C03613 4%11-01-2040 BEO               | **   | 390,122                       |
| FEDERAL HOME LN MTG CORP POOL #C03792 3.5% 04-01-2042 BEO            | **   | 1,282,400                     |
| FEDERAL HOME LN MTG CORP POOL #C0-4240 3.5% 09-01-2042 BEO           | **   | 486,614                       |
| FEDERAL HOME LN MTG CORP POOL #C04422 3%12-01-2042 BEO               | **   | 601,050                       |
| FEDERAL HOME LN MTG CORP POOL #C09022 3%01-01-2043 BEO               | **   | 3,141,579                     |
| FEDERAL HOME LN MTG CORP POOL #C09055 4%12-01-2043 BEO               | **   | 594,074                       |
| FEDERAL HOME LN MTG CORP POOL #C1-0542 7% 06-01-2028 BEO             | **   | 5,265                         |
| FEDERAL HOME LN MTG CORP POOL #C1-2585 7% 07-01-2028 BEO             | **   | 702                           |
| FEDERAL HOME LN MTG CORP POOL #C1-4084 7% 08-01-2028 BEO             | **   | 8,296                         |
| FEDERAL HOME LN MTG CORP POOL #C91161 5%02-01-2028 BEO               | **   | 13,023                        |
| FEDERAL HOME LN MTG CORP POOL #C91362 4.5% 03-01-2031 BEO            | **   | 342,294                       |
| FEDERAL HOME LN MTG CORP POOL #C91581 3%11-01-2032 BEO               | **   | 1,851,406                     |
| FEDERAL HOME LN MTG CORP POOL #C91589 3.5% 11-01-2032 BEO            | **   | 360,963                       |

| Security Name, Maturity Date, and Rate                     | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #C91925 3.5% 04-01-2037 BEO  | **   | 1,776,410                     |
| FEDERAL HOME LN MTG CORP POOL #C91928 3.5% 05-01-2037 BEO  | **   | 339,566                       |
| FEDERAL HOME LN MTG CORP POOL #C91960 3.5% 11-01-2037 BEO  | **   | 1,301,796                     |
| FEDERAL HOME LN MTG CORP POOL #C91981 3%02-01-2038 BEO     | **   | 1,456,176                     |
| FEDERAL HOME LN MTG CORP POOL #C91987 3%04-01-2038 BEO     | **   | 1,175,378                     |
| FEDERAL HOME LN MTG CORP POOL #D64290 7%10-01-2025 BEO     | **   | 10,219                        |
| FEDERAL HOME LN MTG CORP POOL #D7-0703 7% 04-01-2026 BEO   | **   | 7,058                         |
| FEDERAL HOME LN MTG CORP POOL #D75342 8%10-01-2026 BEO     | **   | 519                           |
| FEDERAL HOME LN MTG CORP POOL #D7-5558 8% 10-01-2026 BEO   | **   | 844                           |
| FEDERAL HOME LN MTG CORP POOL #D7-5787 8% 11-01-2026 BEO   | **   | 2,208                         |
| FEDERAL HOME LN MTG CORP POOL #D7-7163 7.5% 01-01-2027 BEO | **   | 2,131                         |
| FEDERAL HOME LN MTG CORP POOL #D7-7490 7.5% 01-01-2027 BEO | **   | 150                           |
| FEDERAL HOME LN MTG CORP POOL #D8-0177 7% 05-01-2027 BEO   | **   | 7,534                         |
| FEDERAL HOME LN MTG CORP POOL #D98914 4%01-01-2032 BEO     | **   | 104,925                       |
| FEDERAL HOME LN MTG CORP POOL #E04113 2.5% 11-01-2027 BEO  | **   | 797,111                       |
| FEDERAL HOME LN MTG CORP POOL #G0-0552 8.5% 03-01-2023 BEO | **   | 4,095                         |
| FEDERAL HOME LN MTG CORP POOL #G0-0561 9.5% 06-01-2025 BEO | **   | 684                           |
| FEDERAL HOME LN MTG CORP POOL #G0-0627 8% 06-01-2025 BEO   | **   | 4,130                         |
| FEDERAL HOME LN MTG CORP POOL #G0-0704 7% 12-01-2026 BEO   | **   | 5,047                         |
| FEDERAL HOME LN MTG CORP POOL #G01665 5.5% 03-01-2034 BEO  | **   | 335,454                       |
| FEDERAL HOME LN MTG CORP POOL #G02031 5.5% 02-01-2036 BEO  | **   | 98,063                        |
| FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO  | **   | 304,931                       |
| FEDERAL HOME LN MTG CORP POOL #G03073 5.5% 07-01-2037 BEO  | **   | 167,034                       |
| FEDERAL HOME LN MTG CORP POOL #G03233 6%08-01-2037 BEO     | **   | 5,131                         |
| FEDERAL HOME LN MTG CORP POOL #G03600 7%11-01-2037 BEO     | **   | 56,661                        |
| FEDERAL HOME LN MTG CORP POOL #G03695 5.5% 11-01-2037 BEO  | **   | 90,995                        |
| FEDERAL HOME LN MTG CORP POOL #G03812 5.5% 02-01-2038 BEO  | **   | 115,557                       |
| FEDERAL HOME LN MTG CORP POOL #G03819 6%01-01-2038 BEO     | **   | 41,510                        |
| FEDERAL HOME LN MTG CORP POOL #G04448 5.5% 07-01-2038 BEO  | **   | 46,549                        |
| FEDERAL HOME LN MTG CORP POOL #G04585 5.5% 02-01-2038 BEO  | **   | 83,159                        |
| FEDERAL HOME LN MTG CORP POOL #G04588 5.5% 08-01-2038 BEO  | **   | 50,981                        |
| FEDERAL HOME LN MTG CORP POOL #G04636 5%12-01-2035 BEO     | **   | 37,370                        |
| FEDERAL HOME LN MTG CORP POOL #G04688 5.5% 09-01-2038 BEO  | **   | 46,948                        |
| FEDERAL HOME LN MTG CORP POOL #G05179 5.5% 01-01-2039 BEO  | **   | 58,721                        |
| FEDERAL HOME LN MTG CORP POOL #G05527 4%07-01-2039 BEO     | **   | 46,609                        |
| FEDERAL HOME LN MTG CORP POOL #G05676 4%11-01-2039 BEO     | **   | 766,325                       |
| FEDERAL HOME LN MTG CORP POOL #G05726 5%08-01-2039 BEO     | **   | 165,870                       |
| FEDERAL HOME LN MTG CORP POOL #G05741 4.5% 12-01-2039 BEO  | **   | 401,529                       |
| FEDERAL HOME LN MTG CORP POOL #G0-5927 4.5% 07-01-2040 BEO | **   | 860,148                       |
| FEDERAL HOME LN MTG CORP POOL #G06021 5.5% 01-01-2040 BEO  | **   | 132,469                       |
| FEDERAL HOME LN MTG CORP POOL #G06087 5%09-01-2040 BEO     | **   | 38,230                        |
| FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO  | **   | 318,712                       |
| FEDERAL HOME LN MTG CORP POOL #G06601 4.5% 12-01-2040 BEO  | **   | 1,578,352                     |
| FEDERAL HOME LN MTG CORP POOL #G06669 6.5% 09-01-2039 BEO  | **   | 161,636                       |
| FEDERAL HOME LN MTG CORP POOL #G06875 5.5% 12-01-2038 BEO  | **   | 1,089,889                     |
| FEDERAL HOME LN MTG CORP POOL #G07032 3%06-01-2042 BEO     | **   | 994,242                       |
| FEDERAL HOME LN MTG CORP POOL #G07129 3.5% 09-01-2042 BEO  | **   | 790,072                       |

| Security Name, Maturity Date, and Rate                     | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #G07434 3.5% 07-01-2043 BEO  | **   | 1,564,492                     |
| FEDERAL HOME LN MTG CORP POOL #G08273 5.5% 06-01-2038 BEO  | **   | 32,948                        |
| FEDERAL HOME LN MTG CORP POOL #G08368 4.5% 10-01-2039 BEO  | **   | 377,664                       |
| FEDERAL HOME LN MTG CORP POOL #G08457 4.5% 08-01-2041 BEO  | **   | 705,061                       |
| FEDERAL HOME LN MTG CORP POOL #G08521 3%01-01-2043 BEO     | **   | 531,875                       |
| FEDERAL HOME LN MTG CORP POOL #G08540 3%08-01-2043 BEO     | **   | 849,765                       |
| FEDERAL HOME LN MTG CORP POOL #G08567 4%01-01-2044 BEO     | **   | 1,297,474                     |
| FEDERAL HOME LN MTG CORP POOL #G08624 4%01-01-2045 BEO     | **   | 1,774,696                     |
| FEDERAL HOME LN MTG CORP POOL #G08653 3%07-01-2045 BEO     | **   | 1,980,178                     |
| FEDERAL HOME LN MTG CORP POOL #G08672 4%10-01-2045 BEO     | **   | 1,180,164                     |
| FEDERAL HOME LN MTG CORP POOL #G08681 3.5% 12-01-2045 BEO  | **   | 4,286,988                     |
| FEDERAL HOME LN MTG CORP POOL #G0-8732 3% 11-01-2046 BEO   | **   | 3,937,436                     |
| FEDERAL HOME LN MTG CORP POOL #G0-8734 4% 11-01-2046 BEO   | **   | 2,052,744                     |
| FEDERAL HOME LN MTG CORP POOL #G0-8741 3% 01-01-2047 BEO   | **   | 2,361,726                     |
| FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO     | **   | 3,441,758                     |
| FEDERAL HOME LN MTG CORP POOL #G0-8764 4.5% 05-01-2047 BEO | **   | 707,910                       |
| FEDERAL HOME LN MTG CORP POOL #G0-8772 4.5% 07-01-2047 BEO | **   | 380,760                       |
| FEDERAL HOME LN MTG CORP POOL #G08785 4%10-01-2047 BEO     | **   | 821,817                       |
| FEDERAL HOME LN MTG CORP POOL #G08786 4.5% 10-01-2047 BEO  | **   | 730,684                       |
| FEDERAL HOME LN MTG CORP POOL #G08790 4.5% 11-01-2047 BEO  | **   | 598,939                       |
| FEDERAL HOME LN MTG CORP POOL #G08792 3.5% 12-01-2047 BEO  | **   | 9,417,172                     |
| FEDERAL HOME LN MTG CORP POOL #G08809 4%04-01-2048 BEO     | **   | 414,240                       |
| FEDERAL HOME LN MTG CORP POOL #G08817 4%06-01-2048 BEO     | **   | 3,041,885                     |
| FEDERAL HOME LN MTG CORP POOL #G08824 4%07-01-2048 BEO     | **   | 2,632,129                     |
| FEDERAL HOME LN MTG CORP POOL #G08827 4.5% 07-01-2048 BEO  | **   | 3,440,027                     |
| FEDERAL HOME LN MTG CORP POOL #G08832 4.5% 08-01-2048 BEO  | **   | 1,518,947                     |
| FEDERAL HOME LN MTG CORP POOL #G08835 3.5% 09-01-2048 BEO  | **   | 5,913,859                     |
| FEDERAL HOME LN MTG CORP POOL #G08837 4.5% 09-01-2048 BEO  | **   | 1,039,917                     |
| FEDERAL HOME LN MTG CORP POOL #G08844 5%10-01-2048 BEO     | **   | 71,110                        |
| FEDERAL HOME LN MTG CORP POOL #G08847 4%11-01-2048 BEO     | **   | 54,133,726                    |
| FEDERAL HOME LN MTG CORP POOL #G08856 3.5% 01-01-2049 BEO  | **   | 5,620,414                     |
| FEDERAL HOME LN MTG CORP POOL #G08861 3.5% 02-01-2049 BEO  | **   | 6,187,160                     |
| FEDERAL HOME LN MTG CORP POOL #G08862 4%02-01-2049 BEO     | **   | 22,517,748                    |
| FEDERAL HOME LN MTG CORP POOL #G08871 3.5% 04-01-2049 BEO  | **   | 231,361                       |
| FEDERAL HOME LN MTG CORP POOL #G11652 6%01-01-2020 BEO     | **   | 1                             |
| FEDERAL HOME LN MTG CORP POOL #G12467 6%11-01-2021 BEO     | **   | 44,037                        |
| FEDERAL HOME LN MTG CORP POOL #G12978 5.5% 12-01-2022 BEO  | **   | 67,541                        |
| FEDERAL HOME LN MTG CORP POOL #G13825 4%05-01-2025 BEO     | **   | 681,947                       |
| FEDERAL HOME LN MTG CORP POOL #G13868 4.5% 07-01-2025 BEO  | **   | 160,830                       |
| FEDERAL HOME LN MTG CORP POOL #G14171 6%10-01-2024 BEO     | **   | 45,880                        |
| FEDERAL HOME LN MTG CORP POOL #G14375 4%07-01-2026 BEO     | **   | 387,672                       |
| FEDERAL HOME LN MTG CORP POOL #G14492 4%10-01-2025 BEO     | **   | 205,168                       |
| FEDERAL HOME LN MTG CORP POOL #G1-4956 2.5% 05-01-2028 BEO | **   | 735,123                       |
| FEDERAL HOME LN MTG CORP POOL #G15252 3%12-01-2029 BEO     | **   | 777,113                       |
| FEDERAL HOME LN MTG CORP POOL #G15403 3.5% 04-01-2030 BEO  | **   | 1,891,478                     |
| FEDERAL HOME LN MTG CORP POOL #G15441 3%03-01-2030 BEO     | **   | 718,187                       |
| FEDERAL HOME LN MTG CORP POOL #G16015 3%01-01-2032 BEO     | **   | 562,827                       |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #G16177 2%01-01-2032 BEO           | **   | 1,540,136                     |
| FEDERAL HOME LN MTG CORP POOL #G16624 2.5% 01-01-2028 BEO        | **   | 2,756,623                     |
| FEDERAL HOME LN MTG CORP POOL #G16763 4%02-01-2034 BEO           | **   | 4,604,465                     |
| FEDERAL HOME LN MTG CORP POOL #G16789 4%02-01-2034 BEO           | **   | 5,962,688                     |
| FEDERAL HOME LN MTG CORP POOL #G16792 4%03-01-2034 BEO           | **   | 4,764,469                     |
| FEDERAL HOME LN MTG CORP POOL #G18401 3.5% 09-01-2026 BEO        | **   | 79,697                        |
| FEDERAL HOME LN MTG CORP POOL #G18474 2%08-01-2028 BEO           | **   | 473,737                       |
| FEDERAL HOME LN MTG CORP POOL #G18475 2.5% 08-01-2028 BEO        | **   | 184,435                       |
| FEDERAL HOME LN MTG CORP POOL #G18552 3%05-01-2030 BEO           | **   | 1,187,645                     |
| FEDERAL HOME LN MTG CORP POOL #G20028 7.5% 12-01-2036 BEO        | **   | 731,056                       |
| FEDERAL HOME LN MTG CORP POOL #G30591 6%02-01-2028 BEO           | **   | 45,163                        |
| FEDERAL HOME LN MTG CORP POOL #G60985 3%05-01-2047 BEO           | **   | 5,818,344                     |
| FEDERAL HOME LN MTG CORP POOL #G61047 4.5% 07-01-2047 BEO        | **   | 409,077                       |
| FEDERAL HOME LN MTG CORP POOL #G61060 4.5% 06-01-2047 BEO        | **   | 2,360,056                     |
| FEDERAL HOME LN MTG CORP POOL #G61502 5%02-01-2048 BEO           | **   | 411,122                       |
| FEDERAL HOME LN MTG CORP POOL #G61638 4%07-01-2048 BEO           | **   | 1,766,270                     |
| FEDERAL HOME LN MTG CORP POOL #G61657 5%12-01-2047 BEO           | **   | 1,632,190                     |
| FEDERAL HOME LN MTG CORP POOL #G61713 3.5% 01-01-2045 BEO        | **   | 991,146                       |
| FEDERAL HOME LN MTG CORP POOL #G61739 3%09-01-2048 BEO           | **   | 4,412,069                     |
| FEDERAL HOME LN MTG CORP POOL #J0-6009 5% 10-01-2020 BEO         | **   | 9,846                         |
| FEDERAL HOME LN MTG CORP POOL #J0-9212 5% 01-01-2024 BEO         | **   | 32,281                        |
| FEDERAL HOME LN MTG CORP POOL #J12439 4.5% 06-01-2025 BEO        | **   | 233,973                       |
| FEDERAL HOME LN MTG CORP POOL #J14494 4%02-01-2026 BEO           | **   | 67,825                        |
| FEDERAL HOME LN MTG CORP POOL #J14494 4%02-01-2026 BEO           | **   | 457,933                       |
| FEDERAL HOME LN MTG CORP POOL #J1-5658 4% 06-01-2026 BEO         | **   | 166,747                       |
| FEDERAL HOME LN MTG CORP POOL #J1-5719 4% 06-01-2026 BEO         | **   | 432,806                       |
| FEDERAL HOME LN MTG CORP POOL #J15974 4%06-01-2026 BEO           | **   | 176,729                       |
| FEDERAL HOME LN MTG CORP POOL #J16059 4%07-01-2026 BEO           | **   | 77,390                        |
| FEDERAL HOME LN MTG CORP POOL #J1-8912 FIXED 2.5% 04-01-2027 BEO | **   | 274,203                       |
| FEDERAL HOME LN MTG CORP POOL #J21617 2%12-01-2027 BEO           | **   | 721,482                       |
| FEDERAL HOME LN MTG CORP POOL #J22956 2%04-01-2023 BEO           | **   | 1,541,172                     |
| FEDERAL HOME LN MTG CORP POOL #J23433 2%04-01-2023 BEO           | **   | 1,465,562                     |
| FEDERAL HOME LN MTG CORP POOL #J23434 2%04-01-2028 BEO           | **   | 581,809                       |
| FEDERAL HOME LN MTG CORP POOL #J23500 2%05-01-2023 BEO           | **   | 1,478,544                     |
| FEDERAL HOME LN MTG CORP POOL #J2-3929 2.5% 05-01-2028 BEO       | **   | 1,705,117                     |
| FEDERAL HOME LN MTG CORP POOL #J2-5735 3% 09-01-2028 BEO         | **   | 401,867                       |
| FEDERAL HOME LN MTG CORP POOL #J27464 3.5% 02-01-2029 BEO        | **   | 776,951                       |
| FEDERAL HOME LN MTG CORP POOL #J31736 3.5% 05-01-2030 BEO        | **   | 912,647                       |
| FEDERAL HOME LN MTG CORP POOL #J34888 2.5% 07-01-2031 BEO        | **   | 767,342                       |
| FEDERAL HOME LN MTG CORP POOL #Q04673 4%11-01-2041 BEO           | **   | 788,956                       |
| FEDERAL HOME LN MTG CORP POOL #Q04674 4%12-01-2041 BEO           | **   | 53,949                        |
| FEDERAL HOME LN MTG CORP POOL #Q1-0448 3.5% 08-01-2042 BEO       | **   | 352,052                       |
| FEDERAL HOME LN MTG CORP POOL #Q19853 3.5% 06-01-2043 BEO        | **   | 791,546                       |
| FEDERAL HOME LN MTG CORP POOL #Q2-5702 4.5% 04-01-2044 BEO       | **   | 566,963                       |
| FEDERAL HOME LN MTG CORP POOL #Q2-5703 4.5% 04-01-2044 BEO       | **   | 573,710                       |
| FEDERAL HOME LN MTG CORP POOL #Q2-5705 4.5% 04-01-2044 BEO       | **   | 356,163                       |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #Q2-5712 4.5% 04-01-2044 BEO    | **   | 326,445                       |
| FEDERAL HOME LN MTG CORP POOL #Q2-5850 4.5% 04-01-2044 BEO    | **   | 313,504                       |
| FEDERAL HOME LN MTG CORP POOL #Q2-5851 4.5% 04-01-2044 BEO    | **   | 37,887                        |
| FEDERAL HOME LN MTG CORP POOL #Q2-5852 4.5% 04-01-2044 BEO    | **   | 373,640                       |
| FEDERAL HOME LN MTG CORP POOL #Q2-5853 4.5% 04-01-2044 BEO    | **   | 420,672                       |
| FEDERAL HOME LN MTG CORP POOL #Q29920 4.5% 11-01-2044 BEO     | **   | 45,149                        |
| FEDERAL HOME LN MTG CORP POOL #Q52046 3.5% 11-01-2047 BEO     | **   | 506,868                       |
| FEDERAL HOME LN MTG CORP POOL #Q54896 5%03-01-2048 BEO        | **   | 39,635                        |
| FEDERAL HOME LN MTG CORP POOL #Q55429 4%04-01-2048 BEO        | **   | 415,614                       |
| FEDERAL HOME LN MTG CORP POOL #Q55484 3.5% 04-01-2048 BEO     | **   | 367,536                       |
| FEDERAL HOME LN MTG CORP POOL #Q55997 4%05-01-2048 BEO        | **   | 2,324,555                     |
| FEDERAL HOME LN MTG CORP POOL #Q56364 4%05-01-2048 BEO        | **   | 2,529,910                     |
| FEDERAL HOME LN MTG CORP POOL #Q56795 5%06-01-2048 BEO        | **   | 22,599                        |
| FEDERAL HOME LN MTG CORP POOL #Q56797 4%06-01-2048 BEO        | **   | 8,543,383                     |
| FEDERAL HOME LN MTG CORP POOL #Q56836 4.5% 06-01-2048 BEO     | **   | 296,633                       |
| FEDERAL HOME LN MTG CORP POOL #Q57230 4%07-01-2048 BEO        | **   | 5,422,708                     |
| FEDERAL HOME LN MTG CORP POOL #Q57925 5%08-01-2048 BEO        | **   | 1,158,648                     |
| FEDERAL HOME LN MTG CORP POOL #Q59125 5%10-01-2048 BEO        | **   | 582,672                       |
| FEDERAL HOME LN MTG CORP POOL #Q59799 5%11-01-2048 BEO        | **   | 1,254,257                     |
| FEDERAL HOME LN MTG CORP POOL #QN0574 3.5% DUE 09-01-2034     | **   | 5,600,287                     |
| FEDERAL HOME LN MTG CORP POOL #RA1880 3.5% DUE 12-01-2049 REG | **   | 1,446,992                     |
| FEDERAL HOME LN MTG CORP POOL #RA1981 3%DUE 01-01-2050 REG    | **   | 2,045,494                     |
| FEDERAL HOME LN MTG CORP POOL #S0-6297 3.5% 09-15-2042 BEO    | **   | 352,891                       |
| FEDERAL HOME LN MTG CORP POOL #SD8029 2.5% DUE 12-01-2049 REG | **   | 4,944,421                     |
| FEDERAL HOME LN MTG CORP POOL #T45022 2.5% 01-01-2028 BEO     | **   | 2,524,657                     |
| FEDERAL HOME LN MTG CORP POOL #T45023 2.5% 02-01-2028 BEO     | **   | 1,094,848                     |
| FEDERAL HOME LN MTG CORP POOL #U79065 3.5% 04-01-2030 BEO     | **   | 1,092,142                     |
| FEDERAL HOME LN MTG CORP POOL #U8-0439 3.5% 07-01-2033 BEO    | **   | 392,543                       |
| FEDERAL HOME LN MTG CORP POOL #U90245 3.5% 10-01-2042 BEO     | **   | 556,435                       |
| FEDERAL HOME LN MTG CORP POOL #U9-0690 3.5 DUE 06-01-2042     | **   | 192,202                       |
| FEDERAL HOME LN MTG CORP POOL #U92272 4.5% 12-01-2043 BEO     | **   | 547,591                       |
| FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO     | **   | 201,209                       |
| FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO     | **   | 4,196,654                     |
| FEDERAL HOME LN MTG CORP POOL #U99084 4.5% 02-01-2044 BEO     | **   | 3,705,966                     |
| FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO     | **   | 297,419                       |
| FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO     | **   | 1,011,225                     |
| FEDERAL HOME LN MTG CORP POOL #U99114 3.5% 02-01-2044 BEO     | **   | 230,134                       |
| FEDERAL HOME LN MTG CORP POOL #ZS4699 4%01-01-2047 BEO        | **   | 65,394                        |
| FEDERAL HOME LN MTG CORP POOL #ZS-4727 4% DUE 07-01-2047 REG  | **   | 11,220,189                    |
| FEDERAL HOME LN MTG CORP POOL #ZS4755 3.5% DUE 02-01-2048 REG | **   | 2,323,276                     |
| FEDERAL HOME LN MTG CORP POOL #ZS4790 4%DUE 09-01-2048 REG    | **   | 1,841,343                     |

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|---------------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #ZS7932 3%12-01-2032 BEO              | **   | 12,474,500                    |
| FEDERAL HOME LN MTG CORP POOL #ZT0711 3.5% DUE 10-01-2048 BEO       | **   | 17,738,156                    |
| FEDERAL HOME LN MTG CORP POOL #ZT1545 4%DUE 12-01-2048 BEO          | **   | 64,827,041                    |
| FEDERAL HOME LN MTG CORP POOL #ZT1596 5%01-01-2049 BEO              | **   | 4,318,167                     |
| FEDERAL HOME LN MTG CORP POOL #ZT1710 4%DUE 02-01-2049 BEO          | **   | 9,322,925                     |
| FEDERAL HOME LN MTG CORP POOL #ZT1776 3.5% DUE 03-01-2049 BEO       | **   | 6,834,627                     |
| FEDERAL HOME LN MTG CORP Q15062 3 DUE 02-01-2043                    | **   | 1,855,970                     |
| FEDERAL HOME LN MTG CORP Q5-2319 3.5% 11-01-2047                    | **   | 2,893,872                     |
| FEDERAL HOME LN MTG CORP REMIC SER 4042 CL EB 6.5 08-15-2039        | **   | 1,065,800                     |
| FEDERAL HOME LN MTG CORP SER 004288 CL AG 3 DUE 09-15-2037 REG      | **   | 1,546,959                     |
| FEDERAL HOME LN MTG CORP SER 004305 CL KA 3 03-15-2038              | **   | 250,140                       |
| FEDERAL HOME LN MTG CORP SER 004569 CL G3.5% DUE 06-15-2042 REG     | **   | 3,309,899                     |
| FEDERAL HOME LN MTG CORP SER 004638 CL FA FLTG 07-15-2040           | **   | 163,258                       |
| FEDERAL HOME LN MTG CORP SER 17-DNA2 CLASS M2 VAR RT DUE 10-25-2029 | **   | 5,315,098                     |
| FEDERAL HOME LN MTG CORP SER 2519 CL NU 5.0% 11-15-2032             | **   | 2,969,413                     |
| FEDERAL HOME LN MTG CORP SER 2595 CL DC 5 04-15-2023                | **   | 41,270                        |
| FEDERAL HOME LN MTG CORP SER 2631 CL DA 3.625 06-15-2033            | **   | 26,005                        |
| FEDERAL HOME LN MTG CORP SER 2638 CL JG 5.0% 02-15-2033             | **   | 16,189                        |
| FEDERAL HOME LN MTG CORP SER 3221 CL FW 09-15-2036                  | **   | 974,639                       |
| FEDERAL HOME LN MTG CORP SER 3231 CL FA FRN 10-15-2036              | **   | 533,449                       |
| FEDERAL HOME LN MTG CORP SER 3361 CL PF FRN 08-15-2035              | **   | 2,241,839                     |
| FEDERAL HOME LN MTG CORP SER 3404 CL FB FRN 01-15-2038              | **   | 1,498,249                     |
| FEDERAL HOME LN MTG CORP SER 3539 CL DB 4.5% 06-15-2024             | **   | 693,443                       |
| FEDERAL HOME LN MTG CORP SER 3616 CL FG FRN 03-15-2032              | **   | 567,958                       |
| FEDERAL HOME LN MTG CORP SER 3680 CL MA 4.5% DUE 07-15-2039         | **   | 188,172                       |
| FEDERAL HOME LN MTG CORP SER 3713 CL PA 2.0% 02-15-2040             | **   | 733,284                       |
| FEDERAL HOME LN MTG CORP SER 3741 CL HF FLTG 11-15-2039             | **   | 455,008                       |
| FEDERAL HOME LN MTG CORP SER 3786 CL NA 4.5 DUE 07-15-2040 REG      | **   | 806,474                       |
| FEDERAL HOME LN MTG CORP SER 3843 CL GH 3.75 10-15-2039             | **   | 452,593                       |
| FEDERAL HOME LN MTG CORP SER 3905 CL MP 2.0% DUE 03-15-2041 REG     | **   | 842,961                       |
| FEDERAL HOME LN MTG CORP SER 3925 CL DE 2.0% 07-15-2040             | **   | 921,839                       |
| FEDERAL HOME LN MTG CORP SER 3994 CL JA 2.0% 15/03/2040             | **   | 988,683                       |
| FEDERAL HOME LN MTG CORP SER 4016 CL NL 3.0% 09-15-2039             | **   | 1,097,068                     |
| FEDERAL HOME LN MTG CORP SER 4024 CL C 3.0% 03-15-2027              | **   | 1,290,280                     |
| FEDERAL HOME LN MTG CORP SER 4093 CL QA 1.9 DUE 01-15-2038          | **   | 281,366                       |
| FEDERAL HOME LN MTG CORP SER 4120 CL KA 1.75% 10-15-2032            | **   | 3,265,409                     |
| FEDERAL HOME LN MTG CORP SER 4208 CL PA 1.5 04-15-2041              | **   | 230,187                       |
| FEDERAL HOME LN MTG CORP SER 4229 CL MA 3.5 05-15-2041 REG          | **   | 1,500,082                     |
| FEDERAL HOME LN MTG CORP SER 4238 CL BF FLTG 08-15-2030             | **   | 1,145,207                     |
| FEDERAL HOME LN MTG CORP SER 4247 CL AK 4.5 12-15-2042              | **   | 1,625,082                     |
| FEDERAL HOME LN MTG CORP SER 4374 CL CE 3.5% 12-15-2043             | **   | 1,355,423                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP SER 4377 CL LA 3.0% 06-15-2040                    | **   | 1,036,919                     |
| FEDERAL HOME LN MTG CORP SER 4412 CL LE 3.0% 12-15-2041                    | **   | 964,674                       |
| FEDERAL HOME LN MTG CORP SER 4559 CL AF FLTG 03-15-2042 REG                | **   | 1,044,883                     |
| FEDERAL HOME LN MTG CORP SER 4637 CL WF FLTG RT 07-15-2041                 | **   | 3,622,346                     |
| FEDERAL HOME LN MTG CORP SER 4678 CL AF FLTG RT 12-15-2042                 | **   | 3,273,740                     |
| FEDERAL HOME LN MTG CORP SER 4772 CL GA 4.5% 10-15-2044                    | **   | 1,478,381                     |
| FEDERAL HOME LN MTG CORP SER K091 CL AM 3.566% DUE 03-25-2029              | **   | 7,633,347                     |
| FEDERAL HOME LN MTG CORP SR 4097 CL KF FLTG 09-15-2031                     | **   | 1,408,284                     |
| FEDERAL HOME LN MTG CORP SR 4254 CL TA 2.5% 10-15-2031                     | **   | 414,521                       |
| FEDERAL HOME LN MTG CORP SR 4387 CL NA 1.5% 09-15-2029                     | **   | 403,806                       |
| FEDERAL HOME LN MTG CORP SR K090 CL A-M VAR RT 02-25-2052                  | **   | 6,715,944                     |
| FEDERAL HOME LN MTG CORP SR K091 CL A-2 3.505% 03-01-2029                  | **   | 1,601,283                     |
| FEDERAL HOME LN MTG CORP SR K156 CL A1 3.7% 07-25-2036                     | **   | 7,908,208                     |
| FEDERAL HOME LN MTG CORP TRANCHE 2.864% SER KJ13 CL A2 08-25-2022          | **   | 309,056                       |
| FEDERAL HOME LN MTG CORP TRANCHE VAR RT 11-25-2027                         | **   | 422,715                       |
| FEDERAL HOME LN MTG CORP VAR RT 10-25-2028                                 | **   | 5,012,153                     |
| FEDERAL NATIONAL MORTGAGE ASSOC FR SER 11-124 CL JF FLTG RT DUE 02-25-2041 | **   | 482,078                       |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M11 CL AB2 2.254% 07-25-2026      | **   | 5,416,521                     |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M11 CL AL 2.944% 07-25-2039       | **   | 841,234                       |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M12 CL AB1 BNDS 1.931% 09-25-2026 | **   | 534,041                       |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M12 CL AB2 2.362% 09-25-2026      | **   | 7,298,897                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0210 4.5% 12-01-2040 BEO             | **   | 875,875                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0864 4% 12-01-2040 BEO               | **   | 21,890                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0943 4% DUE 12-01-2040 BEO           | **   | 1,052,701                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1115 4.5% 01-01-2041 BEO             | **   | 1,675,577                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1266 4% 01-01-2041 BEO               | **   | 371,177                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1508 4.5% 12-01-2040 BEO             | **   | 1,021,949                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1559 4% 12-01-2040 BEO               | **   | 783,050                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1560 4% 01-01-2041 BEO               | **   | 1,032,839                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1565 4.5% 12-01-2040 BEO             | **   | 426,801                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH2442 4% 01-01-2041 BEO               | **   | 42,356                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH3203 4% DUE 01-01-2041 BEO           | **   | 219,583                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH4404 4% 01-01-2041 BEO               | **   | 1,229,035                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH5098 4% DUE 01-01-2041 BEO           | **   | 12,388                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH6958 ADJ RT DUE 02-01-2041 BEO       | **   | 99,174                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI0511 5% 04-01-2041 BEO               | **   | 65,859                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1051 4% DUE 06-01-2026 REG           | **   | 213,070                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1863 5% 05-01-2041 BEO               | **   | 128,442                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1892 5% 05-01-2041 BEO               | **   | 683,217                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI2433 5% 05-01-2041 BEO               | **   | 167,695                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI2443 5% 05-01-2041 BEO               | **   | 87,067                        |

| Security Name, Maturity Date, and Rate |                                   | Cost | Current Value<br>(in dollars) |
|----------------------------------------|-----------------------------------|------|-------------------------------|
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AI2462 5% 05-01-2041 BEO         | **   | 118,990                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AI4261 5% 06-01-2041 BEO         | **   | 87,788                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AI7778 4% 07-01-2041 BEO         | **   | 11,382                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AI8382 3.5% 09-01-2026 BEO       | **   | 181,100                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AI8630 4% 07-01-2042 BEO         | **   | 75,510                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AI9940 5% 09-01-2041 BEO         | **   | 363,015                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AJ1884 FIXED 3.5% 02-01-2042 BEO | **   | 522,346                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AJ2288 4% 09-01-2041 BEO         | **   | 461,479                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AJ4051 4% 10-01-2041 BEO         | **   | 7,227                         |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AJ9317 4% 01-01-2042 BEO         | **   | 1,331,517                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AJ9982 3.5% 08-01-2042 BEO       | **   | 2,754,763                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AK0968 3% 02-01-2027 BEO         | **   | 384,501                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AK1140 3% 02-01-2027 BEO         | **   | 229,977                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AK1608 3% 01-01-2027 BEO         | **   | 269,301                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AK3107 4% 02-01-2042 BEO         | **   | 186,603                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AK5551 FIXED 4% 04-01-2042 BEO   | **   | 3,995,048                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AK6966 3% 03-01-2027 BEO         | **   | 401,088                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0007 5% 12-01-2034 BEO         | **   | 594,199                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0009 5.5% 12-01-2034 BEO       | **   | 502,284                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0379 8% 12-01-2036 BEO         | **   | 131,022                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0476 5% 11-01-2040 BEO         | **   | 461,030                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0484 5.5% DUE 05-01-2040 BEO   | **   | 190,073                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0533 ADJ RT DUE 07-01-2041 BEO | **   | 426,441                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL0998 4.5% 10-01-2041 BEO       | **   | 455,304                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL1051 4.5% 09-01-2041 BEO       | **   | 354,986                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL1469 7% DUE 02-01-2039 BEO     | **   | 562,775                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL1470 7% DUE 04-01-2037 BEO     | **   | 253,584                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL1945 3.5% 06-01-2042 BEO       | **   | 408,377                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL2151 3.5% 03-01-2042 BEO       | **   | 847,269                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL2171 4% 06-01-2042 BEO         | **   | 346,214                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL2382 4% 02-01-2042 BEO         | **   | 714,384                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL2389 3.5% 09-01-2042 BEO       | **   | 893,376                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL3026 3.5% 12-01-2042 BEO       | **   | 365,168                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL3626 4% 09-01-2042 BEO         | **   | 15,443                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL3797 2.5% 06-01-2028 BEO       | **   | 2,567,268                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL4324 6.5% 05-01-2040 BEO       | **   | 1,979,962                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL4465 3% 07-01-2028 BEO         | **   | 1,187,753                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL4741 4.5% 01-01-2044 BEO       | **   | 200,723                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL4741 4.5% 01-01-2044 BEO       | **   | 551,988                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL4936 3% 03-01-2029 BEO         | **   | 1,086,843                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL     | #AL5548 4.288% DUE 05-01-2038 BEO | **   | 236,959                       |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL5674 4.5% 08-01-2044 BEO     | **   | 1,745,187                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL5760 4% 09-01-2043 BEO       | **   | 41,459                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6185 3% 10-01-2029 BEO       | **   | 2,395,448                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO       | **   | 1,908,847                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6605 3% 04-01-2030 BEO       | **   | 760,226                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6851 2.5% 10-01-2043 BEO     | **   | 659,924                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL7204 5% 10-01-2043 BEO       | **   | 84,143                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL7320 3% 09-01-2030 BEO       | **   | 786,302                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL7430 3.5% DUE 08-01-2030 REG | **   | 1,627,201                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL9397 3% 10-01-2046 BEO       | **   | 1,997,227                     |
| FEDERAL NATL MTG ASSN GTD REMIC PASS THRU 3 1-25-2040              | **   | 501,044                       |
| FEDERAL NATL MTG ASSN SR 2011-59 CL NZ 5.5 DUE 07-25-2041          | **   | 2,622,845                     |
| FEDERAL RLTY INVT TR 2.55% 01-15-2021                              | **   | 343,791                       |
| FEDERAL SIGNAL CORP COM                                            | **   | 269,288                       |
| FEDNAT HLDG CO COMSTK                                              | **   | 154,326                       |
| FENG TAY ENTRPRISE TWD10                                           | **   | 67,001                        |
| FERRO CORP COM                                                     | **   | 42,088                        |
| FERROGLOBE PLC COM NPV                                             | **   | 27,489                        |
| FFCB DISC NT 01-02-2020 0% DISC NTS SNR 02/01/2020 USD             | **   | 8,666,000                     |
| FFP EUR1.00                                                        | **   | 114,172                       |
| FHLB BD 5.5 07-15-2036                                             | **   | 13,072,686                    |
| FHLMC 3% MBS 01/09/2049 USD'SD-8016' POOL #SD8016 3 09-01-2049     | **   | 1,015,705                     |
| FHLMC 4% MBS 01/11/2049 USD'SD-8026' POOL #SD8026 4 11-01-2049     | **   | 3,993,413                     |
| FHLMC CMO SER 2248 CL FB FLTG DUE 09-15-2030 REG                   | **   | 4,624                         |
| FHLMC GOLD #A53630 A53630 6 10-01-2036                             | **   | 97,186                        |
| FHLMC GOLD #G00473 7.5% DUE 05-01-2026                             | **   | 137                           |
| FHLMC GOLD 3% MBS 01/06/2029 USD'V6-0564' V60564 3 06-01-2029      | **   | 752,908                       |
| FHLMC GOLD 3% MBS 01/10/2046 USD'G6-7701' G67701 3 10-01-2046      | **   | 3,496,484                     |
| FHLMC GOLD 3% MBS 01/10/2046 USD'Q4-3413' Q43413 3 10-01-2046      | **   | 1,010,540                     |
| FHLMC GOLD 3.5% MBS 01/01/2046 USD'Q3-8490' Q38490 3.5 01-01-2046  | **   | 4,270,051                     |
| FHLMC GOLD 4.5% MBS 01/02/2048 USD'V8-3956' V83956 4.5 02-01-2048  | **   | 1,751,095                     |
| FHLMC GOLD A47999 5 08-01-2035                                     | **   | 380,096                       |
| FHLMC GOLD A62077 6 06-01-2037                                     | **   | 18,340                        |
| FHLMC GOLD A9-5825 4.0% DUE 12-01-2040                             | **   | 487,548                       |
| FHLMC GOLD A95831 4.5 12-01-2040                                   | **   | 801,095                       |
| FHLMC GOLD C00371 7 09-01-2024                                     | **   | 847                           |
| FHLMC GOLD C00522 7.0% 05-01-2027                                  | **   | 5,360                         |
| FHLMC GOLD C00632 7 07-01-2028                                     | **   | 4,389                         |
| FHLMC GOLD C00987 7.5 05-01-2030                                   | **   | 1,151                         |
| FHLMC GOLD C01116 7.5 01-01-2031                                   | **   | 20,112                        |
| FHLMC GOLD C04272 3 10-01-2042                                     | **   | 1,500,354                     |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| FHLMC GOLD C80373 7.5% 01-01-2026                             | **   | 177                           |
| FHLMC GOLD C80379 7.0% 02-01-2026                             | **   | 5,328                         |
| FHLMC GOLD C80407 7.0% 06-01-2026                             | **   | 575                           |
| FHLMC GOLD C9-1908 3 01-01-2037                               | **   | 898,201                       |
| FHLMC GOLD G02408 5.5 12-01-2036                              | **   | 146,888                       |
| FHLMC GOLD G06506 4 12-01-2040                                | **   | 1,519,127                     |
| FHLMC GOLD G06507 4 02-01-2041                                | **   | 269,056                       |
| FHLMC GOLD G07335 7 03-01-2039                                | **   | 404,942                       |
| FHLMC GOLD G0-7388 3.5 05-01-2043                             | **   | 1,458,161                     |
| FHLMC GOLD G07509 6.5 09-01-2039                              | **   | 327,893                       |
| FHLMC GOLD G0-7762 4.5 06-01-2044                             | **   | 1,035,871                     |
| FHLMC GOLD G08372 4.5 11-01-2039                              | **   | 372,096                       |
| FHLMC GOLD G08553 3 10-01-2043                                | **   | 101,452                       |
| FHLMC GOLD G08793 4 12-01-2047                                | **   | 723,578                       |
| FHLMC GOLD G13492 5 02-01-2024                                | **   | 56,841                        |
| FHLMC GOLD G67720 4.5 03-01-2049                              | **   | 19,868,068                    |
| FHLMC GOLD GROUP #C00636 7.5 MTG PARTN CTF DUE 07-01-2028 REG | **   | 13,749                        |
| FHLMC GOLD GROUP C26742 6 05-01-2029                          | **   | 630                           |
| FHLMC GOLD J16432 3.5 08-01-2026                              | **   | 149,228                       |
| FHLMC GOLD J23935 3 05-01-2028                                | **   | 353,710                       |
| FHLMC GOLD J2-7964 3 04-01-2029                               | **   | 396,738                       |
| FHLMC GOLD J2-8196 3 05-01-2029                               | **   | 2,441,277                     |
| FHLMC GOLD J2-9007 3 08-01-2029                               | **   | 466,357                       |
| FHLMC GOLD J35097 2.5 08-01-2031                              | **   | 661,546                       |
| FHLMC GOLD POOL #G00280 9.5% 12-01-2022                       | **   | 63                            |
| FHLMC GOLD POOL #G00675 7.5% DUE 03-01-2027                   | **   | 6,904                         |
| FHLMC GOLD POOL #G00869 7.5% DUE 01-01-2028                   | **   | 7,870                         |
| FHLMC GOLD POOL #Q11288 3.5 09-01-2042                        | **   | 374,443                       |
| FHLMC GOLD POOL #Q1-1788 3 DUE 10-01-2042                     | **   | 199,985                       |
| FHLMC GOLD POOL #Q12052 Q12052 3.5 10-01-2042                 | **   | 460,506                       |
| FHLMC GOLD POOL C00984 8 05-01-2030                           | **   | 1,038                         |
| FHLMC GOLD POOL FG V85283 3.5% 03-01-2049                     | **   | 2,165,859                     |
| FHLMC GOLD POOL G0-0529 7.5% DUE 08-01-2026                   | **   | 538                           |
| FHLMC GOLD POOL G01091 7 12-01-2029                           | **   | 17,830                        |
| FHLMC GOLD POOL J12398 FLTGT RT 4.5% DUE 06-01-2025           | **   | 166,589                       |
| FHLMC GOLD POOL Q41209 3.5% 06-01-2046                        | **   | 701,639                       |
| FHLMC GOLD POOL Q44963 3.5% 12-01-2046                        | **   | 1,500,397                     |
| FHLMC GOLD POOL V84260 3.5% 06-01-2048                        | **   | 4,248,383                     |
| FHLMC GOLD POOL# U91254 4 DUE 04-01-2043                      | **   | 827,128                       |
| FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043                     | **   | 2,139,032                     |
| FHLMC GOLD Q08998 3.5 06-01-2042                              | **   | 944,140                       |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| FHLMC GOLD Q12520 3 10-01-2042                                              | **   | 117,296                       |
| FHLMC GOLD Q14326 2.5 01-01-2043                                            | **   | 716,072                       |
| FHLMC GOLD Q44452 3 11-01-2046                                              | **   | 1,632,754                     |
| FHLMC GOLD Q45458 4 08-01-2046                                              | **   | 392,511                       |
| FHLMC GOLD Q48338 4.5 05-01-2047                                            | **   | 152,120                       |
| FHLMC GOLD Q48752 3.5 06-01-2047                                            | **   | 556,423                       |
| FHLMC GOLD Q49494 4.5% 07-01-2047                                           | **   | 584,885                       |
| FHLMC GOLD U90291 4 10-01-2042                                              | **   | 217,649                       |
| FHLMC GOLD U90316 4 10-01-2042                                              | **   | 1,841,087                     |
| FHLMC GOLD U91619 4 06-01-2043                                              | **   | 847,487                       |
| FHLMC GOLD U95137 4 08-01-2043                                              | **   | 477,065                       |
| FHLMC GOLD V60298 3.0% 10-01-2028                                           | **   | 385,195                       |
| FHLMC GOLD V60869 2.5 07-01-2030                                            | **   | 1,577,891                     |
| FHLMC GOLDPOOL #Q10241 3.5 08-01-2042                                       | **   | 360,560                       |
| FHLMC GROUP #C00098 8.00 MTG PARTN CTF DUE 2-1-2022 REG                     | **   | 908                           |
| FHLMC GROUP #C00516 8.0 MTG PARTN CTF DUE 05-01-2027 REG                    | **   | 3,191                         |
| FHLMC GROUP #G00144 10.0 MTG PARTN CTF DUE 03-01-2021 REG                   | **   | 200                           |
| FHLMC GROUP #G00825 7.0 MTG PARTN CTF DUE 11-01-2027 REG                    | **   | 388                           |
| FHLMC MTN 6.25 07-15-2032                                                   | **   | 64,818                        |
| FHLMC MULTICLASS SER 4102 CL EG 1.25% 09-15-2027                            | **   | 570,131                       |
| FHLMC MULTICLASS 2.375% DUE 04-25-2023 REG                                  | **   | 643,174                       |
| FHLMC MULTICLASS 2005-S001 CTF CL 2A2 VAR RATE 09-25-2045                   | **   | 423,629                       |
| FHLMC MULTICLASS 3.5 07-15-2041                                             | **   | 201,411                       |
| FHLMC MULTICLASS 3122 CL FE FLTG 03-15-2036                                 | **   | 3,210,251                     |
| FHLMC MULTICLASS 4 09-15-2039                                               | **   | 878,746                       |
| FHLMC MULTICLASS FEDERAL HOME LN MTG CORP SR 4795 CL MP 3.5% 05-15-2043 REG | **   | 2,249,157                     |
| FHLMC MULTICLASS FHLMC #80-0146 10-15-2037                                  | **   | 3,817,563                     |
| FHLMC MULTICLASS FIXED 3.422% 11-25-2018 REG                                | **   | 1,537,343                     |
| FHLMC MULTICLASS FR CMO 25/10/20 USD1000'A-2' K010 4.333 10-25-2020         | **   | 9,957,614                     |
| FHLMC MULTICLASS FREDDIE MAC SER 2017-SR01 CL A3G 3.089% 11-25-2027         | **   | 3,907,082                     |
| FHLMC MULTICLASS FREDDIE MAC STRUCTURED 12-25-2020                          | **   | 812,702                       |
| FHLMC MULTICLASS PREASSIGN 00320 4.5 09-15-2034                             | **   | 806,281                       |
| FHLMC MULTICLASS PREASSIGN 00343 08-25-2031                                 | **   | 4,987                         |
| FHLMC MULTICLASS REMIC TR 2013-130 CL-EA3 06-25-2038                        | **   | 640,233                       |
| FHLMC MULTICLASS SER 004254 CL BM 2.5% DUE 01-15-2031 REG                   | **   | 369,558                       |
| FHLMC MULTICLASS SER 004257 CL A 2.5 10-15-2027                             | **   | 2,589,651                     |
| FHLMC MULTICLASS SER 004258 CL D 2.5 06-15-2027                             | **   | 1,541,934                     |
| FHLMC MULTICLASS SER 004281 CL LG 4 01-15-2043                              | **   | 1,298,093                     |
| FHLMC MULTICLASS SER 004293 CL KG 3.0% DUE 08-15-2043 REG                   | **   | 1,066,641                     |
| FHLMC MULTICLASS SER 004302 CL HF 01-15-2038                                | **   | 741,785                       |
| FHLMC MULTICLASS SER 004305 CL A 3.5 06-15-2048                             | **   | 1,423,830                     |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| FHLMC MULTICLASS SER 004305 CL GA 2.0% DUE 02-15-2024 REG    | **   | 181,370                       |
| FHLMC MULTICLASS SER 004579 CL FD 01-15-2038                 | **   | 422,649                       |
| FHLMC MULTICLASS SER 004582 CL PA 3 11-15-2045               | **   | 15,203,134                    |
| FHLMC MULTICLASS SER 004711 CL HA 3 12-15-2043               | **   | 731,293                       |
| FHLMC MULTICLASS SER 004774 CL LP 3.5% 09-15-2046            | **   | 2,501,738                     |
| FHLMC MULTICLASS SER 004877 CL CA 3 04-15-2034               | **   | 3,076,940                     |
| FHLMC MULTICLASS SER 004936 CL AP 2.5 09-25-2048             | **   | 26,126,947                    |
| FHLMC MULTICLASS SER 15-DNA2 CL M-2 FLTG RT 12-25-2027       | **   | 433,059                       |
| FHLMC MULTICLASS SER 18-4 CL MA 3.5% FIXED UE 11-25-2057 REG | **   | 632,816                       |
| FHLMC MULTICLASS SER 19-1 CL MT 3.5% 07-25-2058 REG          | **   | 1,263,517                     |
| FHLMC MULTICLASS SER 2012-154 CLS PW 10-25-2042              | **   | 725,616                       |
| FHLMC MULTICLASS SER 2113 CL MW 6.5 01-15-2029               | **   | 109,974                       |
| FHLMC MULTICLASS SER 2135 CL OH 6.5 03-15-2029               | **   | 96,628                        |
| FHLMC MULTICLASS SER 2175 CL TH 6 07-15-2029                 | **   | 103,325                       |
| FHLMC MULTICLASS SER 2319 CL PZ 6.5 05-15-2031               | **   | 284,988                       |
| FHLMC MULTICLASS SER 2338 CL ZC 6.5 07-15-2031               | **   | 136,193                       |
| FHLMC MULTICLASS SER 2430 CL WF 6.5 03-15-2032 REG           | **   | 55,541                        |
| FHLMC MULTICLASS SER 2812 CL FL FRN 02-15-2023               | **   | 4,337                         |
| FHLMC MULTICLASS SER 2980 CL QA 6 05-15-2035                 | **   | 68,836                        |
| FHLMC MULTICLASS SER 3005 CL ED 5 07-15-2025                 | **   | 42,761                        |
| FHLMC MULTICLASS SER 3108 CL FP 12-15-2035                   | **   | 2,328,548                     |
| FHLMC MULTICLASS SER 3117 CL FE FLT RT 02-15-2036            | **   | 555,000                       |
| FHLMC MULTICLASS SER 3187 CL Z 5 07-15-2036                  | **   | 110,450                       |
| FHLMC MULTICLASS SER 3209 CL EG 4.5 08-15-2020               | **   | 10,813                        |
| FHLMC MULTICLASS SER 3397 CL FC FLTG 12-15-2037              | **   | 5,951                         |
| FHLMC MULTICLASS SER 3564 CL AL FLT RT 08-15-2036            | **   | 464,805                       |
| FHLMC MULTICLASS SER 3578 CL VZ 5.5 08-15-2036               | **   | 553,902                       |
| FHLMC MULTICLASS SER 3632 CL AG 4 06-15-2038                 | **   | 2,250                         |
| FHLMC MULTICLASS SER 3648 CL CY 4.5% DUE 03-15-2030          | **   | 145,846                       |
| FHLMC MULTICLASS SER 3649 CL BW 4 03-15-2025                 | **   | 317,457                       |
| FHLMC MULTICLASS SER 3653 CL HJ 5 04-15-2040                 | **   | 169,494                       |
| FHLMC MULTICLASS SER 3662 CL PJ 5 DUE 04-15-2040             | **   | 138,096                       |
| FHLMC MULTICLASS SER 3677 CL PB 4.5 DUE 05-15-2040 REG       | **   | 183,885                       |
| FHLMC MULTICLASS SER 3743 CL PA 2.5 12-15-2039               | **   | 886,554                       |
| FHLMC MULTICLASS SER 3746 CL KL 3.25 04-15-2040              | **   | 1,375,798                     |
| FHLMC MULTICLASS SER 3775 CL GC 4% 01-15-2039                | **   | 1,588,483                     |
| FHLMC MULTICLASS SER 3786 CL P 4 01-15-2041                  | **   | 7,162,125                     |
| FHLMC MULTICLASS SER 3793 CL PE 4.0% 06-15-2039              | **   | 7,398,621                     |
| FHLMC MULTICLASS SER 3806 CL JA 3.5 02-15-2026               | **   | 88,803                        |
| FHLMC MULTICLASS SER 3819 CL G 4 06-15-2040                  | **   | 3,658,107                     |
| FHLMC MULTICLASS SER 3846 CL KA 3.5 03-15-2026               | **   | 580,415                       |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| FHLMC MULTICLASS SER 3857 CL LH 2.5% 01-15-2040              | **   | 1,044,437                     |
| FHLMC MULTICLASS SER 3910 CL CU 4.0% DUE03-15-2041 REG       | **   | 192,064                       |
| FHLMC MULTICLASS SER 3919 CL BE 2.75%08-15-2039              | **   | 462,222                       |
| FHLMC MULTICLASS SER 3939 CL BZ 4.5 06-15-2041               | **   | 1,737,334                     |
| FHLMC MULTICLASS SER 3956 CL EB 3.25 11-15-2041              | **   | 1,790,045                     |
| FHLMC MULTICLASS SER 3966 CL VZ 4 12-15-2041                 | **   | 959,929                       |
| FHLMC MULTICLASS SER 3974 CL C 3 01-15-2026                  | **   | 217,271                       |
| FHLMC MULTICLASS SER 3976 CL AE 2.5 08-15-2029               | **   | 36,976                        |
| FHLMC MULTICLASS SER 4001 CL MH 2 01-15-2039                 | **   | 208,488                       |
| FHLMC MULTICLASS SER 4003 CL BG 2 10-15-2026                 | **   | 2,356,375                     |
| FHLMC MULTICLASS SER 4016 CL CA 2% 07-15-2041                | **   | 746,631                       |
| FHLMC MULTICLASS SER 4018 CL AL 2.0% 03-15-2027 REG          | **   | 756,348                       |
| FHLMC MULTICLASS SER 4027 CL QJ 1.75 12-15-2040              | **   | 419,154                       |
| FHLMC MULTICLASS SER 4057 CL CD 2.0% 04-15-2039 REG          | **   | 332,202                       |
| FHLMC MULTICLASS SER 4059 CL DA 2.0% 02-15-2041 REG          | **   | 363,983                       |
| FHLMC MULTICLASS SER 4100 CL EC 1.5 DUE 08-15-2027 REG       | **   | 286,054                       |
| FHLMC MULTICLASS SER 4118 CL PD 1.5 05-15-2042               | **   | 371,650                       |
| FHLMC MULTICLASS SER 4148 CL JB 1.5 12-15-2027               | **   | 257,342                       |
| FHLMC MULTICLASS SER 4150 CL FN FLTG 07-15-2041              | **   | 2,203,150                     |
| FHLMC MULTICLASS SER 4170 CL TC 1.625 02-15-2028             | **   | 281,451                       |
| FHLMC MULTICLASS SER 4171 CL NG 2 06-15-2042                 | **   | 1,417,037                     |
| FHLMC MULTICLASS SER 4176 CL HA 4 DUE 12-15-2042             | **   | 348,509                       |
| FHLMC MULTICLASS SER 4188 CL AG 2 04-15-2028                 | **   | 198,907                       |
| FHLMC MULTICLASS SER 4198 CL QP 4.0% 01-15-2033              | **   | 2,410,649                     |
| FHLMC MULTICLASS SER 4219 CL JA 3.5 08-15-2039               | **   | 207,770                       |
| FHLMC MULTICLASS SER 4223 CL CD 2.0% DUE11-15-2039           | **   | 244,570                       |
| FHLMC MULTICLASS SER 4227 CL VA 3.5 DUE 10-15-2037 REG       | **   | 1,650,889                     |
| FHLMC MULTICLASS SER 4261 CL DA 2.5% DUE06-15-2032           | **   | 433,689                       |
| FHLMC MULTICLASS SER 4268 CL BP 4.25 08-15-2042              | **   | 3,685,261                     |
| FHLMC MULTICLASS SER 4318 CL MA 3.0% DUE09-15-2039 REG       | **   | 1,158,832                     |
| FHLMC MULTICLASS SER 4323 CL CB 2.0% DUE 03-15-2040 REG      | **   | 347,044                       |
| FHLMC MULTICLASS SER 4331 CL EA 4 03-15-2043                 | **   | 1,177,427                     |
| FHLMC MULTICLASS SER 4332 CL CU 2.5% DUE01-15-2033           | **   | 1,317,586                     |
| FHLMC MULTICLASS SER 4338 CL A 2.5% 05-15-2044               | **   | 1,995,783                     |
| FHLMC MULTICLASS SER 4358 CL DA 3% 06-15-2040                | **   | 174,550                       |
| FHLMC MULTICLASS SER 4373 CL PA 3 02-15-2043                 | **   | 933,543                       |
| FHLMC MULTICLASS SER 4377 CL KA STEP UP 12-15-2047           | **   | 1,866,363                     |
| FHLMC MULTICLASS SER 4457 CL BA 3.0% DUE07-15-2039           | **   | 962,759                       |
| FHLMC MULTICLASS SER 4458 CL CB 2.0% 2.0% DUE 11-15-2028 REG | **   | 193,025                       |
| FHLMC MULTICLASS SER 4479 CL AG 2 03-15-2026                 | **   | 2,380,046                     |
| FHLMC MULTICLASS SER 4488 CL MC 2.5% 09-15-2041 REG          | **   | 316,077                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| FHLMC MULTICLASS SER 4631 CL AE 3.5 05-15-2044                       | **   | 8,395,750                     |
| FHLMC MULTICLASS SER 4650 CL CA 3.5% DUE 05-15-2043 REG              | **   | 9,213,022                     |
| FHLMC MULTICLASS SER T-21 CL A 10-25-2029                            | **   | 114,238                       |
| FHLMC MULTICLASS SER T-34 CL A1V 07-25-2031                          | **   | 4,136,782                     |
| FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044                   | **   | 543,333                       |
| FHLMC MULTICLASS SER-4238 CL-BG 3.0% 08-15-2030                      | **   | 1,156,385                     |
| FHLMC MULTICLASS SER-4447 CL-BA 3.0% 02-15-2033                      | **   | 2,459,702                     |
| FHLMC MULTICLASS SERIES K725 CLASS AM 3.104% DUE 05-25-2023 REG      | **   | 610,105                       |
| FHLMC MULTICLASS SR 18-1 CL A1 3.5% 06-25-2028                       | **   | 1,444,517                     |
| FHLMC MULTICLASS SR 4569 CL JA FLTG 3.0% 03-15-2042                  | **   | 5,657,051                     |
| FHLMC MULTICLASS SR K081 CL A2 VAR RT 08-25-2028                     | **   | 2,269,267                     |
| FHLMC MULTICLASS TRANCHE 00045 2.952 02-25-2027                      | **   | 2,564,468                     |
| FHLMC MULTICLASS TRANCHE 00112 3.176 11-25-2028                      | **   | 2,721,530                     |
| FHLMC MULTICLASS TRANCHE 00222 09-25-2028                            | **   | 5,744,241                     |
| FHLMC MULTICLASS TRANCHE 00346 2.624 08-25-2026                      | **   | 4,529,942                     |
| FHLMC MULTICLASS TRANCHE 00544 2.2 07-25-2025                        | **   | 4,298,867                     |
| FHLMC MULTICLASS TRANCHE 00627 3.243 04-25-2027                      | **   | 189,822                       |
| FHLMC MULTICLASS TRANCHE 00628 3.326 05-25-2027                      | **   | 141,295                       |
| FHLMC MULTICLASS TRANCHE 00704 2.272 01-25-2023                      | **   | 6,276,442                     |
| FHLMC MULTICLASS TRANCHE 00868 09-25-2022                            | **   | 71,475                        |
| FHLMC MULTICLASS TRANCHE 00871 2.995 12-25-2025                      | **   | 4,691,911                     |
| FHLMC MULTICLASS TRANCHE 00878 3.08999991417 08-25-2022              | **   | 3,624,822                     |
| FHLMC MULTICLASS TRANCHE 2.158 10-25-2021                            | **   | 7,142,835                     |
| FHLMC MULTICLASS TRANCHE 2.72 07-25-2026                             | **   | 384,814                       |
| FHLMC MULTICLASS TRANCHE 2.838 09-25-2022                            | **   | 164,411                       |
| FHLMC MULTICLASSSER 3613 CL HJ 5.5 DUE 12-15-2039 REG                | **   | 456,003                       |
| FHLMC MULTIFAMILY STRUCTURED PASS THRO SER K733 CL AM VAR 09-25-2025 | **   | 4,226,089                     |
| FHLMC POOL # QA0794 3.0% 07-01-2049 REG                              | **   | 1,096,770                     |
| FHLMC POOL # QA1033 3.0% 07-01-2049                                  | **   | 17,287,545                    |
| FHLMC POOL # RA1340 3.0% 09-01-2049                                  | **   | 5,630,297                     |
| FHLMC POOL #1B8062 ADJ RT 03-01-2041                                 | **   | 91,613                        |
| FHLMC POOL #1G1381 ADJ RT 12-01-2036                                 | **   | 30,228                        |
| FHLMC POOL #1J1467 ADJ RT 12-01-2036                                 | **   | 58,369                        |
| FHLMC POOL #1J-1492 ADJ RT 11-01-2036                                | **   | 37,573                        |
| FHLMC POOL #2B4296 ADJ RT 06-01-2045                                 | **   | 2,065,966                     |
| FHLMC POOL #C00650 7 09-01-2028                                      | **   | 2,422                         |
| FHLMC POOL #G08788 3.5 11-01-2047                                    | **   | 921,467                       |
| FHLMC POOL #G08795 3 01-01-2048                                      | **   | 646,046                       |
| FHLMC POOL #Q25818 4.5 04-01-2044                                    | **   | 2,457,461                     |
| FHLMC POOL #Q25819 4.5 04-01-2044                                    | **   | 2,425,172                     |
| FHLMC POOL #QA0120 3.0% DUE 06-01-2049 REG                           | **   | 493,968                       |

| Security Name, Maturity Date, and Rate       | Cost | Current Value<br>(in dollars) |
|----------------------------------------------|------|-------------------------------|
| FHLMC POOL #QA0190 3.0% 06-01-2049           | **   | 192,653                       |
| FHLMC POOL #QA0241 3.0% 06-01-2049           | **   | 1,704,565                     |
| FHLMC POOL #QA0445 3.0% 06-01-2049           | **   | 1,067,757                     |
| FHLMC POOL #QA1597 3.0% DUE 08-01-2049       | **   | 3,196,617                     |
| FHLMC POOL #QA2427 3% 09-01-2049 REG         | **   | 1,306,321                     |
| FHLMC POOL #QA2593 3.0% DUE 09-01-2049 REG   | **   | 302,579                       |
| FHLMC POOL #QA3322 2.5% 10-01-2049           | **   | 98,122                        |
| FHLMC POOL #QA3732 3.0% DUE 10-01-2049       | **   | 48,410                        |
| FHLMC POOL #QA5120 3.5% 11-01-2049           | **   | 1,341,164                     |
| FHLMC POOL #QA5768 3.0% 01-01-2050           | **   | 203,752                       |
| FHLMC POOL #QA5770 3% DUE 01-01-2050 REG     | **   | 102,577                       |
| FHLMC POOL #QA5771 3.0% 01-01-2050           | **   | 512,454                       |
| FHLMC POOL #RA1103 3 07-01-2049              | **   | 2,380,496                     |
| FHLMC POOL #RA1224 3.0% DUE 08-01-2049       | **   | 8,844,048                     |
| FHLMC POOL #RA1293 3.0% DUE 09-01-2049       | **   | 2,519,054                     |
| FHLMC POOL #RA1341 3% 09-01-2049             | **   | 1,817,697                     |
| FHLMC POOL #RA1343 0 09-01-2049              | **   | 2,016,479                     |
| FHLMC POOL #RA1344 3 09-01-2049              | **   | 1,528,544                     |
| FHLMC POOL #RA1352 3.0% 09-01-2049           | **   | 4,200,901                     |
| FHLMC POOL #RA1371 3.5% 09-01-2049           | **   | 102,105                       |
| FHLMC POOL #RA1460 3.0% 10-01-2049           | **   | 2,322,782                     |
| FHLMC POOL #RA1461 3.0% DUE 10-01-2049       | **   | 3,138,392                     |
| FHLMC POOL #RA1564 2.5% DUE 10-01-2049       | **   | 197,150                       |
| FHLMC POOL #SB0094 3% DUE 06-01-2033 REG     | **   | 7,833,511                     |
| FHLMC POOL #SD8005 3.5% 08-01-2049           | **   | 1,756,386                     |
| FHLMC POOL #ZN4906 3.0% 04-01-2049           | **   | 532,287                       |
| FHLMC POOL #ZN6631 3.0% 06-01-2049           | **   | 1,632,780                     |
| FHLMC POOL #ZN6682 3.0% 06-01-2049           | **   | 759,433                       |
| FHLMC POOL #ZN6689 3.0% 06-01-2049           | **   | 786,059                       |
| FHLMC POOL #ZT1867 3% 04-01-2049             | **   | 24,955,650                    |
| FHLMC POOL 846661 ADJ RT DUE 02-01-2029      | **   | 706                           |
| FHLMC POOL#RA1355 3.0% 09-01-2049 REG        | **   | 7,767,854                     |
| FHLMC POOL#RA1496 3.0% 10-01-2049            | **   | 3,425,542                     |
| FHLMC POOL#SD8024 3.0% 10-01-2049            | **   | 4,870,359                     |
| FHLMC SER 3645 CL KP 5 02-15-2040            | **   | 494,450                       |
| FHLMC UMBS 30Y POOL# QA-1627 3.0% 08-01-2049 | **   | 875,892                       |
| FHLMC UMBS 30Y POOL# QA-2090 3.0% 08-01-2049 | **   | 904,322                       |
| FIAT CHRYSLER 4.5% DUE 04-15-2020            | **   | 704,375                       |
| FIAT CHRYSLER AUTOMOBILES NV                 | **   | 2,346,562                     |
| FIBROGEN INC COM                             | **   | 523,258                       |
| FID NATL FIXED .75% DUE 05-21-2023           | **   | 114,606                       |

| Security Name, Maturity Date, and Rate                 | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------|------|-------------------------------|
| FIDELITY NATL FINANCIAL 5.5 DUE 09-01-2022 BEO         | **   | 2,476,474                     |
| FIDELITY NATL INFORMATION SVCS INC 3.75%05-21-2029 REG | **   | 137,032                       |
| FIDELITY NATL INFORMATION SVCS INC COM STK             | **   | 14,041,970                    |
| FIESTA RESTAURANT GROUP INC COM                        | **   | 242,631                       |
| FIFTH THIRD BANCORP 2.375% DUE 01-28-2025 REG          | **   | 100,175                       |
| FIFTH THIRD BANCORP 3.5 BNDS DUE 03-15-2022            | **   | 2,062,804                     |
| FIFTH THIRD BANCORP 3.65% DUE 01-25-2024               | **   | 2,385,471                     |
| FIFTH THIRD BK TRANCHE # SR 00035 FLTG DUE 10-30-2020  | **   | 6,274,732                     |
| FINANCIAL INSTNS INC COM                               | **   | 91,774                        |
| FINJAN HLDGS INC COM NEW COM NEW                       | **   | 9,875                         |
| FINNVERA PLC SR NT 144A 2.375% DUE 06-04-2025 BEO      | **   | 408,432                       |
| FIREEYE INC COM                                        | **   | 1,888,007                     |
| FIRST ABU DHABI BK AED1                                | **   | 118,753                       |
| FIRST AMERN FINL CORP COM STK                          | **   | 287,226                       |
| FIRST BANCORP INC ME COM                               | **   | 50,968                        |
| FIRST BANCORP N C COM                                  | **   | 519,908                       |
| FIRST BANCORP P R COM NEW COM NEW                      | **   | 798,571                       |
| FIRST BANCSHARES INC MISS COM                          | **   | 80,524                        |
| FIRST BK WILLIAMSTOWN NEW JERSEY COM                   | **   | 30,332                        |
| FIRST BUSEY CORP COM NEW COM NEW                       | **   | 222,530                       |
| FIRST BUSINESS FINL SVCS INC WIS COM STK               | **   | 40,917                        |
| FIRST CAP REAL EST UNIT                                | **   | 411,248                       |
| FIRST CMNTY BANKSHARES                                 | **   | 88,934                        |
| FIRST CMNTY CORP S C COM                               | **   | 16,705                        |
| FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01          | **   | 76,899                        |
| FIRST FINL BANCORP OHIO COM                            | **   | 417,216                       |
| FIRST FINL CORP IND COM                                | **   | 91,303                        |
| FIRST FINL HLDG CO TWD10                               | **   | 742,211                       |
| FIRST FINL NORTHWEST INC COM STK                       | **   | 22,963                        |
| FIRST GEN CORPORAT PHP1                                | **   | 276,190                       |
| FIRST HAWAIIAN INC COM                                 | **   | 722,981                       |
| FIRST HORIZON NATL CORP COM                            | **   | 812,434                       |
| FIRST INTERNET BANCORP COM STK                         | **   | 42,891                        |
| FIRST INTERSTATE BANCYS/MT                             | **   | 221,589                       |
| FIRST LONG IS CORP COM                                 | **   | 112,985                       |
| FIRST MERCHANTS CORP COM                               | **   | 331,888                       |
| FIRST MID BANCSHARES INC COM USD4.00                   | **   | 97,502                        |
| FIRST MIDWEST BANCORP INC DEL COM                      | **   | 398,085                       |
| FIRST NORTHWEST BANCORP COM                            | **   | 37,638                        |
| FIRST PHILIPPINE PHP10                                 | **   | 9,117                         |
| FIRST REIT NPV (REIT)                                  | **   | 113,807                       |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| FIRST SOLAR INC COM                                                         | **   | 1,163,352                     |
| FIRSTENERGY CORP 2.85% 07-15-2022                                           | **   | 203,262                       |
| FIRSTENERGY CORP 2.85% 07-15-2022                                           | **   | 5,091,712                     |
| FIRSTENERGY CORP 4.25 DUE 03-15-2023                                        | **   | 8,994,349                     |
| FIRSTENERGY CORP 7.375% DUE 11-15-2031                                      | **   | 1,412,104                     |
| FIRSTENERGY CORP COM                                                        | **   | 14,268,668                    |
| FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049                    | **   | 189,161                       |
| FIRSTGROUP ORD GBP0.05                                                      | **   | 993,988                       |
| FISERV INC 2.75% DUE 07-01-2024                                             | **   | 6,340,052                     |
| FISERV INC 3.2% DUE 07-01-2026                                              | **   | 517,823                       |
| FISERV INC 3.8% 10-01-2023                                                  | **   | 2,181,356                     |
| FISERV INC COM                                                              | **   | 15,615,600                    |
| FITBIT INC CL A CL A                                                        | **   | 107,150                       |
| FIVE BELOW INC COM USD0.01                                                  | **   | 1,917,900                     |
| FIVE PRIME THERAPEUTICS INC COM                                             | **   | 108,884                       |
| FIVE STAR SR LIVING INC FORMERLY FIVE STAR QUALITY CARE INC COM NEW COM NEW | **   | 148                           |
| FJORDKRAFT HLDG NOK0.3                                                      | **   | 148,427                       |
| FL PWR & LT CO 3.125% DUE 12-01-2025                                        | **   | 7,880,835                     |
| FL PWR & LT CO 3.25% DUE 06-01-2024                                         | **   | 193,794                       |
| FL PWR & LT CO 3.8% DUE 12-15-2042                                          | **   | 130,894                       |
| FL PWR & LT CO 3.95% 03-01-2048                                             | **   | 228,248                       |
| FLAGSHIP CR AUTO 2.33% DUE 02-15-2024                                       | **   | 3,040,260                     |
| FLAGSHIP CR AUTO 2.71% DUE 11-15-2022                                       | **   | 1,001,030                     |
| FLAGSHIP CR AUTO 2.74% DUE 10-15-2025                                       | **   | 399,602                       |
| FLAGSHIP CR AUTO 2.83% DUE 03-15-2023                                       | **   | 30,266                        |
| FLAGSHIP CR AUTO 2.83% DUE 10-16-2023                                       | **   | 1,125,224                     |
| FLAGSHIP CR AUTO 2.96000003815% DUE 07-15-2023                              | **   | 276,764                       |
| FLAGSHIP CR AUTO 3.59% DUE 12-16-2024                                       | **   | 1,747,362                     |
| FLAGSHIP CR AUTO 3.61999988556% DUE 07-15-2023                              | **   | 162,009                       |
| FLAGSTAR BANCORP INC COM PAR\$.001                                          | **   | 337,824                       |
| FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048                 | **   | 5,520,730                     |
| FLEETCOR TECHNOLOGIES INC COM                                               | **   | 11,975,482                    |
| FLEX LTD COM USD0.01                                                        | **   | 1,296,061                     |
| FLEXSTEEL INDS INC COM                                                      | **   | 28,087                        |
| FLOOR & DECOR HLDGS INC CL A CL A                                           | **   | 2,064,055                     |
| FLOTEK INDS INC DEL COM                                                     | **   | 23,252                        |
| FLUENT INC COM                                                              | **   | 15,425                        |
| FLUIDIGM CORP DEL COM STK                                                   | **   | 168,815                       |
| FLUOR CORP NEW COM                                                          | **   | 1,192,650                     |
| FLUSHING FINL CORP COM                                                      | **   | 88,969                        |
| FMC CORP 3.45% DUE 10-01-2029                                               | **   | 2,874,467                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| FMR BROS CO DEL                                                            | **   | 94,020                        |
| FMS WERTMANAGEMENT GLOBAL NT 1.75% DUE 01-24-2020 REG                      | **   | 34,574,669                    |
| FNMA POOL #SD-8037 2.5% 01-01-2050                                         | **   | 46,482,196                    |
| FNMA . POOL #AO6482 ADJ RT DUE 07-01-2042 BEO                              | **   | 34,050                        |
| FNMA 2% CMO 25/08/2040 USD'PB' 2 08-25-2040                                | **   | 479,396                       |
| FNMA 2.375% 01-19-2023                                                     | **   | 2,725,175                     |
| FNMA 2.5 02-05-2024                                                        | **   | 4,685,607                     |
| FNMA 2.61% DUE 10-25-2028 REG                                              | **   | 15,324,968                    |
| FNMA 2004-W1 CL-2A1 6.5% DUE 12-25-2043                                    | **   | 114,499                       |
| FNMA 2009-W1 CL-A 5.99831008911 12-25-2049                                 | **   | 74,793                        |
| FNMA 2011-74 CL QM 4.5 11-25-2040                                          | **   | 3,336,136                     |
| FNMA 2019-M23 CL 3A3 VAR RT DUE 10-25-2031                                 | **   | 1,105,055                     |
| FNMA 4.5% MBS 01/04/2049 USD'BN5404F' POOL #BN5404 4.5% DUE 04-01-2049 BEO | **   | 1,247,044                     |
| FNMA AR9203 3.5 DUE 03-01-2043                                             | **   | 1,142,443                     |
| FNMA AT0238 2.5 DUE 03-01-2043                                             | **   | 762,979                       |
| FNMA CMO SER 2002-86 CL PG 6 09-25-2032 BEO                                | **   | 122,225                       |
| FNMA DTD 11/03/2000 6.625 11-15-2030                                       | **   | 3,663,695                     |
| FNMA DUE SER 2018-M10 CL A2 VAR RT 07-25-2028 REG                          | **   | 9,962,271                     |
| FNMA FANNIE MAE 2.125 04-24-2026                                           | **   | 304,540                       |
| FNMA FLTG RT SER 19-14 CL FA 04-25-2049 REG                                | **   | 21,699,892                    |
| FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG                        | **   | 9,758,260                     |
| FNMA FNMA 11-25-2046                                                       | **   | 2,002,868                     |
| FNMA FNMA 2.25% DUE 11-25-2040 BEO 2.25 11-25-2040                         | **   | 619,814                       |
| FNMA FNMA 3.726 06-25-2021                                                 | **   | 2,241,989                     |
| FNMA FNR 2011-75 ME 3 08-25-2026                                           | **   | 657,802                       |
| FNMA FR CMO 25/02/2037 USD1000'DF' 2007-4 02-25-2037                       | **   | 473,015                       |
| FNMA FR CMO 25/10/2037 USD1000 A7 10-25-2037                               | **   | 22,800                        |
| FNMA MULTICLASS SER 2018-M7 CL A1 VAR RT 03-25-2028 REG                    | **   | 5,947,946                     |
| FNMA POOL CA2652 5.0% 11-01-2048                                           | **   | 7,373,923                     |
| FNMA POOL # BN7652 3.0% 07-01-2049                                         | **   | 7,381,030                     |
| FNMA POOL # CA3955 3.5% 08-01-2049 REG                                     | **   | 6,775,164                     |
| FNMA POOL # CA4134 3.0% 09-01-2049 REG                                     | **   | 6,035,519                     |
| FNMA POOL #100168 9.5% 01-15-2021 BEO                                      | **   | 4                             |
| FNMA POOL #108489 9% 11-01-2020 BEO                                        | **   | 1,499                         |
| FNMA POOL #190353 5% 08-01-2034 BEO                                        | **   | 6,017                         |
| FNMA POOL #190357 5% 03-01-2035 BEO                                        | **   | 4,709                         |
| FNMA POOL #190360 5% 08-01-2035 BEO                                        | **   | 3,603                         |
| FNMA POOL #190377 5% 11-01-2036 BEO                                        | **   | 149,942                       |
| FNMA POOL #190533 7% 01-01-2024 BEO                                        | **   | 926                           |
| FNMA POOL #242136 7% 10-01-2023 BEO                                        | **   | 238                           |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| FNMA POOL #245442 7.0 GTD MTG PASS THRU CTF DUE 11-01-2023 REG | **   | 1,502                         |
| FNMA POOL #253153 7% DUE 02-01-2020 REG                        | **   | 25                            |
| FNMA POOL #253947 8% DUE 08-01-2031 REG                        | **   | 29,157                        |
| FNMA POOL #254223 7.5% DUE 02-01-2032 REG                      | **   | 290                           |
| FNMA POOL #254793 5% 07-01-2033 BEO                            | **   | 116,397                       |
| FNMA POOL #256901 6.5% 09-01-2037 BEO                          | **   | 4,372                         |
| FNMA POOL #256937 6.5% 10-01-2037 BEO                          | **   | 6,220                         |
| FNMA POOL #257239 5.5% 06-01-2028 BEO                          | **   | 73,522                        |
| FNMA POOL #267989 7.0 GTD MTG PASS THRU CTF DUE 02-01-2024 REG | **   | 1,577                         |
| FNMA POOL #274621 7% 03-01-2024 BEO                            | **   | 722                           |
| FNMA POOL #312206 4.47% 06-01-2025 BEO                         | **   | 27,110                        |
| FNMA POOL #313947 7% 01-01-2028 BEO                            | **   | 871                           |
| FNMA POOL #330089 8% 04-01-2025 BEO                            | **   | 14,198                        |
| FNMA POOL #330126 4.405% 08-01-2025 BEO                        | **   | 30,052                        |
| FNMA POOL #331427 ADJ RT DUE 11-01-2025 REG                    | **   | 7,509                         |
| FNMA POOL #347547 ADJ RT DUE 08-01-2026 BEO                    | **   | 142                           |
| FNMA POOL #347633 4.5% 07-01-2026 BEO                          | **   | 9,890                         |
| FNMA POOL #362968 ADJ RT DUE 01-01-2026 REG                    | **   | 28,121                        |
| FNMA POOL #369996 7.5% DUE 01-01-2027 REG                      | **   | 2,552                         |
| FNMA POOL #371073 7.5% 02-01-2027 BEO                          | **   | 5,288                         |
| FNMA POOL #396439 7.5% 11-01-2027 BEO                          | **   | 6,306                         |
| FNMA POOL #397256 7.5% 10-01-2027 BEO                          | **   | 320                           |
| FNMA POOL #398754 7.5% 09-01-2027 BEO                          | **   | 4,349                         |
| FNMA POOL #401788 7.5 GTD MTG PASS THRU CTF DUE 10-01-2027 REG | **   | 460                           |
| FNMA POOL #479545 7% DUE 08-01-2029 REG                        | **   | 489                           |
| FNMA POOL #492745 7% 05-01-2029 BEO                            | **   | 2,231                         |
| FNMA POOL #50305 9.5% 05-01-2020 BEO                           | **   | 44                            |
| FNMA POOL #503573 7% DUE 10-01-2029 REG                        | **   | 2,164                         |
| FNMA POOL #50402 9% 02-01-2021 BEO                             | **   | 40                            |
| FNMA POOL #50415 9.00 GTD MTG PASS THRU CTF DUE 03-01-2021 REG | **   | 66                            |
| FNMA POOL #507521 7% 08-01-2029 BEO                            | **   | 4,129                         |
| FNMA POOL #50795 7% 09-01-2023 BEO                             | **   | 522                           |
| FNMA POOL #509436 7% DUE 10-01-2029 REG                        | **   | 6,705                         |
| FNMA POOL #50947 7% 12-01-2023 BEO                             | **   | 7,205                         |
| FNMA POOL #50966 7% 01-01-2024 BEO                             | **   | 2,696                         |
| FNMA POOL #509662 7% DUE 08-01-2029 REG                        | **   | 404                           |
| FNMA POOL #50993 7% DUE 02-01-2024 REG                         | **   | 1,801                         |
| FNMA POOL #511103 7% DUE 08-01-2029 REG                        | **   | 3,572                         |
| FNMA POOL #511384 7% 09-01-2029 BEO                            | **   | 1,532                         |
| FNMA POOL #515518 7% DUE 10-01-2029 REG                        | **   | 3,037                         |
| FNMA POOL #517511 7% DUE 10-01-2029 REG                        | **   | 2,642                         |
| FNMA POOL #523486 8% DUE 08-01-2030 REG                        | **   | 901                           |
| FNMA POOL #534194 8% DUE 04-01-2030 REG                        | **   | 2,733                         |
| FNMA POOL #545204 ADJ RT DUE 05-01-2036 REG                    | **   | 17,870                        |
| FNMA POOL #545278 7.5% DUE 11-01-2031 REG                      | **   | 48,265                        |
| FNMA POOL #554482 7.5% 10-01-2030 BEO                          | **   | 63,752                        |
| FNMA POOL #555743 5% 09-01-2033 BEO                            | **   | 140,849                       |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| FNMA POOL #569972 7.5% DUE 03-01-2031 REG   | **   | 14,430                        |
| FNMA POOL #593848 8% 07-01-2031 BEO         | **   | 18,621                        |
| FNMA POOL #602065 7% DUE 09-01-2031 REG     | **   | 46,257                        |
| FNMA POOL #604576 6.5% 09-01-2021 BEO       | **   | 1,604                         |
| FNMA POOL #60680 ADJ RT DUE 02-01-2028 REG  | **   | 7,928                         |
| FNMA POOL #609504 7% DUE 10-01-2031 REG     | **   | 86,326                        |
| FNMA POOL #725162 6% 02-01-2034 BEO         | **   | 33,755                        |
| FNMA POOL #725229 6% 03-01-2034 BEO         | **   | 92,931                        |
| FNMA POOL #725946 5.5% 11-01-2034 BEO       | **   | 80,130                        |
| FNMA POOL #735061 6% 11-01-2034 BEO         | **   | 861,946                       |
| FNMA POOL #735382 5% 04-01-2035 BEO         | **   | 605,361                       |
| FNMA POOL #735500 5.5% 05-01-2035 BEO       | **   | 847,927                       |
| FNMA POOL #735501 6% 05-01-2035 BEO         | **   | 199,482                       |
| FNMA POOL #735503 6% 04-01-2035 BEO         | **   | 241,116                       |
| FNMA POOL #735561 FLTG DUE 04-01-2034       | **   | 41,711                        |
| FNMA POOL #735580 5% 06-01-2035 BEO         | **   | 284,345                       |
| FNMA POOL #735676 5% 07-01-2035 BEO         | **   | 190,740                       |
| FNMA POOL #735893 5% 10-01-2035 BEO         | **   | 80,089                        |
| FNMA POOL #735989 5.5% 02-01-2035 BEO       | **   | 1,190,990                     |
| FNMA POOL #745000 6% 10-01-2035 BEO         | **   | 45,738                        |
| FNMA POOL #745140 5% 11-01-2035 BEO         | **   | 1,117,230                     |
| FNMA POOL #745327 6% DUE 03-01-2036 REG     | **   | 117,817                       |
| FNMA POOL #745412 5.5% 12-01-2035 BEO       | **   | 626,847                       |
| FNMA POOL #745885 6% 10-01-2036 BEO         | **   | 384,117                       |
| FNMA POOL #745948 6.5% DUE 10-01-2036 BEO   | **   | 40,270                        |
| FNMA POOL #745959 5.5% 11-01-2036 BEO       | **   | 272,686                       |
| FNMA POOL #811569 6% 06-01-2021 BEO         | **   | 3,479                         |
| FNMA POOL #813599 ADJ RT DUE 01-01-2036 BEO | **   | 130,910                       |
| FNMA POOL #825480 FLTG RT 06-01-2035        | **   | 25,351                        |
| FNMA POOL #831561 6.5% 05-01-2036 BEO       | **   | 35,573                        |
| FNMA POOL #833600 6.5% DUE 11-01-2035 REG   | **   | 9,341                         |
| FNMA POOL #836464 ADJ RT DUE 10-01-2035 BEO | **   | 56,822                        |
| FNMA POOL #836852 ADJ RT DUE 10-01-2035 BEO | **   | 276,170                       |
| FNMA POOL #843823 ADJ RT DUE 11-01-2035 BEO | **   | 249,440                       |
| FNMA POOL #843997 4.204% 11-01-2035 BEO     | **   | 101,643                       |
| FNMA POOL #844052 4.065 11-01-2035 BEO      | **   | 9,947                         |
| FNMA POOL #844148 4.274% 11-01-2035 BEO     | **   | 11,296                        |
| FNMA POOL #844237 ADJ RT DUE 11-01-2035 BEO | **   | 7,620                         |
| FNMA POOL #844789 4.124% 11-01-2035 BEO     | **   | 10,935                        |
| FNMA POOL #866888 ADJ RT DUE 01-01-2036 BEO | **   | 70,697                        |
| FNMA POOL #872021 6% 06-01-2021 BEO         | **   | 7,659                         |
| FNMA POOL #879067 ADJ RT DUE 04-01-2036 BEO | **   | 868,726                       |
| FNMA POOL #879394 5% DUE 02-01-2021 REG     | **   | 3,520                         |
| FNMA POOL #880870 6.5% 03-01-2036 BEO       | **   | 12,835                        |
| FNMA POOL #884729 4.729% 08-01-2036 BEO     | **   | 55,032                        |
| FNMA POOL #884773 ADJ RT DUE 10-01-2036 BEO | **   | 72,528                        |
| FNMA POOL #888365 6% 04-01-2022 BEO         | **   | 5,943                         |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| FNMA POOL #888560 6 11-01-2035 BEO          | **   | 453,843                       |
| FNMA POOL #888601 5.5% 06-01-2020 BEO       | **   | 593                           |
| FNMA POOL #888637 6% 09-01-2037 BEO         | **   | 63,103                        |
| FNMA POOL #888832 6.5% 11-01-2037 BEO       | **   | 18,341                        |
| FNMA POOL #888890 6.5% DUE 10-01-2037 BEO   | **   | 118,542                       |
| FNMA POOL #888893 5.5% 08-01-2037 BEO       | **   | 28,756                        |
| FNMA POOL #889072 6.5% 12-01-2037 BEO       | **   | 129,840                       |
| FNMA POOL #889117 5% 10-01-2035 BEO         | **   | 400,144                       |
| FNMA POOL #889190 6% 03-01-2038 BEO         | **   | 54,705                        |
| FNMA POOL #889579 6% DUE 05-01-2038 REG     | **   | 841,629                       |
| FNMA POOL #890116 7% 02-01-2023 BEO         | **   | 81,572                        |
| FNMA POOL #890236 4.5% 08-01-2040 BEO       | **   | 74,119                        |
| FNMA POOL #890248 6% 08-01-2037 BEO         | **   | 956,231                       |
| FNMA POOL #890268 6.5% 10-01-2038 BEO       | **   | 197,722                       |
| FNMA POOL #890594 3% 01-01-2029 BEO         | **   | 365,050                       |
| FNMA POOL #890604 4.5% 10-01-2044 BEO       | **   | 2,198,606                     |
| FNMA POOL #890843 3% 09-01-2047 BEO         | **   | 7,426,239                     |
| FNMA POOL #890876 3.5% 02-01-2049 BEO       | **   | 474,901                       |
| FNMA POOL #891654 6.5% DUE 06-01-2036 REG   | **   | 97,963                        |
| FNMA POOL #902425 ADJ RT DUE 11-01-2036     | **   | 25,374                        |
| FNMA POOL #903261 6% 10-01-2036 BEO         | **   | 59,121                        |
| FNMA POOL #906666 6.5% 12-01-2036 BEO       | **   | 7,991                         |
| FNMA POOL #908172 6.5% DUE 01-01-2037 REG   | **   | 1,098                         |
| FNMA POOL #914875 6.5% DUE 04-01-2037 REG   | **   | 179,765                       |
| FNMA POOL #918653 6% 06-01-2037 BEO         | **   | 26,220                        |
| FNMA POOL #924874 7% 10-01-2037 BEO         | **   | 13,710                        |
| FNMA POOL #928746 6.5% DUE 09-01-2037 REG   | **   | 5,598                         |
| FNMA POOL #928938 7% 12-01-2037 BEO         | **   | 40,065                        |
| FNMA POOL #929298 5% 03-01-2038 BEO         | **   | 146,482                       |
| FNMA POOL #931307 4.5% 06-01-2039 BEO       | **   | 302,204                       |
| FNMA POOL #931991 4.5% 09-01-2039 BEO       | **   | 485,420                       |
| FNMA POOL #932058 4.5% 10-01-2039 BEO       | **   | 422,395                       |
| FNMA POOL #932426 4.5% 01-01-2040 BEO       | **   | 856,958                       |
| FNMA POOL #932495 4.5% 02-01-2040 BEO       | **   | 112,440                       |
| FNMA POOL #932669 4.5% 03-01-2040 BEO       | **   | 7,892                         |
| FNMA POOL #932850 4% 12-01-2040 BEO         | **   | 221,229                       |
| FNMA POOL #933409 5% 03-01-2038 BEO         | **   | 129,001                       |
| FNMA POOL #933638 ADJ RT DUE 08-01-2038 BEO | **   | 32,768                        |
| FNMA POOL #934648 7% DUE 11-01-2038 BEO     | **   | 121,663                       |
| FNMA POOL #942798 6.5% DUE 08-01-2037 REG   | **   | 54,007                        |
| FNMA POOL #943699 6.5% DUE 08-01-2037 REG   | **   | 73,903                        |
| FNMA POOL #946065 6.5% 09-01-2037 BEO       | **   | 17,235                        |
| FNMA POOL #948849 6% 08-01-2037 BEO         | **   | 332,794                       |
| FNMA POOL #955183 7% 11-01-2037 BEO         | **   | 64,894                        |
| FNMA POOL #955762 6.5% 10-01-2037 BEO       | **   | 3,690                         |
| FNMA POOL #962062 5% 03-01-2038 BEO         | **   | 206,025                       |
| FNMA POOL #962444 5% DUE 04-01-2038 BEO     | **   | 129,939                       |

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|---------------------------------------------|------|-------------------------------|
| FNMA POOL #968066 6% 10-01-2022 BEO         | **   | 20,195                        |
| FNMA POOL #968252 7% 02-01-2038 BEO         | **   | 12,907                        |
| FNMA POOL #971053 4.5% 02-01-2039 BEO       | **   | 44,376                        |
| FNMA POOL #972242 6.5% 03-01-2038 BEO       | **   | 1,536                         |
| FNMA POOL #972571 5% 03-01-2038 BEO         | **   | 15,963                        |
| FNMA POOL #972572 5% DUE 03-01-2038 REG     | **   | 2,349                         |
| FNMA POOL #973161 6.5% 02-01-2038 BEO       | **   | 55,313                        |
| FNMA POOL #974156 7% 02-01-2038 BEO         | **   | 18,877                        |
| FNMA POOL #975184 5% 03-01-2038 BEO         | **   | 100,394                       |
| FNMA POOL #975441 5% DUE 03-01-2038 REG     | **   | 57,423                        |
| FNMA POOL #979973 5% 09-01-2036 BEO         | **   | 13,477                        |
| FNMA POOL #984632 ADJ RT DUE 06-01-2038 BEO | **   | 114,382                       |
| FNMA POOL #985626 6% 04-01-2033 BEO         | **   | 253,069                       |
| FNMA POOL #987325 ADJ RT DUE 09-01-2038 BEO | **   | 175,518                       |
| FNMA POOL #991549 7% 11-01-2038 BEO         | **   | 41,067                        |
| FNMA POOL #992249 7% 11-01-2038 BEO         | **   | 8,451                         |
| FNMA POOL #992262 5% 01-01-2039 BEO         | **   | 15,010                        |
| FNMA POOL #995072 5.5% 08-01-2038 BEO       | **   | 212,129                       |
| FNMA POOL #995149 6.5% 10-01-2038 BEO       | **   | 129,433                       |
| FNMA POOL #995381 6% 01-01-2024 BEO         | **   | 43,272                        |
| FNMA POOL #995899 6% 02-01-2038 BEO         | **   | 94,498                        |
| FNMA POOL #AA0472 4% 03-01-2039 BEO         | **   | 117,092                       |
| FNMA POOL #AA2700 5% 01-01-2039 BEO         | **   | 3,271                         |
| FNMA POOL #AB1228 5% 07-01-2040 BEO         | **   | 32,571                        |
| FNMA POOL #AB2801 3.5% 04-01-2026 BEO       | **   | 340,696                       |
| FNMA POOL #AB3701 4.5% 10-01-2041 BEO       | **   | 652,065                       |
| FNMA POOL #AB4058 4% 12-01-2041 BEO         | **   | 520,123                       |
| FNMA POOL #AB4590 3.5% DUE 03-01-2042 BEO   | **   | 560,561                       |
| FNMA POOL #AB4689 3.5% 03-01-2042 BEO       | **   | 832,909                       |
| FNMA POOL #AB4698 4% 03-01-2042 BEO         | **   | 233,313                       |
| FNMA POOL #AB4941 3.5% 04-01-2042 BEO       | **   | 2,558,592                     |
| FNMA POOL #AB4955 4% 04-01-2042 BEO         | **   | 369,436                       |
| FNMA POOL #AB5236 3% 05-01-2027 BEO         | **   | 308,241                       |
| FNMA POOL #AB5546 3.5% DUE 06-01-2042 BEO   | **   | 687,058                       |
| FNMA POOL #AB5593 3.5% 07-01-2042 BEO       | **   | 419,481                       |
| FNMA POOL #AB6136 2.5% 09-01-2027 BEO       | **   | 1,113,247                     |
| FNMA POOL #AB6229 3.5% 09-01-2042 BEO       | **   | 1,878,010                     |
| FNMA POOL #AB6238 3.5% 09-01-2042 BEO       | **   | 456,757                       |
| FNMA POOL #AB6335 2% 10-01-2027 BEO         | **   | 333,615                       |
| FNMA POOL #AB6390 3% 10-01-2042 BEO         | **   | 271,677                       |
| FNMA POOL #AB6694 3% 10-01-2042 BEO         | **   | 549,173                       |
| FNMA POOL #AB6832 3.5% 11-01-2042 BEO       | **   | 1,505,208                     |
| FNMA POOL #AB7059 2.5% 11-01-2042 BEO       | **   | 3,150,755                     |
| FNMA POOL #AB7142 2.5% 12-01-2027 BEO       | **   | 323,288                       |
| FNMA POOL #AB7272 3 12-01-2042 REG          | **   | 1,015,297                     |
| FNMA POOL #AB7410 3% 12-01-2042 BEO         | **   | 2,728,815                     |
| FNMA POOL #AB7426 3% 12-01-2042 BEO         | **   | 754,915                       |

| Security Name, Maturity Date, and Rate     | Cost | Current Value<br>(in dollars) |
|--------------------------------------------|------|-------------------------------|
| FNMA POOL #AB7568 3% 01-01-2043 BEO        | **   | 1,165,771                     |
| FNMA POOL #AB7570 3% 01-01-2043 BEO        | **   | 1,871,395                     |
| FNMA POOL #AB7707 2% 01-01-2028 BEO        | **   | 802,838                       |
| FNMA POOL #AB7716 2.5% 01-01-2028 BEO      | **   | 180,855                       |
| FNMA POOL #AB7728 2.5% 01-01-2043 BEO      | **   | 320,056                       |
| FNMA POOL #AB7741 3% 01-01-2043 BEO        | **   | 1,590,435                     |
| FNMA POOL #AB8464 2.5% 02-01-2043 BEO      | **   | 281,068                       |
| FNMA POOL #AB8465 2.5% 02-01-2043 BEO      | **   | 482,995                       |
| FNMA POOL #AB8874 2% 04-01-2023 BEO        | **   | 377,064                       |
| FNMA POOL #AB8925 3% DUE 04-01-2043 BEO    | **   | 83,065                        |
| FNMA POOL #AB9136 2.5% 04-01-2043 BEO      | **   | 1,228,180                     |
| FNMA POOL #AB9347 3% 05-01-2043 BEO        | **   | 1,721,634                     |
| FNMA POOL #AB9361 3.5% DUE 05-01-2043 BEO  | **   | 485,164                       |
| FNMA POOL #AB9461 3% 05-01-2043 BEO        | **   | 2,090,391                     |
| FNMA POOL #AB9516 2.5% 05-01-2028 BEO      | **   | 190,955                       |
| FNMA POOL #AB9615 4% 06-01-2033 BEO        | **   | 219,337                       |
| FNMA POOL #AB9663 3% 06-01-2043 BEO        | **   | 195,588                       |
| FNMA POOL #AB9825 2.5% 07-01-2028 BEO      | **   | 72,131                        |
| FNMA POOL #AB9972 2% DUE 07-01-2023 BEO    | **   | 1,109,080                     |
| FNMA POOL #AB9980 3.5% 07-01-2043 BEO      | **   | 554,461                       |
| FNMA POOL #AC1889 4% 09-01-2039 BEO        | **   | 249,579                       |
| FNMA POOL #AC2953 4.5% 09-01-2039 BEO      | **   | 104,631                       |
| FNMA POOL #AC3237 5% 10-01-2039 BEO        | **   | 122,917                       |
| FNMA POOL #AC3237 5% 10-01-2039 BEO        | **   | 833,700                       |
| FNMA POOL #AC9526 5.5% DUE 01-01-2040 BEO  | **   | 609,834                       |
| FNMA POOL #AD0121 4.5% 09-01-2029 BEO      | **   | 925,678                       |
| FNMA POOL #AD0217 6% 08-01-2037 BEO        | **   | 60,788                        |
| FNMA POOL #AD0249 5.5% 04-01-2037 BEO      | **   | 380,013                       |
| FNMA POOL #AD0296 FLTG 12-01-2036          | **   | 135,425                       |
| FNMA POOL #AD0329 6.5 DUE 09-01-2028 BEO   | **   | 46,680                        |
| FNMA POOL #AD0452 6% 04-01-2021 BEO        | **   | 18,973                        |
| FNMA POOL #AD0471 5.5% 01-01-2024 BEO      | **   | 63,336                        |
| FNMA POOL #AD0752 7% 01-01-2039 BEO        | **   | 72,753                        |
| FNMA POOL #AD0979 7.5% 10-01-2035 BEO      | **   | 99,755                        |
| FNMA POOL #AD4178 4.5% 06-01-2040 BEO      | **   | 851,936                       |
| FNMA POOL #AD6510 5% 05-01-2040 BEO        | **   | 17,653                        |
| FNMA POOL #AD9143 4.5% 08-01-2040 BEO      | **   | 25,143                        |
| FNMA POOL #AD9153 4.5% 08-01-2040 BEO      | **   | 192,946                       |
| FNMA POOL #AD9713 5% 08-01-2040 BEO        | **   | 106,609                       |
| FNMA POOL #AE0081 6% 07-01-2024 BEO        | **   | 73,632                        |
| FNMA POOL #AE0113 4% 07-01-2040 BEO        | **   | 348,850                       |
| FNMA POOL #AE0478 4% 11-01-2040 BEO        | **   | 5,605                         |
| FNMA POOL #AE0521 6% 08-01-2037 BEO        | **   | 490,564                       |
| FNMA POOL #AE0654 3.78% DUE 12-01-2040 BEO | **   | 1,927,554                     |
| FNMA POOL #AE0758 7% 02-01-2039 BEO        | **   | 547,325                       |
| FNMA POOL #AE0967 3.5% 06-01-2039 BEO      | **   | 672,013                       |
| FNMA POOL #AE1807 4% 10-01-2040 BEO        | **   | 9,801                         |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| FNMA POOL #AE1840 5% 08-01-2040 BEO         | **   | 31,273                        |
| FNMA POOL #AE1862 5% 08-01-2040 BEO         | **   | 182,670                       |
| FNMA POOL #AE4456 4% 02-01-2041 BEO         | **   | 83,946                        |
| FNMA POOL #AE4664 4% 10-01-2040 BEO         | **   | 105,220                       |
| FNMA POOL #AE6090 4% 10-01-2040 BEO         | **   | 242,732                       |
| FNMA POOL #AE6191 4% 11-01-2040 BEO         | **   | 31,711                        |
| FNMA POOL #AE7283 4% 10-01-2040 BEO         | **   | 12,698                        |
| FNMA POOL #AE7314 4% 11-01-2040 BEO         | **   | 2,088                         |
| FNMA POOL #AE8446 4% 11-01-2040 BEO         | **   | 2,973                         |
| FNMA POOL #AE9387 4% 12-01-2040 BEO         | **   | 2,115                         |
| FNMA POOL #AH2683 4% 01-01-2041 BEO         | **   | 1,215,717                     |
| FNMA POOL #AL8558 6% 07-01-2041 BEO         | **   | 286,057                       |
| FNMA POOL #AM0392 2.14% DUE 01-01-2021 BEO  | **   | 1,278,364                     |
| FNMA POOL #AM2674 2.61% DUE 03-01-2023 BEO  | **   | 614,675                       |
| FNMA POOL #AM2711 2.57% DUE 03-01-2023 BEO  | **   | 405,721                       |
| FNMA POOL #AM4066 3.59% 08-01-2023 BEO      | **   | 946,080                       |
| FNMA POOL #AM4764 3.44% DUE 11-01-2023 BEO  | **   | 636,298                       |
| FNMA POOL #AM5079 3.45 DUE 01-01-2024 BEO   | **   | 685,616                       |
| FNMA POOL #AM5473 3.76% 03-01-2024 BEO      | **   | 932,483                       |
| FNMA POOL #AM5612 3.42% DUE 05-01-2024 REG  | **   | 790,340                       |
| FNMA POOL #AM7514 3.07% DUE 02-01-2025 BEO  | **   | 1,197,402                     |
| FNMA POOL #AN0360 3.95% DUE 12-01-2045 BEO  | **   | 4,903,090                     |
| FNMA POOL #AN2309 2.21% 07-01-2026          | **   | 702,261                       |
| FNMA POOL #AN2670 2.305% DUE 11-01-2026 BEO | **   | 353,158                       |
| FNMA POOL #AN2689 2.2% 10-01-2026           | **   | 971,941                       |
| FNMA POOL #AN4000 3% DUE 12-01-2026 BEO     | **   | 1,009,916                     |
| FNMA POOL #AN4073 3.07% DUE 01-01-2029 REG  | **   | 388,425                       |
| FNMA POOL #AN4439 2.93% DUE 01-01-2027 BEO  | **   | 364,290                       |
| FNMA POOL #AN7895 3.55% DUE 12-01-2027 BEO  | **   | 4,753,800                     |
| FNMA POOL #AN7904 3.44% 12-01-2027          | **   | 3,650,409                     |
| FNMA POOL #AN9686 3.52% DUE 06-01-2028 BEO  | **   | 2,147,810                     |
| FNMA POOL #AN9976 3.96% DUE 02-01-2030 BEO  | **   | 2,355,024                     |
| FNMA POOL #AO0454 3.5% 08-01-2042 BEO       | **   | 513,231                       |
| FNMA POOL #AO0527 3% 05-01-2027 BEO         | **   | 253,172                       |
| FNMA POOL #AO2801 3% DUE 06-01-2027 BEO     | **   | 1,318,124                     |
| FNMA POOL #AO2802 3% 06-01-2027 BEO         | **   | 1,633,861                     |
| FNMA POOL #AO4135 3.5% 06-01-2042 BEO       | **   | 1,358,571                     |
| FNMA POOL #AO4688 3% DUE 07-01-2043 BEO     | **   | 2,337,239                     |
| FNMA POOL #AO6757 4% 06-01-2042 BEO         | **   | 245,576                       |
| FNMA POOL #AO7348 4% 08-01-2042 BEO         | **   | 276,764                       |
| FNMA POOL #AP0006 ADJ RT DUE 07-01-2042 BEO | **   | 135,012                       |
| FNMA POOL #AP0645 3.5% 07-01-2032 BEO       | **   | 62,165                        |
| FNMA POOL #AP2611 3.5% 09-01-2042 BEO       | **   | 405,428                       |
| FNMA POOL #AP3308 3.5% 09-01-2042 BEO       | **   | 417,282                       |
| FNMA POOL #AP3902 3% 10-01-2042 BEO         | **   | 378,028                       |
| FNMA POOL #AP4710 3.5% 08-01-2042 BEO       | **   | 831,850                       |
| FNMA POOL #AP5143 3% 09-01-2042 BEO         | **   | 524,251                       |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #AP6027 3% 04-01-2043 BEO       | **   | 491,611                       |
| FNMA POOL #AP6032 3% 04-01-2043 BEO       | **   | 545,652                       |
| FNMA POOL #AP6053 2.5% 07-01-2028 BEO     | **   | 131,955                       |
| FNMA POOL #AP6054 3% 07-01-2043 BEO       | **   | 52,224                        |
| FNMA POOL #AP7126 2.5% 10-01-2027 BEO     | **   | 302,274                       |
| FNMA POOL #AP8057 3.5% 09-01-2042 BEO     | **   | 502,226                       |
| FNMA POOL #AP8774 2% 10-01-2027 BEO       | **   | 300,275                       |
| FNMA POOL #AP8903 3.5% 10-01-2042 BEO     | **   | 447,565                       |
| FNMA POOL #AP9539 3% DUE 10-01-2042 BEO   | **   | 267,841                       |
| FNMA POOL #AP9766 4% 10-01-2042 BEO       | **   | 1,152,630                     |
| FNMA POOL #AQ0556 3% 11-01-2042 BEO       | **   | 1,817,573                     |
| FNMA POOL #AQ1534 3.5% 10-01-2032 BEO     | **   | 215,462                       |
| FNMA POOL #AQ1607 3.5% 11-01-2032 BEO     | **   | 169,047                       |
| FNMA POOL #AQ1802 3.5% 10-01-2042 BEO     | **   | 258,368                       |
| FNMA POOL #AQ7192 3% DUE 07-01-2043 REG   | **   | 111,042                       |
| FNMA POOL #AQ8359 3% 01-01-2043 BEO       | **   | 494,702                       |
| FNMA POOL #AQ8653 2.5% 12-01-2042 BEO     | **   | 436,513                       |
| FNMA POOL #AQ9990 2.5% 02-01-2043 BEO     | **   | 1,043,210                     |
| FNMA POOL #AR2602 2.5% DUE 02-01-2043 BEO | **   | 466,507                       |
| FNMA POOL #AR2638 3.5% 02-01-2043 BEO     | **   | 499,537                       |
| FNMA POOL #AR3368 2.5% DUE 02-01-2028 REG | **   | 160,559                       |
| FNMA POOL #AR4343 3% 06-01-2043 BEO       | **   | 339,278                       |
| FNMA POOL #AR4473 2.5% 03-01-2028 BEO     | **   | 956,517                       |
| FNMA POOL #AR6707 2% 02-01-2028 BEO       | **   | 359,678                       |
| FNMA POOL #AR7182 2.5% 03-01-2043 BEO     | **   | 501,076                       |
| FNMA POOL #AR7213 2.5% 05-01-2043 BEO     | **   | 534,629                       |
| FNMA POOL #AR7214 3% DUE 06-01-2043 REG   | **   | 2,134,921                     |
| FNMA POOL #AR7399 3% 06-01-2043 BEO       | **   | 140,201                       |
| FNMA POOL #AR7961 3.5% DUE 03-01-2033 REG | **   | 201,968                       |
| FNMA POOL #AR7970 2.5% DUE 03-01-2043 REG | **   | 509,854                       |
| FNMA POOL #AR8600 2.5% DUE 07-01-2043 REG | **   | 547,133                       |
| FNMA POOL #AR8749 3% 03-01-2043 BEO       | **   | 2,128,855                     |
| FNMA POOL #AR9215 3% DUE 03-01-2043 REG   | **   | 1,565,968                     |
| FNMA POOL #AS0047 2.5% 07-01-2028 BEO     | **   | 481,493                       |
| FNMA POOL #AS0070 4% DUE 08-01-2043 REG   | **   | 458,542                       |
| FNMA POOL #AS0302 3% 08-01-2043 BEO       | **   | 110,893                       |
| FNMA POOL #AS0522 3.5% 09-01-2043 BEO     | **   | 231,186                       |
| FNMA POOL #AS0838 5% 10-01-2043 BEO       | **   | 144,024                       |
| FNMA POOL #AS1340 2% 12-01-2023 BEO       | **   | 764,809                       |
| FNMA POOL #AS1364 3% 12-01-2043 BEO       | **   | 95,382                        |
| FNMA POOL #AS1745 3% 02-01-2029 BEO       | **   | 1,537,584                     |
| FNMA POOL #AS1774 4% 02-01-2044 BEO       | **   | 163,989                       |
| FNMA POOL #AS2117 4.0% 04-01-2044         | **   | 8,247                         |
| FNMA POOL #AS2369 3.5% 05-01-2029 BEO     | **   | 1,073,890                     |
| FNMA POOL #AS3282 3% 10-01-2043 BEO       | **   | 183,117                       |
| FNMA POOL #AS3293 4% 09-01-2044 BEO       | **   | 925,289                       |
| FNMA POOL #AS4271 4.5% 01-01-2045 BEO     | **   | 219,073                       |

| Security Name, Maturity Date, and Rate               | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------|------|-------------------------------|
| FNMA POOL #AS4302 4% 01-01-2045 BEO                  | **   | 899,612                       |
| FNMA POOL #AS4354 4.5% 01-01-2045 BEO                | **   | 1,690,756                     |
| FNMA POOL #AS4427 4.5% 02-01-2045 BEO                | **   | 1,495,674                     |
| FNMA POOL #AS4431 4.5% 02-01-2045 BEO                | **   | 837,313                       |
| FNMA POOL #AS5068 3.5% 06-01-2045 BEO                | **   | 147,452                       |
| FNMA POOL #AS5103 3% 06-01-2030 BEO                  | **   | 1,560,765                     |
| FNMA POOL #AS5133 3.5% 06-01-2045 BEO                | **   | 2,602,236                     |
| FNMA POOL #AS5598 4% 08-01-2045 BEO                  | **   | 1,228,222                     |
| FNMA POOL #AS5722 3.5% 09-01-2045 BEO                | **   | 13,439,244                    |
| FNMA POOL #AS6065 3.5% 10-01-2045 BEO                | **   | 340,731                       |
| FNMA POOL #AS6067 3.5% 10-01-2045 BEO                | **   | 17,135,817                    |
| FNMA POOL #AS6286 4% 12-01-2045 BEO                  | **   | 2,431,785                     |
| FNMA POOL #AS6304 4% DUE 12-01-2045 BEO              | **   | 3,602,801                     |
| FNMA POOL #AS6315 4% 12-01-2045 BEO                  | **   | 143,591                       |
| FNMA POOL #AS6328 3.5% 12-01-2045 BEO                | **   | 3,957,907                     |
| FNMA POOL #AS6386 3% 12-01-2045 BEO                  | **   | 327,232                       |
| FNMA POOL #AS6395 3.5% 12-01-2045 BEO                | **   | 193,924                       |
| FNMA POOL #AS6452 3.5% 01-01-2046 BEO                | **   | 668,503                       |
| FNMA POOL #AS6489 4% DUE 01-01-2046 BEO              | **   | 1,923,393                     |
| FNMA POOL #AS6534 3.5% 01-01-2046 BEO                | **   | 6,474,509                     |
| FNMA POOL #AS7125 2.5% 05-01-2046 BEO                | **   | 1,087,938                     |
| FNMA POOL #AS7155 3% 05-01-2046 BEO                  | **   | 960,790                       |
| FNMA POOL #AS7530 2.5% 07-01-2046 BEO                | **   | 1,681,143                     |
| FNMA POOL #AS7533 3% 07-01-2046 BEO                  | **   | 3,350,413                     |
| FNMA POOL #AS7693 2% DUE 08-01-2031 BEO              | **   | 1,571,479                     |
| FNMA POOL #AS7738 3% 08-01-2046 BEO                  | **   | 2,204,265                     |
| FNMA POOL #AS7844 3% 09-01-2046 BEO                  | **   | 1,695,249                     |
| FNMA POOL #AS7877 2.5% 09-01-2046 BEO                | **   | 1,822,076                     |
| FNMA POOL #AS8143 4% 10-01-2046 BEO                  | **   | 311,703                       |
| FNMA POOL #AS8249 3% 11-01-2036 BEO                  | **   | 3,160,932                     |
| FNMA POOL #AS8269 3% 11-01-2046 BEO                  | **   | 19,027,837                    |
| FNMA POOL #AS8386 2.5% 11-01-2031 BEO                | **   | 925,546                       |
| FNMA POOL #AS8980 4.5% 03-01-2047 BEO                | **   | 2,765,492                     |
| FNMA POOL #AS9453 4% 04-01-2047 BEO                  | **   | 10,158,554                    |
| FNMA POOL #AS9588 4% 05-01-2047 BEO                  | **   | 6,361,008                     |
| FNMA POOL #AS9610 4.5% 05-01-2047 BEO                | **   | 9,270,827                     |
| FNMA POOL #AT0162 2.5% DUE 03-01-2043 REG            | **   | 462,599                       |
| FNMA POOL #AT0333 2.5% DUE 04-01-2043 REG            | **   | 770,210                       |
| FNMA POOL #AT0874 POOL #AT0874 3% DUE 07-01-2043 REG | **   | 103,427                       |
| FNMA POOL #AT1572 3% DUE 05-01-2043 REG              | **   | 2,156,504                     |
| FNMA POOL #AT2005 2.5% 04-01-2028 BEO                | **   | 770,962                       |
| FNMA POOL #AT2008 2.5% DUE 04-01-2043 REG            | **   | 522,328                       |
| FNMA POOL #AT2043 3% DUE 04-01-2043 REG              | **   | 54,456                        |
| FNMA POOL #AT2722 3% DUE 05-01-2043 REG              | **   | 974,375                       |
| FNMA POOL #AT2725 3% 05-01-2043 BEO                  | **   | 10,638,865                    |
| FNMA POOL #AT2894 2.5% DUE 05-01-2028 REG            | **   | 191,811                       |
| FNMA POOL #AT3179 3% 05-01-2043 BEO                  | **   | 526,640                       |

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|---------------------------------------------|------|-------------------------------|
| FNMA POOL #AT3487 3.5% DUE 04-01-2043 REG   | **   | 1,716,913                     |
| FNMA POOL #AT5198 2.5 DUE 05-01-2043 REG    | **   | 441,437                       |
| FNMA POOL #AT5612 2.5% 04-01-2043 BEO       | **   | 651,906                       |
| FNMA POOL #AT5690 3% 06-01-2043 BEO         | **   | 44,238                        |
| FNMA POOL #AT5803 3% 06-01-2043 BEO         | **   | 60,163                        |
| FNMA POOL #AT5907 4% 06-01-2043 BEO         | **   | 851,596                       |
| FNMA POOL #AT5915 4 DUE 06-01-2043 REG      | **   | 318,644                       |
| FNMA POOL #AT5994 3% 05-01-2043 BEO         | **   | 195,766                       |
| FNMA POOL #AT6656 2.5% 05-01-2043 BEO       | **   | 470,750                       |
| FNMA POOL #AT6764 3% 07-01-2043 BEO         | **   | 49,242                        |
| FNMA POOL #AT7213 2.5% DUE 06-01-2028 BEO   | **   | 68,993                        |
| FNMA POOL #AT7620 3% DUE 06-01-2043 REG     | **   | 1,497,317                     |
| FNMA POOL #AT8000 3% 06-01-2043 BEO         | **   | 123,846                       |
| FNMA POOL #AT8326 3% DUE 06-01-2043 BEO     | **   | 1,999,356                     |
| FNMA POOL #AT8419 3 DUE 06-01-2043 REG      | **   | 285,796                       |
| FNMA POOL #AT8489 3% DUE 08-01-2043 REG     | **   | 2,313,395                     |
| FNMA POOL #AT8968 2.5% 07-01-2028 BEO       | **   | 102,739                       |
| FNMA POOL #AT9250 3% 07-01-2043 BEO         | **   | 2,088,637                     |
| FNMA POOL #AT9311 FIXED 2.5% 07-01-2028 BEO | **   | 107,408                       |
| FNMA POOL #AT9521 2.5% 07-01-2028 BEO       | **   | 221,720                       |
| FNMA POOL #AU0317 3% 06-01-2043 BEO         | **   | 184,669                       |
| FNMA POOL #AU0909 2% 07-01-2028 BEO         | **   | 407,126                       |
| FNMA POOL #AU0923 3.5% 07-01-2043 BEO       | **   | 550,301                       |
| FNMA POOL #AU1130 2.5% 09-01-2043 BEO       | **   | 364,718                       |
| FNMA POOL #AU1629 3% DUE 07-01-2043 REG     | **   | 152,385                       |
| FNMA POOL #AU1632 3% DUE 07-01-2043 REG     | **   | 3,844,651                     |
| FNMA POOL #AU1811 2.5% 08-01-2028 BEO       | **   | 106,312                       |
| FNMA POOL #AU2032 3% 07-01-2043 BEO         | **   | 166,420                       |
| FNMA POOL #AU2909 3% 08-01-2028 BEO         | **   | 887,600                       |
| FNMA POOL #AU3034 2.5% 08-01-2028 BEO       | **   | 45,296                        |
| FNMA POOL #AU3176 3% DUE 08-01-2043 REG     | **   | 161,414                       |
| FNMA POOL #AU3191 2.5% DUE 08-01-2028 REG   | **   | 259,099                       |
| FNMA POOL #AU3195 3% 08-01-2043 BEO         | **   | 144,014                       |
| FNMA POOL #AU3334 2.5% DUE 07-01-2028 REG   | **   | 239,180                       |
| FNMA POOL #AU3732 2.5% 08-01-2043 BEO       | **   | 989,197                       |
| FNMA POOL #AU3789 2.5% DUE 08-01-2028 REG   | **   | 147,961                       |
| FNMA POOL #AU3811 3% DUE 08-01-2043 REG     | **   | 109,599                       |
| FNMA POOL #AU4278 2.5% 09-01-2043 BEO       | **   | 395,756                       |
| FNMA POOL #AU4585 3% 08-01-2043 BEO         | **   | 103,214                       |
| FNMA POOL #AU5161 3 DUE 08-01-2043 REG      | **   | 2,502,543                     |
| FNMA POOL #AU5190 2.5% 08-01-2028 BEO       | **   | 188,329                       |
| FNMA POOL #AU5202 3% 08-01-2043 BEO         | **   | 108,981                       |
| FNMA POOL #AU5904 3.5% 09-01-2033 BEO       | **   | 424,939                       |
| FNMA POOL #AU8066 3% 09-01-2043 BEO         | **   | 145,332                       |
| FNMA POOL #AV0702 4% 12-01-2043 BEO         | **   | 307,588                       |
| FNMA POOL #AV0802 2.5% 08-01-2028 BEO       | **   | 28,672                        |
| FNMA POOL #AV2425 4% 02-01-2045 BEO         | **   | 185,195                       |

| Security Name, Maturity Date, and Rate  | Cost | Current Value<br>(in dollars) |
|-----------------------------------------|------|-------------------------------|
| FNMA POOL #AV4486 4.5% 01-01-2044 BEO   | **   | 234,731                       |
| FNMA POOL #AV4502 4.5% 01-01-2044 BEO   | **   | 187,375                       |
| FNMA POOL #AV4736 4% 12-01-2043 BEO     | **   | 207,635                       |
| FNMA POOL #AV5425 4.5% 01-01-2044 BEO   | **   | 1,293,504                     |
| FNMA POOL #AV5667 4% 01-01-2044 BEO     | **   | 206,933                       |
| FNMA POOL #AV5730 4.5% 04-01-2044 BEO   | **   | 604,319                       |
| FNMA POOL #AV5731 4.5% 04-01-2044 BEO   | **   | 272,173                       |
| FNMA POOL #AV5732 4.5% 04-01-2044 BEO   | **   | 166,659                       |
| FNMA POOL #AV5733 4.5% 04-01-2044 BEO   | **   | 173,337                       |
| FNMA POOL #AV5734 4.5% 04-01-2044 BEO   | **   | 324,774                       |
| FNMA POOL #AV7116 4.5% 03-01-2044 BEO   | **   | 281,859                       |
| FNMA POOL #AV8492 4.5% 02-01-2044 BEO   | **   | 425,233                       |
| FNMA POOL #AV9290 4.5% 02-01-2044 BEO   | **   | 745,769                       |
| FNMA POOL #AW3146 4% 06-01-2044 BEO     | **   | 496,014                       |
| FNMA POOL #AW9504 3% 01-01-2045 BEO     | **   | 113,905                       |
| FNMA POOL #AX1348 4% 10-01-2044 BEO     | **   | 29,203                        |
| FNMA POOL #AX3719 3.5% 07-01-2027 BEO   | **   | 529,656                       |
| FNMA POOL #AX4277 3% 01-01-2045 BEO     | **   | 951,454                       |
| FNMA POOL #AX4883 3% 12-01-2044 BEO     | **   | 2,766,512                     |
| FNMA POOL #AX6579 3% 01-01-2045 BEO     | **   | 140,346                       |
| FNMA POOL #AX7578 3% 01-01-2045 BEO     | **   | 141,943                       |
| FNMA POOL #AY1022 3% 05-01-2045 BEO     | **   | 1,361,628                     |
| FNMA POOL #AY1363 4% 04-01-2045 BEO     | **   | 456,225                       |
| FNMA POOL #AY1377 4% DUE 04-01-2045 REG | **   | 389,667                       |
| FNMA POOL #AY3913 3.5% 02-01-2045 BEO   | **   | 507,714                       |
| FNMA POOL #AY4869 4% 06-01-2045 BEO     | **   | 541,273                       |
| FNMA POOL #AY5484 4% 12-01-2044 BEO     | **   | 12,141                        |
| FNMA POOL #AY9434 4% 12-01-2045 BEO     | **   | 182,351                       |
| FNMA POOL #AZ0711 3.5% 02-01-2046 BEO   | **   | 94,366                        |
| FNMA POOL #AZ3743 3.5% 11-01-2045 BEO   | **   | 1,693,649                     |
| FNMA POOL #AZ3926 4% 10-01-2045 BEO     | **   | 13,990                        |
| FNMA POOL #AZ4234 3% 06-01-2030 BEO     | **   | 4,123,309                     |
| FNMA POOL #AZ4775 3.5% 10-01-2045 BEO   | **   | 8,305,014                     |
| FNMA POOL #AZ5713 4% 09-01-2045 BEO     | **   | 1,268,331                     |
| FNMA POOL #AZ7353 3.5% 11-01-2045 BEO   | **   | 746,033                       |
| FNMA POOL #B00968 4% DUE 06-01-2049     | **   | 306,102                       |
| FNMA POOL #BA3779 4% 01-01-2046 BEO     | **   | 12,641                        |
| FNMA POOL #BA4750 3.5% 01-01-2031 BEO   | **   | 594,577                       |
| FNMA POOL #BA4766 4% 01-01-2046 BEO     | **   | 392,079                       |
| FNMA POOL #BA4780 4% 01-01-2046 BEO     | **   | 7,233,106                     |
| FNMA POOL #BA4801 4% 02-01-2046 BEO     | **   | 1,508,300                     |
| FNMA POOL #BA5330 4% 11-01-2045 BEO     | **   | 25,096                        |
| FNMA POOL #BA5827 3% 11-01-2030 BEO     | **   | 583,359                       |
| FNMA POOL #BA6018 3% 01-01-2046 BEO     | **   | 25,919                        |
| FNMA POOL #BA6555 3% 01-01-2046 BEO     | **   | 44,039                        |
| FNMA POOL #BA6798 4% 01-01-2046 BEO     | **   | 476,791                       |
| FNMA POOL #BA6824 3% 02-01-2046 BEO     | **   | 657,590                       |

| Security Name, Maturity Date, and Rate     | Cost | Current Value<br>(in dollars) |
|--------------------------------------------|------|-------------------------------|
| FNMA POOL #BA6924 3% 02-01-2046 BEO        | **   | 75,695                        |
| FNMA POOL #BC0884 3% 05-01-2046 BEO        | **   | 1,528,401                     |
| FNMA POOL #BC1104 3% 02-01-2046 BEO        | **   | 583,807                       |
| FNMA POOL #BC1509 3% 08-01-2046 BEO        | **   | 1,341,509                     |
| FNMA POOL #BC2817 3% 09-01-2046 BEO        | **   | 2,872,605                     |
| FNMA POOL #BC3020 3% 02-01-2046 BEO        | **   | 776,997                       |
| FNMA POOL #BC3883 4% DUE 03-01-2046 BEO    | **   | 998,927                       |
| FNMA POOL #BC4411 3.5% 03-01-2031 BEO      | **   | 908,511                       |
| FNMA POOL #BC4764 3% 10-01-2046 BEO        | **   | 1,638,544                     |
| FNMA POOL #BD5992 2.5% 07-01-2031 BEO      | **   | 1,546,848                     |
| FNMA POOL #BD8104 3% 10-01-2046 BEO        | **   | 1,972,047                     |
| FNMA POOL #BE9806 4.5% 03-01-2047 BEO      | **   | 704,885                       |
| FNMA POOL #BE9838 4.5% 03-01-2047 BEO      | **   | 729,491                       |
| FNMA POOL #BE9839 4.5% 04-01-2047 BEO      | **   | 702,780                       |
| FNMA POOL #BF0035 4% 04-01-2055 BEO        | **   | 71,310                        |
| FNMA POOL #BF0064 4% 09-01-2055 BEO        | **   | 75,152                        |
| FNMA POOL #BF0104 4% 02-01-2056 BEO        | **   | 4,252,009                     |
| FNMA POOL #BF0133 4% 08-01-2056 BEO        | **   | 14,676,473                    |
| FNMA POOL #BF0183 4% 01-01-2057 BEO        | **   | 2,441,447                     |
| FNMA POOL #BF0191 4% 06-01-2057 BEO        | **   | 4,973,968                     |
| FNMA POOL #BF0222 4.5% 09-01-2057 BEO      | **   | 2,994,126                     |
| FNMA POOL #BF0299 3.5% 08-01-2058 BEO      | **   | 296,268                       |
| FNMA POOL #BF0334 3.5% 01-01-2059 BEO      | **   | 408,299                       |
| FNMA POOL #BH2623 4% DUE 08-01-2047 BEO    | **   | 24,965,309                    |
| FNMA POOL #BH4101 3.5% 10-01-2047 BEO      | **   | 4,391,910                     |
| FNMA POOL #BH6197 4% 07-01-2047 BEO        | **   | 751,675                       |
| FNMA POOL #BH6198 4% 07-01-2047 BEO        | **   | 1,212,489                     |
| FNMA POOL #BH6199 4% 07-01-2047 BEO        | **   | 1,424,672                     |
| FNMA POOL #BJ0669 3.5% 03-01-2033 BEO      | **   | 1,471,996                     |
| FNMA POOL #BJ1635 3% 11-01-2032 BEO        | **   | 1,828,443                     |
| FNMA POOL #BJ2544 3% 12-01-2037 BEO        | **   | 1,166,469                     |
| FNMA POOL #BJ5803 4% DUE 03-01-2048 BEO    | **   | 919,456                       |
| FNMA POOL #BJ8078 3.5% 03-01-2048 BEO      | **   | 431,214                       |
| FNMA POOL #BJ8703 3.5% 05-01-2049 BEO      | **   | 202,433                       |
| FNMA POOL #BJ9249 4.5% 06-01-2048 BEO      | **   | 1,110,645                     |
| FNMA POOL #BK0751 3.5% 03-01-2048 BEO      | **   | 352,234                       |
| FNMA POOL #BK0806 4% 04-01-2048 BEO        | **   | 8,288,709                     |
| FNMA POOL #BK5094 5% 05-01-2048 BEO        | **   | 1,679,057                     |
| FNMA POOL #BK5710 4% 04-01-2048 BEO        | **   | 1,754,889                     |
| FNMA POOL #BK7608 4% 09-01-2048 BEO        | **   | 28,395,657                    |
| FNMA POOL #BK8753 4.5% 06-01-2049 BEO      | **   | 1,363,848                     |
| FNMA POOL #BK8814 4.5% 08-01-2048 BEO      | **   | 1,698,581                     |
| FNMA POOL #BK8893 4% 10-01-2048 BEO        | **   | 22,371,714                    |
| FNMA POOL #BK9849 4% 09-01-2033 BEO        | **   | 1,079,489                     |
| FNMA POOL #BL0405 3.64% DUE 11-01-2028 BEO | **   | 647,593                       |
| FNMA POOL #BL2201 3.35% DUE 05-01-2029 BEO | **   | 234,587                       |
| FNMA POOL #BL2321 3.16% DUE 06-01-2029 BEO | **   | 5,160,707                     |

| Security Name, Maturity Date, and Rate     | Cost | Current Value<br>(in dollars) |
|--------------------------------------------|------|-------------------------------|
| FNMA POOL #BL2576 3.04% DUE 06-01-2029 BEO | **   | 1,052,179                     |
| FNMA POOL #BL3152 2.84% DUE 08-01-2031 BEO | **   | 307,573                       |
| FNMA POOL #BL3413 2.87% DUE 07-01-2031 BEO | **   | 205,639                       |
| FNMA POOL #BL3432 2.84% DUE 08-01-2031 BEO | **   | 410,138                       |
| FNMA POOL #BL3522 2.52% DUE 10-01-2029 BEO | **   | 221,893                       |
| FNMA POOL #BL3540 2.79% DUE 08-01-2029 BEO | **   | 2,680,481                     |
| FNMA POOL #BL3561 2.74% DUE 08-01-2029 BEO | **   | 821,260                       |
| FNMA POOL #BL3648 2.85% 08-01-2031 BEO     | **   | 841,464                       |
| FNMA POOL #BL3700 2.92% DUE 08-01-2031 BEO | **   | 102,818                       |
| FNMA POOL #BL3728 2.87% 08-01-2031 BEO     | **   | 103,185                       |
| FNMA POOL #BL3729 2.765% 08-01-2031 BEO    | **   | 508,886                       |
| FNMA POOL #BL3731 2.765% 08-01-2031 BEO    | **   | 101,777                       |
| FNMA POOL #BL3733 2.81% 08-01-2031 BEO     | **   | 919,930                       |
| FNMA POOL #BL3771 2.77% 08-01-2031 BEO     | **   | 1,221,927                     |
| FNMA POOL #BL3774 2.765% 08-01-2031 BEO    | **   | 203,554                       |
| FNMA POOL #BL3775 2.765% 08-01-2031 BEO    | **   | 508,886                       |
| FNMA POOL #BL3776 2.765% 08-01-2031 BEO    | **   | 305,331                       |
| FNMA POOL #BL3975 2.4% 10-01-2031 BEO      | **   | 1,345,019                     |
| FNMA POOL #BL4018 2.67% DUE 09-01-2031 BEO | **   | 201,803                       |
| FNMA POOL #BL5081 2.63% DUE 05-01-2030 BEO | **   | 2,247,984                     |
| FNMA POOL #BM1565 3% 04-01-2047 BEO        | **   | 3,341,779                     |
| FNMA POOL #BM1775 4.5% 07-01-2047 BEO      | **   | 934,077                       |
| FNMA POOL #BM3119 1.8% 02-01-2047 BEO      | **   | 2,063,460                     |
| FNMA POOL #BM3280 4.5% 11-01-2047 BEO      | **   | 10,355,248                    |
| FNMA POOL #BM3473 3.5% 11-01-2047 BEO      | **   | 1,249,540                     |
| FNMA POOL #BM3724 3.5% 03-01-2048 BEO      | **   | 35,000,616                    |
| FNMA POOL #BM3855 4% 03-01-2048 BEO        | **   | 2,894,782                     |
| FNMA POOL #BM3904 5% 05-01-2048 BEO        | **   | 2,189,932                     |
| FNMA POOL #BM4579 3% 04-01-2047 BEO        | **   | 7,316,513                     |
| FNMA POOL #BM4676 4% 10-01-2048 BEO        | **   | 3,013,470                     |
| FNMA POOL #BM4716 3.5% 12-01-2030 BEO      | **   | 627,626                       |
| FNMA POOL #BM4733 3.5% 07-01-2032 BEO      | **   | 933,534                       |
| FNMA POOL #BM4750 3.5% 02-01-2045 BEO      | **   | 470,484                       |
| FNMA POOL #BM4751 3.5% 03-01-2043 BEO      | **   | 2,659,899                     |
| FNMA POOL #BM4897 3.5% 12-01-2046 BEO      | **   | 3,668,249                     |
| FNMA POOL #BM5082 4.5% 11-01-2048 BEO      | **   | 3,579,550                     |
| FNMA POOL #BM5184 4% 09-01-2033 BEO        | **   | 2,671,411                     |
| FNMA POOL #BM5261 4% 01-01-2048 BEO        | **   | 13,607,458                    |
| FNMA POOL #BM5521 3.5% 07-01-2048 BEO      | **   | 5,506,283                     |
| FNMA POOL #BM5568 4.5% 02-01-2049 BEO      | **   | 4,732,929                     |
| FNMA POOL #BM5793 3% 04-01-2049 BEO        | **   | 101,467                       |
| FNMA POOL #BN0341 5% DUE 12-01-2048 REG    | **   | 3,816,106                     |
| FNMA POOL #BN5424 3.5% DUE 04-01-2049 REG  | **   | 3,329,943                     |
| FNMA POOL #BN5943 3.0% 06-01-2049          | **   | 100,339                       |
| FNMA POOL #BN6683 3.5% DUE 06-01-2049 REG  | **   | 94,991                        |
| FNMA POOL #BN7876 3.0% 06-01-2049          | **   | 100,654                       |
| FNMA POOL #BN8264 3.5% DUE 05-01-2049 REG  | **   | 3,764,439                     |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #BN8577 3.0% 07-01-2049         | **   | 97,960                        |
| FNMA POOL #BO0955 3.5% DUE 06-01-2049 REG | **   | 301,761                       |
| FNMA POOL #BO1205 3.0% 06-01-2049         | **   | 897,227                       |
| FNMA POOL #BO1858 3.0% DUE 08-01-2049     | **   | 405,103                       |
| FNMA POOL #BO1864 3.0% DUE 08-01-2049 REG | **   | 102,702                       |
| FNMA POOL #BO2234 3.5% DUE 09-01-2034     | **   | 6,280,759                     |
| FNMA POOL #BO2252 3.5% DUE 10-01-2049     | **   | 10,240,236                    |
| FNMA POOL #BO2256 3% DUE 10-01-2049 REG   | **   | 8,198,088                     |
| FNMA POOL #BO2822 3.0% 10-01-2049         | **   | 202,505                       |
| FNMA POOL #BO2864 3.0% 10-01-2049         | **   | 1,307,711                     |
| FNMA POOL #BO3106 3.0% 10-01-2049         | **   | 897,548                       |
| FNMA POOL #BO3815 3.0% 08-01-2049         | **   | 2,366,897                     |
| FNMA POOL #BO5586 3% 09-01-2049 REG       | **   | 290,743                       |
| FNMA POOL #BO5632 3.0% 09-01-2049         | **   | 99,109                        |
| FNMA POOL #BO8893 3.0% 01-01-2050         | **   | 307,472                       |
| FNMA POOL #BO8932 3.0% DUE 01-01-2050     | **   | 307,472                       |
| FNMA POOL #BO9217 3% DUE 12-01-2049 REG   | **   | 1,523,559                     |
| FNMA POOL #CA0789 3.5% 11-01-2032         | **   | 1,398,243                     |
| FNMA POOL #CA0858 3.5% 12-01-2047         | **   | 2,184,859                     |
| FNMA POOL #CA0907 3.5% DUE 12-01-2047     | **   | 1,324,962                     |
| FNMA POOL #CA1576 5.0% DUE 01-01-2048 REG | **   | 897,863                       |
| FNMA POOL #CA2756 5% DUE 11-01-2048 REG   | **   | 2,141,927                     |
| FNMA POOL #CA2855 4.5% DUE 12-01-2048     | **   | 376,469                       |
| FNMA POOL #CA3283 4.0% 03-01-2034         | **   | 2,896,748                     |
| FNMA POOL #CA3285 4.0% 03-01-2034         | **   | 3,081,160                     |
| FNMA POOL #CA3287 4.0% 03-01-2034         | **   | 722,189                       |
| FNMA POOL #CA3288 4.0% 04-01-2034         | **   | 4,077,697                     |
| FNMA POOL #CA3471 3.5% 05-01-2049         | **   | 2,808,582                     |
| FNMA POOL #CA3478 3.5% DUE 05-01-2049 REG | **   | 2,155,794                     |
| FNMA POOL #CA3634 3.5% DUE 06-01-2049 REG | **   | 1,414,007                     |
| FNMA POOL #CA3637 3.5% DUE 06-01-2049     | **   | 1,402,186                     |
| FNMA POOL #CA3657 3.5% DUE 06-01-2049 REG | **   | 2,313,274                     |
| FNMA POOL #CA3661 3.5% DUE 06-01-2049 REG | **   | 1,557,201                     |
| FNMA POOL #CA3809 3% DUE 07-01-2049 REG   | **   | 1,385,152                     |
| FNMA POOL #CA3860 3.5% 07-01-2049         | **   | 5,226,486                     |
| FNMA POOL #CA3876 3.5% DUE 07-01-2049     | **   | 1,195,997                     |
| FNMA POOL #CA4110 3.0% DUE 09-01-2049     | **   | 7,969,660                     |
| FNMA POOL #CA4121 3.0% 09-01-2049         | **   | 8,413,685                     |
| FNMA POOL #CA4133 3.0% DUE 09-01-2049     | **   | 3,735,677                     |
| FNMA POOL #CA4248 3.0% 09-01-2049         | **   | 299,622                       |
| FNMA POOL #CA4346 3% DUE 10-01-2049 REG   | **   | 509,591                       |
| FNMA POOL #FM1035 4% 05-01-2034 BEO       | **   | 1,544,179                     |
| FNMA POOL #FM1238 4% 03-01-2049 BEO       | **   | 14,767,609                    |
| FNMA POOL #FM1245 4% 09-01-2033 BEO       | **   | 22,908,123                    |
| FNMA POOL #FM1341 3% 08-01-2049 BEO       | **   | 1,185,554                     |
| FNMA POOL #FM1458 4.5% 04-01-2049 BEO     | **   | 961,082                       |
| FNMA POOL #FM1467 3% 12-01-2047 BEO       | **   | 4,545,507                     |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #FM1503 3% 09-01-2049 BEO       | **   | 1,815,099                     |
| FNMA POOL #FM1578 3.5% 09-01-2034 BEO     | **   | 5,942,665                     |
| FNMA POOL #FM1579 3.5% 10-01-2034 BEO     | **   | 4,188,080                     |
| FNMA POOL #FM1637 4.5% 05-01-2049 BEO     | **   | 3,725,271                     |
| FNMA POOL #FM1796 3.5% 10-01-2034 BEO     | **   | 205,487                       |
| FNMA POOL #FM1867 3% 11-01-2049 BEO       | **   | 3,021,490                     |
| FNMA POOL #FM1921 4% 08-01-2049 BEO       | **   | 199,511                       |
| FNMA POOL #FM1962 3.5% 11-01-2049 BEO     | **   | 1,657,152                     |
| FNMA POOL #FM2091 3.5% 12-01-2049 BEO     | **   | 4,284,646                     |
| FNMA POOL #FNAT5995 3 DUE 05-01-2043 REG  | **   | 125,382                       |
| FNMA POOL #G67717 4.0% DUE 11-01-2048 REG | **   | 1,331,666                     |
| FNMA POOL #MA0006 4% 03-01-2039 BEO       | **   | 12,724                        |
| FNMA POOL #MA0214 5% 10-01-2029 BEO       | **   | 349,285                       |
| FNMA POOL #MA0243 5% 11-01-2029 BEO       | **   | 277,200                       |
| FNMA POOL #MA0295 5% 01-01-2030 BEO       | **   | 158,537                       |
| FNMA POOL #MA0320 5% 02-01-2030 BEO       | **   | 102,392                       |
| FNMA POOL #MA0583 4% 12-01-2040 BEO       | **   | 5,267                         |
| FNMA POOL #MA0706 4.5% 04-01-2031 BEO     | **   | 154,809                       |
| FNMA POOL #MA0734 4.5% DUE 05-01-2031 BEO | **   | 481,334                       |
| FNMA POOL #MA0776 4.5% DUE 06-01-2031 BEO | **   | 490,549                       |
| FNMA POOL #MA0816 4.5% 08-01-2031 BEO     | **   | 372,514                       |
| FNMA POOL #MA0833 3% DUE 08-01-2021 BEO   | **   | 21,447                        |
| FNMA POOL #MA0913 4.5% 11-01-2031 BEO     | **   | 333,358                       |
| FNMA POOL #MA0939 4.5% 12-01-2031 BEO     | **   | 401,404                       |
| FNMA POOL #MA0968 4.5% 12-01-2031 BEO     | **   | 75,936                        |
| FNMA POOL #MA1044 3% DUE 04-01-2042 BEO   | **   | 154,796                       |
| FNMA POOL #MA1045 3% 04-01-2027 BEO       | **   | 633,553                       |
| FNMA POOL #MA1125 4 07-01-2042 BEO        | **   | 346,707                       |
| FNMA POOL #MA1146 4% 08-01-2042 BEO       | **   | 3,606,612                     |
| FNMA POOL #MA1177 3.5% 09-01-2042 BEO     | **   | 244,608                       |
| FNMA POOL #MA1177 3.5% 09-01-2042 BEO     | **   | 282,240                       |
| FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO | **   | 240,721                       |
| FNMA POOL #MA1221 4.5% 09-01-2042 BEO     | **   | 77,086                        |
| FNMA POOL #MA1253 4% 11-01-2042 BEO       | **   | 1,001,756                     |
| FNMA POOL #MA1272 3% 12-01-2042 BEO       | **   | 1,134,708                     |
| FNMA POOL #MA1373 3.5% 03-01-2043 BEO     | **   | 578,824                       |
| FNMA POOL #MA1412 2.5% 04-01-2043 BEO     | **   | 526,538                       |
| FNMA POOL #MA1458 3% 06-01-2043 BEO       | **   | 959,066                       |
| FNMA POOL #MA1463 3.5% 06-01-2043 BEO     | **   | 1,348,718                     |
| FNMA POOL #MA1493 2.5% 06-01-2043 BEO     | **   | 339,902                       |
| FNMA POOL #MA1500 2% 07-01-2023 BEO       | **   | 731,772                       |
| FNMA POOL #MA1508 3.5% 07-01-2043 BEO     | **   | 374,110                       |
| FNMA POOL #MA1510 4% 07-01-2043 BEO       | **   | 428,823                       |
| FNMA POOL #MA1510 4% 07-01-2043 BEO       | **   | 52,616                        |
| FNMA POOL #MA1546 3.5% DUE 08-01-2043 BEO | **   | 483,136                       |
| FNMA POOL #MA1547 4% 08-01-2043 BEO       | **   | 346,901                       |
| FNMA POOL #MA1553 2.5% 08-01-2028 BEO     | **   | 1,302,609                     |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #MA1582 3.5% DUE 09-01-2043 BEO | **   | 2,435,830                     |
| FNMA POOL #MA1591 4.5% 09-01-2043 BEO     | **   | 273,132                       |
| FNMA POOL #MA1591 4.5% 09-01-2043 BEO     | **   | 1,092,527                     |
| FNMA POOL #MA1629 4.5% 10-01-2043 BEO     | **   | 274,889                       |
| FNMA POOL #MA1629 4.5% 10-01-2043 BEO     | **   | 989,601                       |
| FNMA POOL #MA1664 4.5% 11-01-2043 BEO     | **   | 679,708                       |
| FNMA POOL #MA1693 2% 11-01-2023 BEO       | **   | 208,871                       |
| FNMA POOL #MA1711 4.5% 12-01-2043 BEO     | **   | 215,589                       |
| FNMA POOL #MA1711 4.5% 12-01-2043 BEO     | **   | 808,459                       |
| FNMA POOL #MA1713 2% 11-01-2023 BEO       | **   | 440,471                       |
| FNMA POOL #MA1728 5% 11-01-2033 BEO       | **   | 165,319                       |
| FNMA POOL #MA2516 3% 01-01-2046 BEO       | **   | 1,050,940                     |
| FNMA POOL #MA2728 2.5% 08-01-2031 BEO     | **   | 1,531,632                     |
| FNMA POOL #MA2806 3% DUE 11-01-2046 REG   | **   | 12,442,284                    |
| FNMA POOL #MA2863 3% DUE 01-01-2047 BEO   | **   | 7,855,250                     |
| FNMA POOL #MA2930 4% 03-01-2047 BEO       | **   | 509,830                       |
| FNMA POOL #MA2960 4% 04-01-2047 BEO       | **   | 3,130,408                     |
| FNMA POOL #MA2995 4% 05-01-2047 BEO       | **   | 2,546,580                     |
| FNMA POOL #MA3058 4% 07-01-2047 BEO       | **   | 427,625                       |
| FNMA POOL #MA3060 3% 07-01-2032 BEO       | **   | 3,558,152                     |
| FNMA POOL #MA3090 3% 08-01-2032 BEO       | **   | 69,919                        |
| FNMA POOL #MA3182 3.5% 11-01-2047 BEO     | **   | 9,101,896                     |
| FNMA POOL #MA3183 4% 11-01-2047 BEO       | **   | 842,561                       |
| FNMA POOL #MA3187 2.5% 11-01-2032 BEO     | **   | 1,907,999                     |
| FNMA POOL #MA3210 3.5% 12-01-2047 BEO     | **   | 170,770                       |
| FNMA POOL #MA3211 4% 12-01-2047 BEO       | **   | 1,894,028                     |
| FNMA POOL #MA3217 2.5% 12-01-2032 BEO     | **   | 4,406,017                     |
| FNMA POOL #MA3238 3.5% 01-01-2048         | **   | 83,864                        |
| FNMA POOL #MA3239 4% 01-01-2048 BEO       | **   | 4,175,276                     |
| FNMA POOL #MA3246 2.5% 01-01-2033 BEO     | **   | 24,447,623                    |
| FNMA POOL #MA3305 3.5% 03-01-2048 BEO     | **   | 56,448,627                    |
| FNMA POOL #MA3333 4% 04-01-2048 BEO       | **   | 412,898                       |
| FNMA POOL #MA3356 3.5% 05-01-2048 BEO     | **   | 15,627,846                    |
| FNMA POOL #MA3383 3.5% 06-01-2048 BEO     | **   | 66,177,643                    |
| FNMA POOL #MA3384 4% 06-01-2048 BEO       | **   | 4,618,178                     |
| FNMA POOL #MA3385 4.5% 06-01-2048 BEO     | **   | 2,672,506                     |
| FNMA POOL #MA3415 4% 07-01-2048 BEO       | **   | 1,190,605                     |
| FNMA POOL #MA3442 3.5% 08-01-2048 BEO     | **   | 6,789,207                     |
| FNMA POOL #MA3467 4% 09-01-2048 BEO       | **   | 1,284,623                     |
| FNMA POOL #MA3495 4% DUE 10-01-2048 BEO   | **   | 55,249,158                    |
| FNMA POOL #MA3501 5% 10-01-2048 BEO       | **   | 2,327,021                     |
| FNMA POOL #MA3536 4% 12-01-2048 BEO       | **   | 23,049,675                    |
| FNMA POOL #MA3564 4.5% 01-01-2049 BEO     | **   | 35,605,351                    |
| FNMA POOL #MA3685 3% 06-01-2049 BEO       | **   | 101,435                       |
| FNMA POOL #MA3744 3% 08-01-2049 BEO       | **   | 1,523,304                     |
| FNMA POOL #MA3765 2.5% 09-01-2049 BEO     | **   | 2,869,774                     |
| FNMA POOL #MA3801 2.5% 10-01-2049 BEO     | **   | 3,959,223                     |

| Security Name, Maturity Date, and Rate            | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------|------|-------------------------------|
| FNMA POOL #MA3802 3% 10-01-2049 BEO               | **   | 2,029,268                     |
| FNMA POOL #MA3804 4% 10-01-2049 BEO               | **   | 3,588,511                     |
| FNMA POOL #MA3833 2.5% 11-01-2049 BEO             | **   | 982,952                       |
| FNMA POOL #MA3870 2.5% 12-01-2049 BEO             | **   | 2,667,507                     |
| FNMA POOL #MA3871 3% 12-01-2049 BEO               | **   | 18,210,683                    |
| FNMA POOL #MA3905 3% 01-01-2050 BEO               | **   | 2,231,507                     |
| FNMA POOL AM8674 2.81% 04-01-2025                 | **   | 174,781                       |
| FNMA POOL AT3389 3 DUE 08-01-2043 REG             | **   | 558,598                       |
| FNMA POOL AU4346 3.5 DUE 07-01-2043 REG           | **   | 982,310                       |
| FNMA POOL BN9558 3.0% 07-01-2049                  | **   | 1,697,239                     |
| FNMA POOL CA0243 4.5% DUE 08-01-2047              | **   | 543,788                       |
| FNMA POOL# BO3074 3.0% DUE 08-01-2049             | **   | 763,732                       |
| FNMA POOL# CA4078 3.0% DUE 09-01-2049             | **   | 1,504,419                     |
| FNMA POOL#BO2218 3.5% 09-01-2034                  | **   | 7,663,852                     |
| FNMA POOL#CA1535 3.5% 02-01-2048 REG              | **   | 22,876,097                    |
| FNMA POOL#RA1493 3.0% 10-01-2049                  | **   | 4,967,666                     |
| FNMA PREASSIGN 00800 5.5 03-25-2033               | **   | 67,033                        |
| FNMA REMIC 2004-40 CL-FY FRN 05-25-2034           | **   | 1,247,291                     |
| FNMA REMIC 2017-77 CL-CA 2.0% DUE 10-25-2047      | **   | 1,244,140                     |
| FNMA REMIC SER 2015-M7 CLS A2 2.59% 12-25-2024    | **   | 1,279,247                     |
| FNMA REMIC SER 10-21 CL FA FLTG 03-25-2040        | **   | 3,967,762                     |
| FNMA REMIC SER 12-128 CL JC 1.5% 09-25-2042       | **   | 2,979,177                     |
| FNMA REMIC SER 13-129 CL WT 2.5% DUE 11-25-2027   | **   | 558,239                       |
| FNMA REMIC SER 13-135 CL GA 3.0% 07-25-2032       | **   | 356,786                       |
| FNMA REMIC SER 13-37 CL JA 1.75% DUE 06-25-2042   | **   | 590,340                       |
| FNMA REMIC SER 16-49 CL-BA 2.5% 11-25-2041        | **   | 839,485                       |
| FNMA REMIC SER 16-60 CL Q 1.75% 09-25-2046        | **   | 1,595,011                     |
| FNMA REMIC SER 18-41 CL QB 3.5% FIXED 11-25-2043  | **   | 947,692                       |
| FNMA REMIC SER 2003-W1 CL IA-1 5.29156 12-25-2042 | **   | 103,390                       |
| FNMA REMIC SER 2003-W15 CL 1A1 6.5 07-25-2043     | **   | 62,370                        |
| FNMA REMIC SER 2005-70 CL NA 5.5 08-25-2035       | **   | 33,319                        |
| FNMA REMIC SER 2007-73 CL A1 FLT RT 07-25-2037    | **   | 281,263                       |
| FNMA REMIC SER 2012-19 CL BG 2.0% 12-25-2039      | **   | 332,077                       |
| FNMA REMIC SER 2013-133 CL-LA 3.0% 01-25-2033     | **   | 1,322,997                     |
| FNMA REMIC SER 2013-88 CL-CA 2.5% 08-25-2038      | **   | 190,659                       |
| FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042       | **   | 2,946,092                     |
| FNMA REMIC SER 2013-90 CL A 4.0% 11-25-2038       | **   | 658,386                       |
| FNMA REMIC SER 2014-M1 CL A2 FLTG RT 07-25-2023   | **   | 422,823                       |
| FNMA REMIC SER 2015-33 CL-P 2.5% DUE 06-25-2045   | **   | 2,258,637                     |
| FNMA REMIC SER 2015-M12 CL A1 2.331% 04-25-2025   | **   | 2,712,647                     |
| FNMA REMIC SER 2017-30 CL E 3.0% 07-25-2043 REG   | **   | 11,038,499                    |
| FNMA REMIC SER-2018-MP CL-APT2 VAR 04-25-2028     | **   | 209,814                       |
| FNMA REMIC SR 10-134 CL DJ 2.25% 03-25-2039       | **   | 250,349                       |
| FNMA REMIC SR 11-127 CL UC 2.5% 06-25-2039        | **   | 470,359                       |
| FNMA REMIC SR 12-128 CL QC 1.75% 06-25-2042       | **   | 467,741                       |
| FNMA REMIC SR 12-146 CL KC 2.0% 11-25-2042        | **   | 399,041                       |
| FNMA REMIC SR 13-129 CL CE 2.5% 10-25-2031        | **   | 408,675                       |

| Security Name, Maturity Date, and Rate                | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------|------|-------------------------------|
| FNMA REMIC SR 15-64 CL-E 3.0% 06-25-2039              | **   | 4,844,782                     |
| FNMA REMIC SR 2009-88 CL-MA 4.5% 10-25-2039           | **   | 55,261                        |
| FNMA REMIC SR 2010-149 CL VA 4.5% 02-25-2022          | **   | 2,332,735                     |
| FNMA REMIC SR 2014-59 CL-CA 1.5% DUE 08-25-2040       | **   | 336,022                       |
| FNMA REMIC SR 2017-46 CLLB 3.5 12-25-2052             | **   | 752,459                       |
| FNMA REMIC SR 2019-M19 CL A2 2.56% 12-31-2049         | **   | 1,877,049                     |
| FNMA REMIC TR 18-35 CL-EA 3.0% 05-25-2048             | **   | 9,114,398                     |
| FNMA REMIC TR 1994-29 CL Z 6.5 02-25-2024             | **   | 20,567                        |
| FNMA REMIC TR 2001-81 CL-HE 6.5 01-25-2032            | **   | 407,907                       |
| FNMA REMIC TR 2004-38 CL-FK FLTG RATE 05-25-2034      | **   | 187,301                       |
| FNMA REMIC TR 2004-W1 CL-1A7 5.681 11-25-2043         | **   | 264,329                       |
| FNMA REMIC TR 2005-64 CL-PL 5.5% 07-25-2035           | **   | 574,044                       |
| FNMA REMIC TR 2006-30 CL-KF VAR RATE 05-25-2036       | **   | 62,154                        |
| FNMA REMIC TR 2006-48 CL-TF VAR RATE 06-25-2036       | **   | 30,646                        |
| FNMA REMIC TR 2006-9 CL-KZ 6 03-25-2036               | **   | 155,658                       |
| FNMA REMIC TR 2007-100 CL-YF FLT RATE DUE 10-25-2037  | **   | 413,784                       |
| FNMA REMIC TR 2009-29 CL-LA VAR RATE 05-25-2039       | **   | 727,632                       |
| FNMA REMIC TR 2009-62 CL-HJ 6 05-25-2039              | **   | 171,923                       |
| FNMA REMIC TR 2009-87 CL-NF VAR RATE 11-25-2039       | **   | 855,607                       |
| FNMA REMIC TR 2010-107 CL-KF FLTG RATE 03-25-2036     | **   | 222,269                       |
| FNMA REMIC TR 2010-134 CL-KZ PRIN ONLY 4.5 12-25-2040 | **   | 1,520,563                     |
| FNMA REMIC TR 2010-135 CL-BM 4.0% DUE 12-25-2040      | **   | 2,247,651                     |
| FNMA REMIC TR 2010-26 CL-F FLTG RATE DUE 11-25-2036   | **   | 3,606,292                     |
| FNMA REMIC TR 2010-43 CL-MC 3.5 DUE 05-25-2040 REG    | **   | 32,617                        |
| FNMA REMIC TR 2011-44 CL-EB 3 05-25-2026              | **   | 723,543                       |
| FNMA REMIC TR 2012-33 CL-CD 2.0% DUE 03-25-2027       | **   | 1,515,371                     |
| FNMA REMIC TR 2012-45 CL-PH 3.5 12-25-2039            | **   | 56,358                        |
| FNMA REMIC TR 2012-54 CL-WA 3.0% DUE 04-25-2032 REG   | **   | 158,315                       |
| FNMA REMIC TR 2012-68 CL-NA 2 DUE 03-25-2042 REG      | **   | 1,903,231                     |
| FNMA REMIC TR 2012-73 CL-MC 2 05-25-2039              | **   | 336,175                       |
| FNMA REMIC TR 2012-90 CL-DA 1.5 03-25-2042            | **   | 412,773                       |
| FNMA REMIC TR 2013-118 CL-YA 3.0% DUE 07-25-2028      | **   | 256,561                       |
| FNMA REMIC TR 2013-20 CL-YC 1.75% 03-25-2042          | **   | 2,078,327                     |
| FNMA REMIC TR 2013-53 CL-CL 3 06-25-2037              | **   | 1,152,487                     |
| FNMA REMIC TR 2013-57 CL-DG 3.5 06-25-2028            | **   | 350,888                       |
| FNMA REMIC TR 2013-58 CL-KJ 3 DUE 02-25-2043          | **   | 6,431,587                     |
| FNMA REMIC TR 2013-59 CL-HC 1.5 06-25-2028            | **   | 408,124                       |
| FNMA REMIC TR 2013-6 CL-NE 2.0% DUE 11-25-2032 REG    | **   | 300,613                       |
| FNMA REMIC TR 2013-62 CL-QA 3 06-25-2037              | **   | 1,679,498                     |
| FNMA REMIC TR 2013-71 CL-AC 2 03-25-2038              | **   | 264,757                       |
| FNMA REMIC TR 2013-86 CL-LC 3 02-25-2043              | **   | 933,227                       |
| FNMA REMIC TR 2013-93 CL-PJ 3 07-25-2042 REG          | **   | 1,551,085                     |
| FNMA REMIC TR 2013-96 CL-FY VAR RATE 07-25-2042       | **   | 3,498,606                     |
| FNMA REMIC TR 2013-M6 CL-1AC VAR RATE DUE 02-25-2043  | **   | 187,487                       |
| FNMA REMIC TR 2014-20 CL-HK 1.5 01-25-2040            | **   | 224,070                       |
| FNMA REMIC TR 2014-26 CL-HC 2.5 02-25-2028            | **   | 3,099,422                     |
| FNMA REMIC TR 2014-27 CL-BA 3 05-25-2039              | **   | 828,042                       |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| FNMA REMIC TR 2014-32 CL-DK 3.0% 08-25-2043                                  | **   | 976,917                       |
| FNMA REMIC TR 2015-53 CL-MA 2.5 06-25-2045                                   | **   | 2,258,642                     |
| FNMA REMIC TR 2015-79 CL-FE VAR RATE 11-25-2045                              | **   | 241,965                       |
| FNMA REMIC TR 2015-94 CL-EP 3 07-25-2043                                     | **   | 2,494,416                     |
| FNMA REMIC TR 2015-M9 CL-A1 VAR RATE 06-25-2025                              | **   | 2,838,091                     |
| FNMA REMIC TR 2016-100 CL-WF VAR RATE 01-25-2047                             | **   | 5,338,736                     |
| FNMA REMIC TR 2016-12 CL-EG 2 05-25-2032                                     | **   | 1,254,240                     |
| FNMA REMIC TR 2016-2 CL-WA 3.5 05-25-2041                                    | **   | 1,466,702                     |
| FNMA REMIC TR 2016-84 CL-DF VAR RATE 11-25-2046                              | **   | 3,203,050                     |
| FNMA REMIC TR 2016-97 CL-CF VAR RATE 12-25-2056                              | **   | 850,369                       |
| FNMA REMIC TR 2016-M3 CL-A1 2.256% 02-25-2026                                | **   | 4,305,655                     |
| FNMA REMIC TR SER 06-106 CL FC FLTG DUE 11-25-2036 REG                       | **   | 910,899                       |
| FNMA REMIC TR SER 13-99 CL BD 2% 08-25-2041                                  | **   | 498,300                       |
| FNMA REMIC TR SER 1994-15 CL ZK 5.5 GTD MTG PASS THRU CTF DUE 02-25-2024 REG | **   | 191,130                       |
| FNMA REMIC TR SER 2013-12 CL-P 1.75% DUE 11-25-2041 REG                      | **   | 4,282,076                     |
| FNMA REMIC TR SR 12-128 CL WB 1.5% 10-25-2032                                | **   | 2,039,667                     |
| FNMA REMIC TR SR 2010-130 CL-EF VAR RATE 11-25-2040                          | **   | 269,744                       |
| FNMA REMIC TR SR 2010-135 CL-CA 2.0% 04-25-2040                              | **   | 296,668                       |
| FNMA REMIC TRANCHE SR 2019-M21 CL 1A1 1.95% 12-31-2049                       | **   | 5,013,151                     |
| FNMA REMICSER 2012-49 CL-QJ 1.75% 12-25-2040                                 | **   | 378,727                       |
| FNMA SER 07-15 CL CF FLT RT DUE 03-25-2037 REG                               | **   | 290,932                       |
| FNMA SER 10-118 CLS FN VAR RT 10-25-2040                                     | **   | 10,458,568                    |
| FNMA SER 10-57 CL HA 3.5% 02-25-2040                                         | **   | 209,552                       |
| FNMA SER 12-139 CL CA 2.0% 11-25-2042 REG                                    | **   | 1,140,894                     |
| FNMA SER 12-35 CL PL 2.0% DUE 11-25-2041 REG                                 | **   | 479,682                       |
| FNMA SER 12-93 CL FL FLTG DUE 09-25-2032 BEO                                 | **   | 1,801,663                     |
| FNMA SER 13-137 CL BA 1.5% 01-25-2029                                        | **   | 1,859,636                     |
| FNMA SER 13-4 CLS GB 3.92 02-25-2043                                         | **   | 1,272,154                     |
| FNMA SER 13-6 CLS NC 1.5% 11-25-2032                                         | **   | 2,076,204                     |
| FNMA SER 14-35 CLS CA 3.5 06-25-2044                                         | **   | 2,050,329                     |
| FNMA SER 14-5 CLS JC 2.5% 06-25-2041                                         | **   | 433,118                       |
| FNMA SER 14-67 CL HC 3.0% 03-25-2044                                         | **   | 238,230                       |
| FNMA SER 15-79 CLS FA FLTG 11-25-2045                                        | **   | 8,464,330                     |
| FNMA SER 16-8 CLS HA 3.0% 06-25-2027                                         | **   | 300,767                       |
| FNMA SER 17-M3 CL A1 FLTG RT DUE 12-25-2026 REG                              | **   | 2,139,577                     |
| FNMA SER 18-49 CL CA 4.0% 12-25-2042                                         | **   | 9,496,385                     |
| FNMA SER 19-28 CL FJ FLTG DUE 06-25-2059 REG                                 | **   | 4,064,302                     |
| FNMA SER 2010-54 CL FT FRN 04-25-2037                                        | **   | 1,935,727                     |
| FNMA SER 2010-58 CL NK 3% 05-25-2040                                         | **   | 22,787                        |
| FNMA SER 2010-64 CL DM 05/01/2010 5 06/25/2040                               | **   | 215,160                       |
| FNMA SER 2011-146 CL NB 4 09-25-2041                                         | **   | 443,744                       |
| FNMA SER 2011-4 CL PK 3.0% 04-25-2040                                        | **   | 100,156                       |
| FNMA SER 2012-102 CL GA 1.375 DUE 09-25-2027 REG                             | **   | 2,889,849                     |

| Security Name, Maturity Date, and Rate                   | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------|------|-------------------------------|
| FNMA SER 2012-145 CL DC 1.5 DUE 01-25-2028               | **   | 544,394                       |
| FNMA SER 2012-28 CL B 6.5 06-25-2039                     | **   | 69,690                        |
| FNMA SER 2013-23 CL-NH 2% 03-25-2028                     | **   | 680,648                       |
| FNMA SER 2013-9 CL BC 6.5 07-25-2042                     | **   | 1,684,329                     |
| FNMA SER 2013-M7 CL A2 2.27999997139 12-27-2022          | **   | 224,275                       |
| FNMA SER 2014-23 CL PA 3.5 08-25-2036                    | **   | 911,066                       |
| FNMA SER 2017-M12 CL A2 FLTG RT 06-25-2027               | **   | 398,866                       |
| FNMA SER 2017-M5 CL A2 3.303% 04-25-2029                 | **   | 251,460                       |
| FNMA SER 2017-T1 CL A 2.898% DUE 06-25-2027 REG          | **   | 514,049                       |
| FNMA SER 2017-T1 CL A 2.898% DUE 06-25-2027 REG          | **   | 409,601                       |
| FNMA SER 2018-M10 CLS A1 VAR RT 07-25-2028               | **   | 7,987,459                     |
| FNMA SER 2018-M2 CL A1 VAR 01-25-2028                    | **   | 7,913,456                     |
| FNMA SER 2018-M3 CL A2 3.1935% 02-25-2030                | **   | 362,651                       |
| FNMA SER 2018-M4 CL A2 VAR RT DUE 03-25-2028 REG         | **   | 505,415                       |
| FNMA SER 2019-M1 CL A1 FIXED 3.355% 06-25-2028           | **   | 9,496,237                     |
| FNMA SER 2019-M1 CL A2 FLTG 01-25-2028 REG               | **   | 5,244,446                     |
| FNMA SER 2019-M18 CL A1 2.079% 04-25-2029                | **   | 13,176,062                    |
| FNMA SER 2019-M25 CLS A1 2.142 09-25-2029                | **   | 8,912,774                     |
| FNMA SER 2019-M25 CLS AV1 2.05 10-25-2025                | **   | 6,669,352                     |
| FNMA SER 2019-M4 CL A2 3.61% 02-25-2031 REG              | **   | 1,086,619                     |
| FNMA SER 2019-M5 CLS A1 3.009% 06-25-2028                | **   | 11,959,771                    |
| FNMA SER 3877 CL FA VAR RT 11-15-2040                    | **   | 1,316,898                     |
| FNMA SER 4544 CL CA 3.5 06-15-2042                       | **   | 1,160,277                     |
| FNMA SERIES 2013-96 CLASS YA 3.5 09-25-2038              | **   | 201,078                       |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY  | **   | 435                           |
| FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY | **   | (8,994,533)                   |
| FNMA SR 06-101 CL FC VAR RT 07-25-2036                   | **   | 272,830                       |
| FNMA SR 18-M14 CL A1 FLTG 08-25-2028                     | **   | 6,313,073                     |
| FNMA SR 2017-M7 CL A2 VAR RT 02-25-2027                  | **   | 230,451                       |
| FNMA SR 2018-M13 CL A1 VAR DUE 03-25-2030 REG            | **   | 4,879,331                     |
| FNMA SR 2019-M21 CL 2A1 2.0% 01-25-2030                  | **   | 8,085,854                     |
| FNMA TRANCHE 00152 1.848% 11-25-2028                     | **   | 13,046,925                    |
| FNMA TRANCHE 00633 1.754% DUE 05-25-2033REG              | **   | 5,079,400                     |
| FNMA TRANCHE 00641 1.375 02-26-2021                      | **   | 4,832,814                     |
| FNMA TRANCHE 00689 1.875 09-24-2026                      | **   | 539,033                       |
| FNMA TRANCHE 00743 3.5 10-25-2037                        | **   | 61,321                        |
| FNMA TRANCHE 00743 3.5 10-25-2037                        | **   | 1,203,057                     |
| FNMA TRANCHE 00766 2.25 12-25-2032                       | **   | 1,523,738                     |
| FNMA TRANCHE 02-25-2026                                  | **   | 1,576,419                     |
| FNMA TRANCHE 05-25-2027                                  | **   | 401,615                       |
| FNMA TRANCHE 12-25-2026                                  | **   | 543,637                       |
| FNMA TRANCHE 2 01-05-2022                                | **   | 6,066,397                     |
| FNMA TRANCHE 2.15656 10-25-2023                          | **   | 3,191,632                     |
| FNMA TRANCHE 2.375 04-25-2026                            | **   | 3,907,423                     |
| FNMA TRANCHE 2.654 12-25-2026                            | **   | 9,383,267                     |
| FNMA TRANCHE 2.875% 09-12-2023                           | **   | 553,244                       |
| FNMA TRANCHE 3 01-25-2046                                | **   | 320,918                       |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| FNMA TRANCHE 3.5 08-25-2042                                                 | **   | 6,419,749                     |
| FNMA TRANCHE 3.5 10-25-2042                                                 | **   | 2,022,837                     |
| FNMA TRANCHE 4.00 10-25-2040                                                | **   | 2,272,845                     |
| FNMA TRANCHE SER 2018-57 CL QA 4.5% DUE 05-25-2046 REG                      | **   | 3,170,797                     |
| FNMA TRANCHE SER 2018-M4 CLS A1 VAR RT DUE 11-25-2027                       | **   | 3,165,863                     |
| FNMA TREMIC SER 2019-M2 CL A1 3.024% FIXED DUE 08-25-2028                   | **   | 14,593,667                    |
| FNMA TRUST 2004 W-2 CL 2A-2 7 02-25-2044                                    | **   | 30,404                        |
| FNMA UMBS LNG 30 YEAR POOL # CA4017 3.0% 08-01-2049                         | **   | 4,903,221                     |
| FNMA VAR 07-25-2024                                                         | **   | 1,220,524                     |
| FNMA REMIC SER 13-126 CL VH 4% FIXED 02-25-2025 REG                         | **   | 786,635                       |
| FONAR CORP COM NEW STK                                                      | **   | 22,624                        |
| FOOT LOCKER INC COM                                                         | **   | 3,700,385                     |
| FORD CR AUTO LEASE 2.93% DUE 04-15-2021                                     | **   | 2,159,682                     |
| FORD CR AUTO LEASE 3.3% DUE 02-15-2022                                      | **   | 1,976,956                     |
| FORD CR AUTO LEASE FIXED 2.98% DUE 06-15-2022                               | **   | 1,012,649                     |
| FORD CR AUTO OWNER 1.87% DUE 09-15-2022                                     | **   | 2,597,759                     |
| FORD CR AUTO OWNER 2.36% DUE 03-15-2029                                     | **   | 13,586,111                    |
| FORD CR AUTO OWNER FLTGT RT 2.03% DUE 12-15-2027                            | **   | 3,500,566                     |
| FORD CR AUTO OWNER FLTGT RT 2.31% DUE 08-15-2027                            | **   | 3,211,659                     |
| FORD CR AUTO OWNER FLTGT RT 2018-A CL A4 3.16% DUE 10-15-2023               | **   | 1,022,484                     |
| FORD CR FLOORPLAN 2.39% DUE 08-15-2022                                      | **   | 17,589,770                    |
| FORD CR FLOORPLAN 2.44% DUE 09-15-2026                                      | **   | 8,822,944                     |
| FORD CR FLOORPLAN MASTER OWNER SER 19-2 CL A 3.32% 04-15-2026               | **   | 7,698,898                     |
| FORD CR FLOORPLAN MASTER OWNER TR A 2017-2 CL A-1 2.37% 09-15-2022          | **   | 10,972,216                    |
| FORD MOTOR CR LLC FR SNR EMTN 12/21 EUR100000                               | **   | 1,433,246                     |
| FORD MOTOR CREDIT CO LLC 2.979% DUE 08-03-2022                              | **   | 3,505,432                     |
| FORD MOTOR CREDIT CO LLC 4.063% DUE 11-01-2024                              | **   | 1,020,585                     |
| FORD MOTOR CREDIT CO LLC FLTGT RT MTN RT 05-14-2021                         | **   | 111,560                       |
| FORD MTR CR CO LLC 4.134% DUE 08-04-2025                                    | **   | 405,626                       |
| FORD MTR CR CO LLC 2.459% DUE 03-27-2020                                    | **   | 300,092                       |
| FORD MTR CR CO LLC 2.681% DUE 01-09-2020                                    | **   | 6,130,474                     |
| FORD MTR CR CO LLC 3.157% 08-04-2020                                        | **   | 1,003,970                     |
| FORD MTR CR CO LLC 3.219% DUE 01-09-2022                                    | **   | 2,518,426                     |
| FORD MTR CR CO LLC 3.339% DUE 03-28-2022                                    | **   | 565,698                       |
| FORD MTR CR CO LLC 3.81% DUE 01-09-2024                                     | **   | 2,030,551                     |
| FORD MTR CR CO LLC 4.14% DUE 02-15-2023                                     | **   | 205,774                       |
| FORD MTR CR CO LLC 4.14% DUE 02-15-2023                                     | **   | 2,314,961                     |
| FORD MTR CR CO LLC 5.75% DUE 02-01-2021                                     | **   | 206,457                       |
| FORD MTR CR CO LLC 5.75% DUE 02-01-2021                                     | **   | 5,837,586                     |
| FORD MTR CR CO LLC 8.125% DUE 01-15-2020                                    | **   | 541,009                       |
| FORD MTR CR CO LLC FIXED 0% DUE 03-06-2024                                  | **   | 475,417                       |
| FORD MTR CR CO LLC FIXED 5.584% 03-18-2024                                  | **   | 1,299,048                     |
| FORD MTR CR CO LLC MEDIUM TERM NTS SER BTRANCHE # TR 2 3.55% DUE 10-07-2022 | **   | 1,420,655                     |
| FORD MTR CR CO LLC NT FLTGT RATE DUE 04-05-2021 REG                         | **   | 298,601                       |
| FORD MTR CR CO LLC VAR RT 2.86475% DUE 09-24-2020                           | **   | 1,301,833                     |
| FORESCOUT TECHNOLOGIES INC COM                                              | **   | 464,546                       |
| FORESTAR GROUP INC COM                                                      | **   | 58,755                        |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| FORMFACTOR INC COM STK                                             | **   | 3,224,020                     |
| FORRESTER RESH INC COM                                             | **   | 115,342                       |
| FORTERRA PLC ORD GBP0.01                                           | **   | 115,537                       |
| FORTESCUE METALS GRP LTD NPV                                       | **   | 3,054,929                     |
| FORTIS INC 3.055% DUE 10-04-2026                                   | **   | 306,428                       |
| FORTUM OYJ EUR3.40                                                 | **   | 1,358,412                     |
| FORTUNE BRANDS HOME & SEC INC 3.0% DUE 06-15-2020                  | **   | 301,027                       |
| FORTUNE BRANDS HOME & SEC INC COM                                  | **   | 3,000,282                     |
| FORTY SEVEN INC COM                                                | **   | 548,149                       |
| FORUM ENERGY TECH COM USD0.01                                      | **   | 91,481                        |
| FORWARD AIR CORP COM                                               | **   | 55,680                        |
| FOSSIL GROUP INC COM                                               | **   | 312,332                       |
| FOSTER ELECTRIC CO NPV                                             | **   | 101,734                       |
| FOSTER L B CO CL A                                                 | **   | 83,450                        |
| FOUNDATION BLDG MATLS INC COM                                      | **   | 184,309                       |
| FOUR CORNERS PPTY TR INC COM                                       | **   | 458,679                       |
| FOX FACTORY HLDG CORP COM                                          | **   | 905,245                       |
| FRANCE(GOVT OF) 0.25% IDX/LKD OAT 25/07/24                         | **   | 2,125,621                     |
| FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1                         | **   | 1,684,581                     |
| FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1                             | **   | 722,138                       |
| FRANCE(GOVT OF) 2.25% IDX/LKD SNR 25/07/20                         | **   | 30,853                        |
| FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1                          | **   | 176,041                       |
| FRANCESCAS HLDGS CORP COM NEW                                      | **   | 4,318                         |
| FRANCO NEVADA CORP COM NPV                                         | **   | 803,558                       |
| FRANKLIN ELEC INC COM                                              | **   | 273,588                       |
| FRANKLIN FINL NETWORK INC COM                                      | **   | 99,351                        |
| FRANKLIN STR PPTYS CORP COM                                        | **   | 87,201                        |
| FRANKS INTERNATIONAL NVRY5H0 EUR0.01                               | **   | 148,974                       |
| FRASERS GROUP PLC                                                  | **   | 53,463                        |
| FREDDIE MAC SER 3914 CL NA 4.0% 06-15-2039                         | **   | 549,937                       |
| FREDDIE MAC SER 4000 CL PJ 3.0% 01-15-2042                         | **   | 78,779                        |
| FREDDIE MAC SER 4102 CL CE 1.5% 11-15-2040                         | **   | 728,267                       |
| FREDDIE MAC SER 4161 CL MA 3% 11-15-2039                           | **   | 108,155                       |
| FREDDIE MAC SER 4639 CL AC 3% 05-15-2040                           | **   | 377,181                       |
| FREIGHTCAR AMER INC COM                                            | **   | 3,554                         |
| FREMF 2013-KF02 MTG TR POOL #999999 FLTGRT 4.16925% 12-25-2045 BEO | **   | 29,262                        |
| FREMF 2015-K45 MTG FLTG RT 3.71308994293% DUE 04-25-2048           | **   | 606,626                       |
| FRENCKEN GROUP LIMITED NPV                                         | **   | 127,470                       |
| FREQUENCY ELECTRS INC COM                                          | **   | 16,213                        |
| FRESENIUS MEDICAL CARE NPV                                         | **   | 1,465,862                     |
| FRESENIUS SE&KGAA NPV                                              | **   | 372,019                       |
| FRESH DEL MONTE PRODUCE INC COM STK                                | **   | 197,182                       |
| FRONT YARD RESIDENTIAL                                             | **   | 60,046                        |
| FRONTDOOR INC COM                                                  | **   | 3,020,180                     |
| FRONTIER COMMUNICATIONS CORP COM NEW COMNEW                        | **   | 6,383                         |
| FRONTKEN CORPORATI NPV                                             | **   | 21,274                        |
| FRP HLDGS INC COM                                                  | **   | 90,505                        |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FS BANCORP INC COM USD0.01                | **   | 13,396                        |
| FTI CONSULTING INC COM                    | **   | 5,742,479                     |
| FUJI ELECTRIC HOLINDGS CO Y50             | **   | 751,614                       |
| FUJI MEDIA HOLDINGS INC NPV               | **   | 229,890                       |
| FUJIFILM HOLDINGS CORP NPV                | **   | 386,153                       |
| FUJITSU Y50                               | **   | 1,613,309                     |
| FULLER H B CO COM                         | **   | 363,104                       |
| FULTON FINL CORP PA COM                   | **   | 512,773                       |
| FUT CALL JUN 20 NYM LT CRUDE 5900         | **   | 100,000                       |
| FUT CALL JUN 22 EURO DOLLARS 9975         | **   | 1,575                         |
| FUT CALL MAR 20 CBT SOYBEANS 980          | **   | 7,050                         |
| FUT CALL MAR 20 NYM NAT GAS E 3000        | **   | 1,474                         |
| FUT CALL MAR 22 EURO DOLLARS 9975         | **   | 750                           |
| FUT PUT FEB 20 NYM LT CRUDE 5500          | **   | 480                           |
| FUT PUT JUN 20 NYM LT CRUDE 5900          | **   | 89,000                        |
| FUT PUT MAR 20 CBT SOYBEANS 840           | **   | 150                           |
| FUTURE PLC PLC                            | **   | 419,541                       |
| FUTUREFUEL CORP COM STK                   | **   | 96,233                        |
| G1 THERAPEUTICS IN COM USD0.0001          | **   | 464,243                       |
| G-7 HOLDINGS INC NPV                      | **   | 35,821                        |
| GAIL INDIA LTD INR10                      | **   | 1,240,966                     |
| GAIN CAP HLDGS INC COM                    | **   | 14,576                        |
| GALP ENERGIA SGPS EUR1                    | **   | 2,082,210                     |
| GAMENET GROUP 144A                        | **   | 842,444                       |
| GAMESTOP CORP NEW CL A                    | **   | 79,703                        |
| GAMING & LEISURE PPTYS INC COM            | **   | 544,884                       |
| GANNETT CO INC NEW COM                    | **   | 108,422                       |
| GAP INC COM                               | **   | 251,074                       |
| GARTNER INC COM                           | **   | 493,120                       |
| GASLOG LTD                                | **   | 109,677                       |
| GATES INDL CORP PL COM USD0.01            | **   | 174,559                       |
| GATX CORP COM                             | **   | 383,181                       |
| GATX CORP FLTG 11-05-2021                 | **   | 100,428                       |
| GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS | **   | 1,858,541                     |
| GCI LIBERTY INC COM NPV CL A              | **   | 52,075                        |
| GCP APPLIED TECHNOLOGIES INC COM          | **   | 15,466                        |
| GDI PROPERTY GROUP NPV (STAPLED UNITS)    | **   | 193,796                       |
| GE CAP INTL FDG CO 2.342% DUE 11-15-2020  | **   | 450,363                       |
| GE CAP INTL FDG CO 2.342% DUE 11-15-2020  | **   | 6,418,177                     |
| GE CAP INTL FDG CO 3.373% DUE 11-15-2025  | **   | 1,667,182                     |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035  | **   | 1,337,167                     |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035  | **   | 10,697,340                    |
| GEBERIT AG CHF0.10 (REGD)                 | **   | 92,576                        |
| GEDEON RICHTER PLC HUF100                 | **   | 194,919                       |
| GEELY AUTOMOBILE H HKD0.02                | **   | 649,360                       |
| GEN DYNAMICS CORP 2.25% DUE 11-15-2022    | **   | 904,606                       |
| GEN DYNAMICS CORP 3% DUE 05-11-2021       | **   | 2,892,879                     |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| GEN DYNAMICS CORP 3.75% DUE 05-15-2028                                       | **   | 2,543,542                     |
| GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG                                   | **   | 204,545                       |
| GEN ELEC CAP CORP 5.3% DUE 02-11-2021                                        | **   | 773,797                       |
| GEN ELEC CAP CORP 5.3% DUE 02-11-2021                                        | **   | 3,379,945                     |
| GEN ELEC CAP CORP 5.5% DUE 01-08-2020                                        | **   | 1,020,369                     |
| GEN ELEC CAP CORP 5.55% DUE 01-05-2026                                       | **   | 1,147,444                     |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 | **   | 1,122,696                     |
| GEN MOTORS FINL CO 4.3750 09-25-2021                                         | **   | 3,626,620                     |
| GEN MOTORS FINL CO 3.2% DUE 07-06-2021                                       | **   | 304,142                       |
| GEN MOTORS FINL CO 3.2% DUE 07-06-2021                                       | **   | 1,013,808                     |
| GEN MOTORS FINL CO FLT MTN 26/03/2022                                        | **   | 1,341,409                     |
| GEN MTRS CO COM                                                              | **   | 23,259,300                    |
| GEN MTRS FINL CO 3.15% DUE 06-30-2022                                        | **   | 7,231,917                     |
| GEN MTRS FINL CO 3.7% DUE 05-09-2023                                         | **   | 2,484,686                     |
| GEN MTRS FINL CO 3.7% DUE 11-24-2020                                         | **   | 5,059,250                     |
| GEN MTRS FINL CO 4% DUE 01-15-2025                                           | **   | 52,561                        |
| GEN MTRS FINL CO 4% DUE 10-06-2026                                           | **   | 8,388,722                     |
| GEN MTRS FINL CO 5.25% DUE 03-01-2026                                        | **   | 2,295,673                     |
| GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020                                   | **   | 502,290                       |
| GEN MTRS FINL CO FIXED 4.15% 06-19-2023                                      | **   | 1,686,035                     |
| GEN MTRS FINL CO FIXED 4.2% DUE 11-06-2021                                   | **   | 3,125,924                     |
| GEN MTRS FINL CO FIXED 4.35% DUE 04-09-2025                                  | **   | 554,851                       |
| GENCO SERIES A PFD STOCK                                                     | **   | 79,618                        |
| GENERAC HLDGS INC COM STK                                                    | **   | 1,353,539                     |
| GENERAL DYNAMICS CORP 2.875% 05-11-2020                                      | **   | 2,137,384                     |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS 3.1 DUE 01-09-2023                     | **   | 204,351                       |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS 3.1 DUE 01-09-2023                     | **   | 9,767,955                     |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY 5.55% DUE 05-04-2020        | **   | 429,563                       |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-2020   | **   | 5,620,786                     |
| GENERAL ELEC CO 4.125% DUE 10-09-2042                                        | **   | 10,316                        |
| GENERAL ELEC CO DISC COML PAPER 3/A3 YRS1&2 03-18-2020                       | **   | 2,181,381                     |
| GENERAL ELEC CO DISC COML PAPER 3/A3 YRS1&2 03-19-2020                       | **   | 2,082,151                     |
| GENERAL ELECTRIC CO                                                          | **   | 36,089,208                    |
| GENERAL MLS INC 3.15% DUE 12-15-2021                                         | **   | 2,556,062                     |
| GENERAL MLS INC 3.7% 10-17-2023                                              | **   | 611,201                       |
| GENERAL MLS INC 4% DUE 04-17-2025                                            | **   | 162,243                       |
| GENERAL MLS INC NT FLTGT DUE 04-16-2021 REG                                  | **   | 1,301,301                     |
| GENERAL MLS INC NT FLTGT DUE 04-16-2021 REG                                  | **   | 2,681,629                     |
| GENERAL MOTORS FIN FRN GTD SNR EMTN 05/21 EUR                                | **   | 450,576                       |
| GENERAL MOTORS FINL CO BNDS 3.5% 11-07-2024                                  | **   | 77,282                        |
| GENERAL MTRS CO 6.75% DUE 04-01-2046                                         | **   | 58,656                        |
| GENERAL MTRS FINL CO INC 2.65% 04-13-2020                                    | **   | 4,765,910                     |
| GENERAL MTRS FINL CO INC 3.85% 01-05-2028                                    | **   | 255,091                       |
| GENERAL MTRS FINL CO INC 3.95% 04-13-2024                                    | **   | 120,227                       |
| GENERAL MTRS FINL CO INC FLTGT DUE 01-14-2022 REG                            | **   | 101,007                       |
| GENERAL MTRS FINL CO INC FLTGT RT DUE 01-05-2023                             | **   | 3,230,567                     |
| GENERALITAT DE CAT 4.22% SNR 26/04/35 EUR1000                                | **   | 138,618                       |

| Security Name, Maturity Date, and Rate           | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------|------|-------------------------------|
| GENERALITAT DE CAT 4.95% SNR 11/02/20 EUR1000    | **   | 1,128,119                     |
| GENESCO INC COM                                  | **   | 160,772                       |
| GENIE ENERGY LTD CL B CL B                       | **   | 61,956                        |
| GENMARK DIAGNOSTICS INC COM STK                  | **   | 29,341                        |
| GENPACT LIMITED COM STK USD0.01                  | **   | 1,137,662                     |
| GENTEX CORP COM                                  | **   | 540,709                       |
| GENTHERM INC COM NPV                             | **   | 214,182                       |
| GENTING BHD NPV                                  | **   | 448,148                       |
| GENTING MALAYSIA B NPV                           | **   | 87,669                        |
| GENTING SINGAPORE LTD                            | **   | 461,214                       |
| GENWORTH FINL INC COM CL A COM CL A              | **   | 91,854                        |
| GEORGIA PWR CO 2% DUE 03-30-2020                 | **   | 4,299,204                     |
| GEORGIA PWR CO 2% DUE 09-08-2020                 | **   | 3,238,732                     |
| GEORGIA PWR CO 2.85% DUE 05-15-2022              | **   | 712,492                       |
| GEOSPACE TECHNOLOGIES CORP COM                   | **   | 41,724                        |
| GETINGE AB SER'B'NPV                             | **   | 716,722                       |
| GETTY RLTY CORP NEW COM                          | **   | 105,217                       |
| GGERMAN AMERN BANCORP INC COM STK                | **   | 93,218                        |
| GHCL INR10                                       | **   | 17,411                        |
| GIBRALTAR INDS INC COM                           | **   | 589,341                       |
| G-III APPAREL GROUP LTD COM                      | **   | 228,370                       |
| GILEAD SCIENCES 2.5% DUE 09-01-2023              | **   | 263,960                       |
| GILEAD SCIENCES 2.55% DUE 09-01-2020             | **   | 552,344                       |
| GILEAD SCIENCES 3.25% DUE 09-01-2022             | **   | 10,337                        |
| GILEAD SCIENCES 4.5% DUE 04-01-2021              | **   | 1,128,246                     |
| GIMV NPV                                         | **   | 54,747                        |
| GLACIER BANCORP INC NEW COM                      | **   | 2,066,791                     |
| GLADSTONE COML CORP COM STK                      | **   | 60,115                        |
| GLATFELTER                                       | **   | 299,168                       |
| GLAXOSMITHKLINE 2.875% DUE 06-01-2022            | **   | 1,713,603                     |
| GLAXOSMITHKLINE CAP PLC GTD NT FLTG 05-14-2021   | **   | 3,322,620                     |
| GLAXOSMITHKLINE ORD GBP0.25                      | **   | 1,446,019                     |
| GLENCORE FDG LLC 4% DUE 03-27-2027               | **   | 3,565,143                     |
| GLENCORE PLC ORD USD0.01                         | **   | 1,402,626                     |
| GLOBAL BLOOD THERAPEUTICS INC COM                | **   | 1,302,682                     |
| GLOBAL INDEMNITY LIMITED CAYMAN LTD              | **   | 39,467                        |
| GLOBAL MED REIT INC COM NEW COM NEW              | **   | 24,714                        |
| GLOBAL NET LEASE INC COM NEW COMN STOCK          | **   | 142,284                       |
| GLOBALSCAPE INC COM                              | **   | 32,085                        |
| GLOBUS MED INC CL A NEW COM STK                  | **   | 340,503                       |
| GLORY LTD NPV                                    | **   | 87,514                        |
| GLP CAP L P / GLP FING II INC 5.3% 01-15-2029    | **   | 1,443,910                     |
| GLS AUTO 3.35% DUE 08-15-2022                    | **   | 106,717                       |
| GLS AUTO 3.35% DUE 08-15-2022                    | **   | 626,962                       |
| GLU MOBILE INC COM                               | **   | 372,359                       |
| GLYCOMIMETICS INC COM                            | **   | 129,420                       |
| GM FINL AUTOMOBILE 2.11999988556% DUE 09-20-2021 | **   | 325,695                       |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| GM FINL AUTOMOBILE 2.68% DUE 12-20-2021                      | **   | 2,607,110                     |
| GM FINL AUTOMOBILE 2.91% DUE 04-20-2021                      | **   | 4,270,412                     |
| GM FINL AUTOMOBILE FIXED 3.18% DUE 06-21-2021                | **   | 225,108                       |
| GM FINL AUTOMOBILE FIXED 3.3% DUE 07-20-2022                 | **   | 1,164,898                     |
| GM FINL AUTOMOBILE LEASING SER 19-2 CL A4 2.72% 03-20-2023   | **   | 414,190                       |
| GM FINL AUTOMOBILE LEASING TR 2018-2 CL A3 3.1% 06-21-2021   | **   | 641,319                       |
| GM FINL AUTOMOBILE LEASING TR 2018-2 CL A3 3.1% 06-21-2021   | **   | 796,491                       |
| GM FINL CNSMR 1.86% DUE 12-16-2021                           | **   | 601,027                       |
| GM FINL CNSMR 2.18% DUE 04-16-2024                           | **   | 1,908,757                     |
| GM FINL CNSMR 2.21% DUE 11-18-2024                           | **   | 6,443,140                     |
| GM FINL CNSMR 2.81% DUE 12-16-2022                           | **   | 895,397                       |
| GM FINL CNSMR 2.81% DUE 12-16-2022                           | **   | 2,027,751                     |
| GM FINL CNSMR 2.97% DUE 11-16-2023                           | **   | 2,828,330                     |
| GM FINL CNSMR AUTOMOBILE SER 19-4 CL A4 1.76% DUE 01-16-2025 | **   | 9,495,009                     |
| GMAT 2013-1 TR FLTGT 6.9669% DUE 11-25-2043                  | **   | 867                           |
| GMF FLOORPLAN 2.9% DUE 04-15-2026                            | **   | 5,519,269                     |
| GMS INC COM                                                  | **   | 190,427                       |
| GN STORE NORD DKK4                                           | **   | 1,108,497                     |
| GNMA 2.3% DUE 11-16-2051                                     | **   | 2,792,725                     |
| GNMA 2.35% DUE 07-16-2056                                    | **   | 3,848,955                     |
| GNMA 2.4% DUE 01-16-2056                                     | **   | 2,189,901                     |
| GNMA 2.4% DUE 06-16-2046                                     | **   | 4,333,357                     |
| GNMA 2.4% DUE 09-16-2058                                     | **   | 2,383,933                     |
| GNMA 2.5% DUE 09-16-2056                                     | **   | 1,117,893                     |
| GNMA 2.5% DUE 10-16-2057                                     | **   | 2,596,416                     |
| GNMA 2009-069 CL PV 4 DUE 08-20-2039                         | **   | 24,622                        |
| GNMA 2009-076 REMIC PASSTHRU MX CL CF 09-16-2039             | **   | 775,381                       |
| GNMA 2009-096 REMIC PASSTHRU FT 10-20-2039                   | **   | 640,143                       |
| GNMA 2009-124 REMIC PASSTHRU 38 MX CL PD4.5 DUE 01-20-2039   | **   | 76                            |
| GNMA 2010-128 CL JC 4 DUE 06-20-2039                         | **   | 3,032,543                     |
| GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTGT RATE 05-20-2059 | **   | 1,046,437                     |
| GNMA 2011-048 REMIC PASSTHRU CTF CL QA 5 DUE 08-16-2039      | **   | 60,939                        |
| GNMA 2011-157 REMIC PASSTHRU CL PA 3.0% DUE 03-20-2041       | **   | 345,129                       |
| GNMA 2011-H09 CL AF VAR 03-20-2061                           | **   | 1,641,513                     |
| GNMA 2012-031 REMIC PASSTHRU CL MJ 2.75 DUE 03-20-2041       | **   | 2,021,000                     |
| GNMA 2012-059 REMIC PASSTHRU CTF CL F 05-20-2042             | **   | 419,835                       |
| GNMA 2012-H08 REMIC PASSTHRU CTF CL FS 04-20-2062            | **   | 2,815,534                     |
| GNMA 2012-H31 REMIC PASSTHRU SECS CL FD VAR RT 12-20-2062    | **   | 10,752,904                    |
| GNMA 2013-088 REMIC PASSTHRU SECS CL LV 2.5% 09-16-2026      | **   | 832,627                       |
| GNMA 2013-88 REMIC CL WA VAR RT DUE 06-20-2030 REG           | **   | 477,506                       |
| GNMA 2013-H04 REMIC PASSTHRU CTF CL BA 1.65 DUE 02-20-2063   | **   | 102,362                       |
| GNMA 2013-H05 REMIC PASSTHRU CL FB FLTGT RT 02-20-2062       | **   | 15,774                        |
| GNMA 2014-190 REMIC PASSTHRU CTF CL PA FIXED 3.0% 06-20-2044 | **   | 1,724,187                     |
| GNMA 2014-H10 CL FA FLTGT RT DUE04-20-2064                   | **   | 1,281,053                     |
| GNMA 2015-021 REMIC PASSTHRU CTF CL MX-AF 07-16-2048         | **   | 864,854                       |
| GNMA 2015-H31 REMIC PASSTHRU SEC CL FT 11-20-2065            | **   | 1,548,141                     |
| GNMA 2015-H32 REMIC PASSTHRU CTF CL FH 12-20-2065            | **   | 312,038                       |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| GNMA 2016-H04 MTG PASSTHRU CTF CL FK 02-20-2066                | **   | 3,965,812                     |
| GNMA 2016-H10 REMIC PASSTHRU CTF CL FJ 04-20-2066              | **   | 31,912                        |
| GNMA 2016-H10 REMIC PASSTHRU CTF CL FJ 04-20-2066              | **   | 1,742,393                     |
| GNMA 2016-H11 REMIC PASSTHRU CTF CL FE 04-20-2066              | **   | 2,234,288                     |
| GNMA 2016-H13 REMIC PASS THRU SECS CL FT05-20-2066             | **   | 332,180                       |
| GNMA 2016-H20 REMIC PASSTHRU CTF CL FG 08-20-2066              | **   | 3,150,691                     |
| GNMA 2016-H26 REMIC PASSTHRU SECS CL MX-FC 12-20-2066          | **   | 109,233                       |
| GNMA 2017-153 CL WA DUE 06-20-2036                             | **   | 1,222,968                     |
| GNMA 2017-H03 CL FB FLTG 06-20-2066                            | **   | 4,059,398                     |
| GNMA 2017-H10 REMIC PASSTHRU SECS CL FB FLTG RT 04-20-2067 REG | **   | 1,187,586                     |
| GNMA 2017-H14 CL FD FLTG 06-20-2067                            | **   | 977,652                       |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FB 06-20-2067              | **   | 1,454,698                     |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FE 06-20-2067              | **   | 2,738,654                     |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FG 06-20-2067              | **   | 1,485,760                     |
| GNMA 2017-H16 REMIC PASSTHRU CTF CL FG FLTG 07-20-2067 REG     | **   | 26,647,988                    |
| GNMA 2017-H16 REMIC PASSTHRU CTF CL FH 07-20-2067              | **   | 28,142,332                    |
| GNMA 2018-94 REMIC PASSTHRU CTF CL P 3.0% DUE 05-20-2043       | **   | 9,197,344                     |
| GNMA 2018-H08 REMIC SER 2018-H08 CLS KF VAR RT DUE 05-20-2068  | **   | 3,682,659                     |
| GNMA 3% DUE 09-16-2039                                         | **   | 28,561                        |
| GNMA 4% DUE 04-16-2041                                         | **   | 407,170                       |
| GNMA 4% DUE 07-16-2039                                         | **   | 40,548                        |
| GNMA 4.25% DUE 10-20-2038                                      | **   | 53,443                        |
| GNMA 5% DUE 03-16-2034                                         | **   | 244,989                       |
| GNMA 5.5% DUE 08-20-2033                                       | **   | 166,124                       |
| GNMA 5.5% DUE 11-20-2037                                       | **   | 79,365                        |
| GNMA 6.5% DUE 08-16-2042                                       | **   | 515,891                       |
| GNMA CL 2007-035 CL TE 6 DUE 06-20-2037                        | **   | 50,696                        |
| GNMA FIXED 2.35% DUE 05-16-2053                                | **   | 1,752,258                     |
| GNMA FIXED 3.5% DUE 02-20-2045                                 | **   | 203,746                       |
| GNMA FLTG RT 2.02375% DUE 10-20-2060                           | **   | 4,638,575                     |
| GNMA FLTG RT 2.19375% DUE 04-20-2061                           | **   | 5,505,847                     |
| GNMA FLTG RT SER 18-H15 CL FG 08-20-2068 REG                   | **   | 187,810                       |
| GNMA FLTG RT SER 18-H19 CL FA 12-20-2063 REG                   | **   | 23,568,179                    |
| GNMA FLTG RT SER 19-20 CL FE 02-20-2049                        | **   | 446,640                       |
| GNMA MTG PASS THRU CTF CL FM 02-20-2066                        | **   | 144,620                       |
| GNMA POOL #300672 SER 2022 8.5% DUE 04-15-2022 BEO             | **   | 2,778                         |
| GNMA POOL #315855 SER 2022 8.5% DUE 01-15-2022 REG             | **   | 239                           |
| GNMA POOL #3529 5% 03-20-2034 BEO                              | **   | 2,633                         |
| GNMA POOL #4028 6% 09-20-2037 BEO                              | **   | 40,012                        |
| GNMA POOL #4041 7% 10-20-2037 BEO                              | **   | 214,611                       |
| GNMA POOL #4073 6% 01-20-2038 BEO                              | **   | 84,600                        |
| GNMA POOL #4222 6% 08-20-2038 BEO                              | **   | 38,209                        |
| GNMA POOL #4245 6% 09-20-2038 BEO                              | **   | 470,371                       |
| GNMA POOL #4247 7% 09-20-2038 BEO                              | **   | 156,543                       |
| GNMA POOL #4371 6% 02-20-2039 BEO                              | **   | 8,544                         |
| GNMA POOL #4423 4.5% 04-20-2039 BEO                            | **   | 4,388                         |
| GNMA POOL #4447 5% 05-20-2039 BEO                              | **   | 83,126                        |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| GNMA POOL #4520 5% 08-20-2039 BEO                  | **   | 396,487                       |
| GNMA POOL #4543 6% 09-20-2039 BEO                  | **   | 32,812                        |
| GNMA POOL #4602 6% 12-20-2039 BEO                  | **   | 6,478                         |
| GNMA POOL #4617 4.5% 01-20-2040 BEO                | **   | 340,229                       |
| GNMA POOL #4717 6% 06-20-2040 BEO                  | **   | 19,346                        |
| GNMA POOL #4746 4.5% 07-20-2040 BEO                | **   | 168,893                       |
| GNMA POOL #476784 SER 2028 7% DUE 08-15-2028 REG   | **   | 5,912                         |
| GNMA POOL #4772 5% 08-20-2040 BEO                  | **   | 261,794                       |
| GNMA POOL #4774 6% 08-20-2040 BEO                  | **   | 245,395                       |
| GNMA POOL #4800 4% 09-20-2040 BEO                  | **   | 412,739                       |
| GNMA POOL #4801 4.5% 09-20-2040 BEO                | **   | 14,979                        |
| GNMA POOL #4802 5% 09-20-2040 BEO                  | **   | 215,259                       |
| GNMA POOL #4833 4% 10-20-2040 BEO                  | **   | 1,374,309                     |
| GNMA POOL #4834 4.5% 10-20-2040 BEO                | **   | 51,769                        |
| GNMA POOL #4855 5% 11-20-2040 BEO                  | **   | 1,001,749                     |
| GNMA POOL #4883 4.5% 12-20-2040 BEO                | **   | 259,999                       |
| GNMA POOL #4905 6% 12-20-2040 BEO                  | **   | 340,251                       |
| GNMA POOL #4923 4.5% 01-20-2041 BEO                | **   | 344,614                       |
| GNMA POOL #4945 4% 02-20-2041 BEO                  | **   | 218,051                       |
| GNMA POOL #497630 SER 2029 6% DUE 02-15-2029 REG   | **   | 1,924                         |
| GNMA POOL #4978 4.5% 03-20-2041 BEO                | **   | 5,505,820                     |
| GNMA POOL #4979 5% 03-20-2041 BEO                  | **   | 466,123                       |
| GNMA POOL #498387 SER 2029 6% DUE 02-15-2029 REG   | **   | 1,954                         |
| GNMA POOL #4984 5.5% 03-20-2041 BEO                | **   | 498,424                       |
| GNMA POOL #4991 6% 03-20-2041 BEO                  | **   | 119,704                       |
| GNMA POOL #5016 4% 04-20-2041 BEO                  | **   | 188,720                       |
| GNMA POOL #5017 4.5% 04-20-2041 BEO                | **   | 473,063                       |
| GNMA POOL #5018 5% 04-20-2041 BEO                  | **   | 347,789                       |
| GNMA POOL #5019 6% 04-20-2041 BEO                  | **   | 53,943                        |
| GNMA POOL #5115 4.5% 07-20-2041 BEO                | **   | 75,869                        |
| GNMA POOL #5140 4.5% 08-20-2041 BEO                | **   | 706,210                       |
| GNMA POOL #5189 6% 09-20-2041 BEO                  | **   | 138,418                       |
| GNMA POOL #521330 5% 05-15-2035 BEO                | **   | 160,803                       |
| GNMA POOL #523278 SER 2031 6% DUE 07-15-2031 REG   | **   | 25,950                        |
| GNMA POOL #5240 6% 11-20-2041 BEO                  | **   | 139,929                       |
| GNMA POOL #5259 4% 12-20-2041 BEO                  | **   | 104,268                       |
| GNMA POOL #5269 6% 12-20-2041 BEO                  | **   | 15,595                        |
| GNMA POOL #5280 4% 01-20-2042 BEO                  | **   | 157,717                       |
| GNMA POOL #5305 4% 02-20-2042 BEO                  | **   | 968,955                       |
| GNMA POOL #543812 SER 2031 6% DUE 02-15-2031 REG   | **   | 9,631                         |
| GNMA POOL #586373 5% DUE 02-15-2035 REG            | **   | 3,793                         |
| GNMA POOL #594106 SER 2033 4.5% DUE 09-15-2033 BEO | **   | 59,328                        |
| GNMA POOL #595611 SER 2035 5% DUE 01-15-2035 BEO   | **   | 3,775                         |
| GNMA POOL #603692 5% 06-15-2034 BEO                | **   | 1,915                         |
| GNMA POOL #604497 5% 07-15-2033 BEO                | **   | 6,766                         |
| GNMA POOL #607451 SER 2034 5% DUE 01-15-2034 REG   | **   | 29,828                        |
| GNMA POOL #607465 5% DUE 02-15-2034 REG            | **   | 49,552                        |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| GNMA POOL #610410 SER 2033 5% DUE 08-15-2033 BEO   | **   | 9,131                         |
| GNMA POOL #615656 5% 10-15-2033 BEO                | **   | 5,730                         |
| GNMA POOL #623871 5.0% 06-15-2034                  | **   | 3,953                         |
| GNMA POOL #633701 5.0% 09-15-2033                  | **   | 7,140                         |
| GNMA POOL #636484 5.0% 03-15-2035                  | **   | 17,081                        |
| GNMA POOL #637746 5.0% 12-15-2034                  | **   | 5,228                         |
| GNMA POOL #638222 5% 12-15-2034 BEO                | **   | 3,888                         |
| GNMA POOL #643362 5% 10-15-2035 BEO                | **   | 5,106                         |
| GNMA POOL #668014 3% 11-15-2044 BEO                | **   | 3,270,463                     |
| GNMA POOL #672676 SER 2038 5.5% DUE 04-15-2038 BEO | **   | 90,461                        |
| GNMA POOL #676754 SER 2038 5.5% DUE 03-15-2038 REG | **   | 205,632                       |
| GNMA POOL #687179 SER 2038 5.5% DUE 04-15-2038 REG | **   | 124,910                       |
| GNMA POOL #687835 6% 08-15-2038 BEO                | **   | 56,871                        |
| GNMA POOL #688043 6% 11-15-2038 BEO                | **   | 90,250                        |
| GNMA POOL #690922 5.5% 06-15-2038 BEO              | **   | 71,652                        |
| GNMA POOL #697586 5.5% 11-15-2038 BEO              | **   | 4,812                         |
| GNMA POOL #711379 SER 2038 5.5% DUE 07-15-2038 REG | **   | 1,948                         |
| GNMA POOL #723344 4% 09-15-2039 BEO                | **   | 420,821                       |
| GNMA POOL #723430 4.5% 11-15-2039 BEO              | **   | 134,649                       |
| GNMA POOL #723616 5% 01-15-2040 BEO                | **   | 1,002,319                     |
| GNMA POOL #726480 5% 11-15-2039 BEO                | **   | 1,155,118                     |
| GNMA POOL #733600 SER 2040 5% DUE 04-15-2040 REG   | **   | 121,416                       |
| GNMA POOL #733627 5% 05-15-2040 BEO                | **   | 246,172                       |
| GNMA POOL #736520 SER 2040 4.5% DUE 04-15-2040 REG | **   | 595,568                       |
| GNMA POOL #737111 FIXED 4.5% 04-15-2040 BEO        | **   | 337,956                       |
| GNMA POOL #738108 4.5% 03-15-2041 BEO              | **   | 406,451                       |
| GNMA POOL #745243 4% 07-15-2040 BEO                | **   | 417,434                       |
| GNMA POOL #771561 4.0% 08-15-2041                  | **   | 207,843                       |
| GNMA POOL #780049 SER 2021 9.5 DUE 11-15-2021 REG  | **   | 174                           |
| GNMA POOL #780151 SER 2021 9 DUE 12-15-2021 REG    | **   | 641                           |
| GNMA POOL #780345 SER 2021 9.5% DUE 12-15-2021 REG | **   | 143                           |
| GNMA POOL #781804 6% 09-15-2034 BEO                | **   | 208,449                       |
| GNMA POOL #781847 6% 12-15-2034 BEO                | **   | 156,284                       |
| GNMA POOL #781885 SER 2035 5% DUE 03-15-2035 REG   | **   | 11,362                        |
| GNMA POOL #781902 6% 02-15-2035 BEO                | **   | 186,228                       |
| GNMA POOL #781958 5% 07-15-2035 BEO                | **   | 12,189                        |
| GNMA POOL #782382 5.5% 08-15-2038 BEO              | **   | 28,815                        |
| GNMA POOL #782436 6% 10-15-2038 BEO                | **   | 84,789                        |
| GNMA POOL #782716 SER 2039 5% DUE 07-15-2039 REG   | **   | 119,133                       |
| GNMA POOL #783867 SER 2036 6% DUE 08-15-2036 BEO   | **   | 550,621                       |
| GNMA POOL #784571 3.5% 06-15-2048 BEO              | **   | 10,529,300                    |
| GNMA POOL #799706 SER 2042 3.5% DUE 09-15-2042 BEO | **   | 135,584                       |
| GNMA POOL #999999 2% 05-16-2049 BEO                | **   | 2,728,181                     |
| GNMA POOL #999999 2.20000004768% 04-16-2057 BEO    | **   | 1,968,650                     |
| GNMA POOL #AA5649 SER 2042 3.0% 09-15-2042         | **   | 567,120                       |
| GNMA POOL #AA5821 3 DUE 11-15-2042 REG             | **   | 902,198                       |
| GNMA POOL #AB2892 3.0% 09-15-2042                  | **   | 2,047,471                     |

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|----------------------------------------------------|------|-------------------------------|
| GNMA POOL #AB3031 SER 2042 3% DUE 10-15-2042 REG   | **   | 215,477                       |
| GNMA POOL #AB9108 SER 2042 3% DUE 10-15-2042 BEO   | **   | 4,433,658                     |
| GNMA POOL #AB9205 SER 2042 3% DUE 11-15-2042 BEO   | **   | 3,451                         |
| GNMA POOL #AB9323 SER 2042 3.5% DUE 09-15-2042 BEO | **   | 83,713                        |
| GNMA POOL #AC3752 3 DUE 12-15-2042 REG             | **   | 385,297                       |
| GNMA POOL #AD1034 3% DUE 07-15-2043 REG            | **   | 500,183                       |
| GNMA POOL #AD2413 3.5% DUE 05-15-2043 REG          | **   | 227,477                       |
| GNMA POOL #AD2414 3.5 DUE 05-15-2043 REG           | **   | 199,722                       |
| GNMA POOL #AD4102 SER 2043 3 DUE 07-15-2043 REG    | **   | 1,134,161                     |
| GNMA POOL #AE7691 3 DUE 08-15-2043 REG             | **   | 1,821,007                     |
| GNMA POOL #AE8109 SER 2044 3.5% DUE 01-15-2044 BEO | **   | 427,218                       |
| GNMA POOL #AF5807 SER 2044 3.5% DUE 01-15-2044 BEO | **   | 66,790                        |
| GNMA POOL #AI6888 3% 05-15-2045 BEO                | **   | 1,744,705                     |
| GNMA POOL #AK6718 3% 01-15-2045 BEO                | **   | 163,916                       |
| GNMA POOL #AK7285 3% 03-15-2045 BEO                | **   | 325,538                       |
| GNMA POOL #AK7286 3% 03-15-2045 BEO                | **   | 1,091,433                     |
| GNMA POOL #AK7329 3% 04-15-2045 BEO                | **   | 3,586,452                     |
| GNMA POOL #AK8997 SER 2045 3% DUE 07-15-2045 BEO   | **   | 2,275,434                     |
| GNMA POOL #AL1539 3% 05-15-2045 BEO                | **   | 1,423,188                     |
| GNMA POOL #AL4608 SER 2045 3% DUE 03-15-2045 BEO   | **   | 2,502,522                     |
| GNMA POOL #AL8635 SER 2045 3% DUE 03-15-2045 BEO   | **   | 1,538,210                     |
| GNMA POOL #AM4099 3% 04-15-2045 BEO                | **   | 1,698,745                     |
| GNMA POOL #AM8643 3% 05-15-2045 BEO                | **   | 1,986,325                     |
| GNMA POOL #AM8646 3% 05-15-2045 BEO                | **   | 1,425,692                     |
| GNMA POOL #AN5715 3% 06-15-2045 BEO                | **   | 466,086                       |
| GNMA POOL #AN5721 3% 06-15-2045 BEO                | **   | 183,540                       |
| GNMA POOL #AN5726 SER 2045 3% DUE 06-15-2045 BEO   | **   | 5,242,697                     |
| GNMA POOL #AN5733 3% 06-15-2045 BEO                | **   | 278,751                       |
| GNMA POOL #AN5734 SER 2045 3% DUE 06-15-2045 BEO   | **   | 2,991,890                     |
| GNMA POOL #BJ1853 4.5% 09-20-2048 BEO              | **   | 273,790                       |
| GNMA POOL #BM9692 4.5% 07-20-2049 BEO              | **   | 1,952,079                     |
| GNMA POOL #BM9734 4% 10-20-2049 BEO                | **   | 419,096                       |
| GNMA POOL #BM9743 4% 11-20-2049 BEO                | **   | 3,585,802                     |
| GNMA POOL #MA0318 3.5% 08-20-2042 BEO              | **   | 2,122,513                     |
| GNMA POOL #MA1376 4% 10-20-2043 BEO                | **   | 507,022                       |
| GNMA POOL #MA1377 4.5% 10-20-2043 BEO              | **   | 831,025                       |
| GNMA POOL #MA1448 3.5% 11-20-2043 BEO              | **   | 15,292                        |
| GNMA POOL #MA1839 4% 04-20-2044 BEO                | **   | 582,934                       |
| GNMA POOL #MA1997 4.5% 06-20-2044 BEO              | **   | 628,906                       |
| GNMA POOL #MA2072 3% 07-20-2044 BEO                | **   | 395,136                       |
| GNMA POOL #MA2149 4% 08-20-2044 BEO                | **   | 349,916                       |
| GNMA POOL #MA2303 3.5% 10-20-2044 BEO              | **   | 1,107,429                     |
| GNMA POOL #MA2446 4% 12-20-2044 BEO                | **   | 623,941                       |
| GNMA POOL #MA2753 3% 04-20-2045 BEO                | **   | 595,575                       |
| GNMA POOL #MA2825 3% 05-20-2045 BEO                | **   | 533,683                       |
| GNMA POOL #MA2960 3% 07-20-2045 BEO                | **   | 1,028,304                     |
| GNMA POOL #MA3037 5% 08-20-2045 BEO                | **   | 321,674                       |

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|-----------------------------------------------------|------|-------------------------------|
| GNMA POOL #MA3243 3% 11-20-2045 BEO                 | **   | 339,469                       |
| GNMA POOL #MA3245 4% 11-20-2045 BEO                 | **   | 1,054,653                     |
| GNMA POOL #MA3311 4% 12-20-2045 BEO                 | **   | 1,252,986                     |
| GNMA POOL #MA3663 3.5% 05-20-2046 BEO               | **   | 646,984                       |
| GNMA POOL #MA3737 4% 06-20-2046 BEO                 | **   | 1,744,041                     |
| GNMA POOL #MA3803 3.5% 07-20-2046 BEO               | **   | 7,688,943                     |
| GNMA POOL #MA3937 3.5% 09-20-2046 BEO               | **   | 606,609                       |
| GNMA POOL #MA3939 4.5% 09-20-2046 BEO               | **   | 553,470                       |
| GNMA POOL #MA4070 4% 11-20-2046 BEO                 | **   | 580,185                       |
| GNMA POOL #MA4071 4.5% 11-20-2046 BEO               | **   | 1,400,610                     |
| GNMA POOL #MA4125 2.5% 12-20-2046 BEO               | **   | 1,179,003                     |
| GNMA POOL #MA4127 3.5% 12-20-2046 BEO               | **   | 2,018,794                     |
| GNMA POOL #MA4195 3% 01-20-2047 BEO                 | **   | 1,410,068                     |
| GNMA POOL #MA4196 3.5% 01-20-2047 BEO               | **   | 1,560,041                     |
| GNMA POOL #MA4261 3% 02-20-2047 BEO                 | **   | 3,598,238                     |
| GNMA POOL #MA4263 4% 02-20-2047 BEO                 | **   | 919,240                       |
| GNMA POOL #MA4321 3.5% 03-20-2047 BEO               | **   | 1,898,364                     |
| GNMA POOL #MA4382 3.5% 04-20-2047 BEO               | **   | 2,093,429                     |
| GNMA POOL #MA4510 3.5% 06-20-2047 BEO               | **   | 3,388,071                     |
| GNMA POOL #MA4781 5% 10-20-2047 BEO                 | **   | 2,031,347                     |
| GNMA POOL #MA4838 4% 11-20-2047 BEO                 | **   | 6,607,022                     |
| GNMA POOL #MA4899 3% 12-20-2047 BEO                 | **   | 4,597,903                     |
| GNMA POOL #MA4962 3.5% 01-20-2048 BEO               | **   | 1,538,370                     |
| GNMA POOL #MA4964 4.5% 01-20-2048 BEO               | **   | 954,290                       |
| GNMA POOL #MA5018 3% 02-20-2048 BEO                 | **   | 315,168                       |
| GNMA POOL #MA5019 3.5% 02-20-2048 BEO               | **   | 8,317,717                     |
| GNMA POOL #MA5021 4.5% 02-20-2048 BEO               | **   | 5,907,039                     |
| GNMA POOL #MA5137 4% 04-20-2048 BEO                 | **   | 2,395,246                     |
| GNMA POOL #MA5138 4.5% 04-20-2048 BEO               | **   | 1,113,484                     |
| GNMA POOL #MA5265 4.5% 06-20-2048 BEO               | **   | 2,885,475                     |
| GNMA POOL #MA5399 4.5% 08-20-2048 BEO               | **   | 1,328,068                     |
| GNMA POOL #MA5594 3.5% 11-20-2048 BEO               | **   | 2,546,808                     |
| GNMA POOL #MA5764 4.5% 02-20-2049 BEO               | **   | 1,390,813                     |
| GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG           | **   | 2,433,827                     |
| GNMA POOL #MA5987 4.5% 06-20-2049 BEO               | **   | 8,354,428                     |
| GNMA POOL #MA6240 2.5% 08-20-2049 BEO               | **   | 94,931                        |
| GNMA POOL #MA6241 2.5% 09-20-2049 BEO               | **   | 782,157                       |
| GNMA POOL #MA6242 2.5% 10-20-2049 BEO               | **   | 196,577                       |
| GNMA POOL #MA6273 2.5% 11-20-2049 BEO               | **   | 394,518                       |
| GNMA POOL AE7613 SER 2043 3 DUE 07-15-2043 REG      | **   | 262,902                       |
| GNMA POOL #MA5712 5.0% 01-20-2049 REG               | **   | 3,603,359                     |
| GNMA REMIC 2015-H30 CL FD FLT RT 10-20-2065         | **   | 3,725,384                     |
| GNMA REMIC SER 10-61 CL KG 4% FIXED DUE 03-16-2040  | **   | 1,281,456                     |
| GNMA REMIC SER 11-116 CL BA 2% DUE 08-16-2026       | **   | 809,853                       |
| GNMA REMIC SER 11-128 CL BL 2% DUE 09-16-2026       | **   | 415,975                       |
| GNMA REMIC SER 13-H24 CL FB FLTG DUE 09-20-2063     | **   | 3,937,193                     |
| GNMA REMIC SER 15-H04 CL FA FLTG DUE 12-20-2064 REG | **   | 8,737,498                     |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| GNMA REMIC SER 2008-032 CL PN 4.2 10-16-2037       | **   | 36,005                        |
| GNMA REMIC SER 2012-007 CL A 3.5 04-20-2036        | **   | 65,180                        |
| GNMA REMIC SER-2012-7 CL-MD 3.5% 11-20-2038        | **   | 2,385,300                     |
| GNMA REMIC SR 19-78 CL KP 2.5% 06-20-2049          | **   | 2,879,354                     |
| GNMA REMIC SR 2017-H12 CL FL VAR RT 05-20-2067     | **   | 26,166,700                    |
| GNMA SER 2017-H01 CL FC FLTG 12-20-2066            | **   | 1,873,483                     |
| GNMA SER 09-98 CLS DA 3.25% 07-16-2039             | **   | 3,300,206                     |
| GNMA SER 12-H12 CL HD 2.0% 05-20-2062              | **   | 589,213                       |
| GNMA SER 12-H14 CL NA 2.0% 06-20-2062              | **   | 558,978                       |
| GNMA SER 13-115 CL PB 02-20-2043                   | **   | 438,830                       |
| GNMA SER 13-17 CL A 2.5% 10-20-2039                | **   | 4,600,354                     |
| GNMA SER 13-H18 CL EA FLTG DUE 07-20-2063 REG      | **   | 3,459,441                     |
| GNMA SER 18-36 CL AM 3.0% 07-20-2045               | **   | 8,681,787                     |
| GNMA SER 19-123 CLS A 3.0% 10-20-2049              | **   | 1,211,392                     |
| GNMA SER 2.25 DUE 12-16-2041                       | **   | 1,394,788                     |
| GNMA SER 2009-061 CL NP 4.0% DUE 08-20-2039        | **   | 696,764                       |
| GNMA SER 2010-113 CL CJ 3 DUE 11-20-2039           | **   | 315,141                       |
| GNMA SER 2010-160 CL WX 4.5% 06-20-2039            | **   | 4,413,178                     |
| GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060    | **   | 2,353,893                     |
| GNMA SER 2013-144 CL DA 3.0% 09-20-2041            | **   | 1,490,850                     |
| GNMA SER 2014-054 CL AC 2.87422 DUE 02-16-2049     | **   | 1,196,439                     |
| GNMA SER 2014-17 CL AM FLTG RT DUE 06-16-2048 REG  | **   | 127,138                       |
| GNMA SER 2015-H11 CL FC FLTG RT 5-20-2065          | **   | 1,766,714                     |
| GNMA SER 2015-H20 CL FB FLT RT 08-20-2065          | **   | 445,490                       |
| GNMA SER 2017-051 CL AB 2.35% 04-16-2057           | **   | 4,064,061                     |
| GNMA SER 2017-H07 CL FG FLTG RT DUE 02-20-2067 REG | **   | 6,410,164                     |
| GNMA SER 2017-H19 CL FA FLTG RT DUE 08-20-2067     | **   | 7,794,374                     |
| GNMA SER 2018-38 CL WF FLTG DUE 10-20-2043         | **   | 285,590                       |
| GNMA SER 2018-H06 CL PF FLTG 02-20-2068            | **   | 4,466,101                     |
| GNMA SER 2018-H07 CL FD FLTG 05-20-2068 REG        | **   | 7,684,589                     |
| GNMA SR 09-33 CL BA 4.0% 04-16-2032                | **   | 255,809                       |
| GNMA SR 2006-38 CL FZ FLTG DUE 09-16-2035          | **   | 1,160,089                     |
| GNMA SR 2010-115 CL DA 2.5% DUE 09-20-2040         | **   | 1,424,650                     |
| GNMA SR 2011-156 CL PD 2.0% 04-20-2040             | **   | 598,737                       |
| GNMA SR 2018-166 CL H-C 3.5% 09-20-2048            | **   | 1,853,297                     |
| GNMA SR 2019-031CL HA 3.0% 07-20-2047              | **   | 2,425,487                     |
| GNMAII POOL #004224 SER 2038 7 DUE 08-20-2038 REG  | **   | 167,433                       |
| GNMAII POOL #2958 SER 2030 8% DUE 08-20-2030 REG   | **   | 11,039                        |
| GNMAII POOL #3879 SER 2036 6% DUE 07-20-2036 REG   | **   | 1,561                         |
| GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG | **   | 12,188                        |
| GNMAII POOL #4060 SER 2037 6% DUE 12-20-2037 REG   | **   | 40,074                        |
| GNMAII POOL #4099 SER 2038 6% DUE 03-20-2038 REG   | **   | 16,799                        |
| GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG   | **   | 6,134                         |
| GNMAII POOL #4268 SER 2038 6% DUE 10-20-2038 REG   | **   | 4,619                         |
| GNMAII POOL #4291 SER 2038 6% DUE 11-20-2038 REG   | **   | 235,166                       |
| GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG | **   | 719,495                       |
| GNMAII POOL #4697 SER 2040 5% DUE 05-20-2040 REG   | **   | 157,366                       |

| Security Name, Maturity Date, and Rate   |                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------|-----------------------|------|-------------------------------|
| GNMAII POOL #4747 SER 2040 5% DUE        | 07-20-2040 BEO        | **   | 925,111                       |
| GNMAII POOL #4837 SER 2040 6% DUE        | 10-20-2040 BEO        | **   | 63,036                        |
| GNMAII POOL #4922 SER 2041 4% DUE        | 01-20-2041 BEO        | **   | 289,721                       |
| GNMAII POOL #5063 SER 2041 6% DUE        | 05-20-2041 BEO        | **   | 73,007                        |
| GNMAII POOL #5082 SER 2041 4.5% DUE      | 06-20-2041 BEO        | **   | 312,981                       |
| GNMAII POOL #5326 SER 2027 3% DUE        | 03-20-2027 BEO        | **   | 175,368                       |
| GNMAII POOL #783368 SER 2041 4.5% DUE    | 07-20-2041 BEO        | **   | 1,046,988                     |
| GNMAII POOL #783637 SER 2042 3% DUE      | 06-20-2042 REG        | **   | 97,536                        |
| GNMAII POOL #784825 SER 2049 3.5% DUE    | 10-20-2049            | **   | 2,122,357                     |
| GNMAII POOL #80012 SER 2026 ADJ RT       | 11-20-2026            | **   | 10,575                        |
| GNMAII POOL #80106 3.25% DUE             | 08-20-2027 REG        | **   | 12,705                        |
| GNMAII POOL #80397 SER 2030 ADJ RT       | 04-20-2030            | **   | 1,640                         |
| GNMAII POOL #8358 ADJ RT                 | 01-20-2024            | **   | 6,294                         |
| GNMAII POOL #8399 SER 2024 ADJ RT        | 04-20-2024            | **   | 5,458                         |
| GNMAII POOL #8744 SER 2025 ADJ RT        | 11-20-2025            | **   | 20,226                        |
| GNMAII POOL #8770 SER 2025 ADJ RT        | 12-20-2025            | **   | 17,459                        |
| GNMAII POOL #8781 SER 2026 ADJ RT        | 01-20-2026            | **   | 558                           |
| GNMAII POOL #8788 SER 2026 4% DUE        | 01-20-2026 REG        | **   | 5,215                         |
| GNMAII POOL #BJ1835 4.5%                 | 09-20-2048            | **   | 262,008                       |
| GNMAII POOL #G2 MA4654 SER 2047 4.5% DUE | 08-20-2047 REG GNMAII | **   | 1,127,450                     |
| GNMAII POOL #MA0023 SER 2042 4% DUE      | 04-20-2042 REG        | **   | 304,407                       |
| GNMAII POOL #MA0073 SER 2027 3% DUE      | 05-20-2027 REG        | **   | 399,792                       |
| GNMAII POOL #MA0272 SER 2027 2.0% DUE    | 07-20-2027            | **   | 322,536                       |
| GNMAII POOL #MA0299 SER 2027 2.5% DUE    | 08-20-2027 REG        | **   | 770,608                       |
| GNMAII POOL #MA0317 3 DUE                | 08-20-2012 REG        | **   | 1,119,550                     |
| GNMAII POOL #MA0391 SER 2042 3% DUE      | 09-20-2042 REG        | **   | 1,428,896                     |
| GNMAII POOL #MA0392 SER 2042 3.5 DUE     | 09-20-2042 REG        | **   | 1,572,815                     |
| GNMAII POOL #MA0462 3.5 DUE              | 10-20-2042 REG        | **   | 2,191,858                     |
| GNMAII POOL #MA0463 4 DUE                | 10-20-2042 REG        | **   | 1,405,150                     |
| GNMAII POOL #MA0624 3                    | 12-20-2042 REG        | **   | 533,868                       |
| GNMAII POOL #MA0626 4 DUE                | 11-20-2042 REG        | **   | 682,266                       |
| GNMAII POOL #MA0698 3                    | 01-20-2043 REG        | **   | 769,883                       |
| GNMAII POOL #MA0933 SER 2043 3% DUE      | 04-20-2043 REG        | **   | 657,113                       |
| GNMAII POOL #MA1012 SER 2043 3.5% DUE    | 05-20-2043 REG        | **   | 1,680,892                     |
| GNMAII POOL #MA1995 SER 2044 3.5% DUE    | 06-20-2044 BEO        | **   | 4,327,289                     |
| GNMAII POOL #MA2372 SER 2044 4% DUE      | 11-20-2044 REG        | **   | 1,468,551                     |
| GNMAII POOL #MA2678 SER 2045 3.5% DUE    | 03-20-2045 REG        | **   | 1,854,619                     |
| GNMAII POOL #MA2754 SER 2045 3.5% DUE    | 04-20-2045 REG        | **   | 3,648,921                     |
| GNMAII POOL #MA3172 SER 2045 3% DUE      | 10-20-2045 REG        | **   | 1,766,977                     |
| GNMAII POOL #MA3174 SER 2045 4% DUE      | 10-20-2045 REG        | **   | 857,594                       |
| GNMAII POOL #MA3597 SER 2046 3.5% DUE    | 04-20-2046 BEO        | **   | 7,537,943                     |
| GNMAII POOL #MA3662 SER 2046 3% DUE      | 05-20-2046 REG        | **   | 3,440,863                     |
| GNMAII POOL #MA4003 SER 2046 3% DUE      | 10-20-2046 REG        | **   | 4,800,329                     |
| GNMAII POOL #MA4004 SER 2046 3.5% DUE    | 10-20-2046 REG        | **   | 6,575,443                     |
| GNMAII POOL #MA4322 SER 2047 4% DUE      | 03-20-2047 REG        | **   | 3,117,672                     |
| GNMAII POOL #MA4383 SER 2047 4% DUE      | 04-20-2047 REG        | **   | 1,297,303                     |
| GNMAII POOL #MA4452 4.0% DUE             | 05-20-2047 REG        | **   | 1,163,423                     |

| Security Name, Maturity Date, and Rate                   | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------|------|-------------------------------|
| GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG       | **   | 5,854,417                     |
| GNMAII POOL #MA4718 3% DUE 09-20-2047 REG                | **   | 268,023                       |
| GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG       | **   | 22,204,944                    |
| GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG     | **   | 1,676,751                     |
| GNMAII POOL #MA4900 SER 2047 3.5% DUE 12-20-2047         | **   | 407,683                       |
| GNMAII POOL #MA4901 4% 12-20-2047                        | **   | 2,827,702                     |
| GNMAII POOL #MA5020 4.0% 02-20-2048                      | **   | 2,115,317                     |
| GNMAII POOL #MA5078 4.0% 03-20-2048                      | **   | 3,756,946                     |
| GNMAII POOL #MA5079 4.5% 03-20-2048                      | **   | 324,749                       |
| GNMAII POOL #MA5266 SER 2048 5% DUE 06-01-2048 REG       | **   | 497,808                       |
| GNMAII POOL #MA5330 SER 2048 4.0% DUE 07-20-2048         | **   | 3,967,563                     |
| GNMAII POOL #MA5331 4.5% DUE 07-20-2048 REG              | **   | 376,626                       |
| GNMAII POOL #MA5467 4.5% DUE 09-20-2048                  | **   | 4,894,108                     |
| GNMAII POOL #MA5762 3.5% DUE 02-20-2049                  | **   | 78,842                        |
| GNMAII POOL #MA5818 SER 2049 4.5% DUE 03-20-2049 REG MBS | **   | 3,718,220                     |
| GNMAII POOL #MA5931 4.0% 05-20-2049                      | **   | 5,278,055                     |
| GNMAII POOL #MA6154 3.5% DUE 09-20-2049 REG              | **   | 23,841,732                    |
| GNMAII POOL #MA6219 3.5% 10-20-2049 REG                  | **   | 18,865,065                    |
| GNMAII POOL #MA6338 SER 2049 3% DUE 12-20-2049 REG       | **   | 13,053,386                    |
| GNMAII POOL #MA6339 3.5% 12-20-2049                      | **   | 15,540,116                    |
| GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG      | **   | 10,424,510                    |
| GODREJ CONSUMER PR INR1                                  | **   | 40,865                        |
| GOGO INC COM                                             | **   | 632,320                       |
| GOL LINHAS AEREAS PRF NPV                                | **   | 47,082                        |
| GOLD RESOURCE CORP COM                                   | **   | 50,658                        |
| GOLDEN OCEAN GROUP LTD COM USD0.0 (POST REV SPLIT)       | **   | 6,193                         |
| GOLDFIELD CORP COM                                       | **   | 10,377                        |
| GOLDMAN SACHS 2.35% DUE 11-15-2021                       | **   | 1,028,069                     |
| GOLDMAN SACHS 2.35% DUE 11-15-2021                       | **   | 2,008,951                     |
| GOLDMAN SACHS 2.875% DUE 02-25-2021                      | **   | 2,691,535                     |
| GOLDMAN SACHS 3% DUE 04-26-2022                          | **   | 1,529,072                     |
| GOLDMAN SACHS 3.2% DUE 02-23-2023                        | **   | 1,100,084                     |
| GOLDMAN SACHS 3.5% DUE 11-16-2026                        | **   | 526,223                       |
| GOLDMAN SACHS 3.5% DUE 11-16-2026                        | **   | 1,305,034                     |
| GOLDMAN SACHS 3.625% DUE 02-20-2024                      | **   | 8,649,928                     |
| GOLDMAN SACHS 3.691% DUE 06-05-2028                      | **   | 15,800,177                    |
| GOLDMAN SACHS 3.75% DUE 02-25-2026                       | **   | 899,739                       |
| GOLDMAN SACHS 3.85% DUE 01-26-2027                       | **   | 1,809,731                     |
| GOLDMAN SACHS 3.85% DUE 01-26-2027                       | **   | 7,616,840                     |
| GOLDMAN SACHS 3.85% DUE 07-08-2024                       | **   | 7,451,475                     |
| GOLDMAN SACHS 4% DUE 03-03-2024                          | **   | 29,693,959                    |
| GOLDMAN SACHS 4.25% DUE 10-21-2025                       | **   | 1,249,171                     |
| GOLDMAN SACHS 4.75% DUE 10-21-2045                       | **   | 647,033                       |
| GOLDMAN SACHS 5.15% DUE 05-22-2045                       | **   | 319,601                       |
| GOLDMAN SACHS 5.25% DUE 07-27-2021                       | **   | 2,130,323                     |
| GOLDMAN SACHS 5.75% DUE 01-24-2022                       | **   | 327,422                       |
| GOLDMAN SACHS 5.75% DUE 01-24-2022                       | **   | 2,495,923                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| GOLDMAN SACHS 6 DUE 06-15-2020                                                  | **   | 9,815,236                     |
| GOLDMAN SACHS 6.75% DUE 10-01-2037                                              | **   | 333,391                       |
| GOLDMAN SACHS BK USA YORK NT FLTG 05-24-2021                                    | **   | 2,251,932                     |
| GOLDMAN SACHS CAP II GTD FIXED TO FLTG NORMAL PPS DUE 06-01-2043/06-01-2012 REG | **   | 5,250                         |
| GOLDMAN SACHS FLTG RT 2.876% DUE 10-31-2022                                     | **   | 3,813,352                     |
| GOLDMAN SACHS FLTG RT 2.905% DUE 07-24-2023                                     | **   | 4,387,804                     |
| GOLDMAN SACHS FLTG RT 3.09363% DUE 09-15-2020                                   | **   | 402,562                       |
| GOLDMAN SACHS GROUP INC 2.908% 06-05-2023 REG                                   | **   | 1,473,907                     |
| GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG                                   | **   | 517,652                       |
| GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029                                   | **   | 643,727                       |
| GOLDMAN SACHS GROUP INC 4.223% 05-01-2029                                       | **   | 1,323,095                     |
| GOLDMAN SACHS GROUP INC 4.223% 05-01-2029                                       | **   | 11,907,855                    |
| GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO                      | **   | 120,065                       |
| GOLDMAN SACHS GROUP INC COM                                                     | **   | 48,981,068                    |
| GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020     | **   | 1,745,749                     |
| GOLDMAN SACHS MTG SER 2012-GCJ9 CL A3 2.773 DUE 11-10-2045                      | **   | 3,858,346                     |
| GOODMAN GROUP NPV                                                               | **   | 253,373                       |
| GOODRICH PETE CORP COM PAR \$ COM PAR \$                                        | **   | 19,227                        |
| GOODYEAR TIRE & RUBBER CO COM                                                   | **   | 544,363                       |
| GOOSEHEAD INS INC COM CL A COM CL A                                             | **   | 3,627,066                     |
| GOPRO INC CL A CL A                                                             | **   | 683,984                       |
| GORMAN RUPP CO COM                                                              | **   | 135,788                       |
| GOVERNMENT NATIONAL MORTGAGE ASSOC POOL #646853 5.5% 08-15-2035 BEO             | **   | 4,979                         |
| GOVERNMENT NATL MTG SER 2015-H14 CL FA FLTG RT 06-20-2065                       | **   | 2,840,788                     |
| GOVERNMENT PPTYS INCOME TR 4.0% 07-15-2022                                      | **   | 818,943                       |
| GOVERNOR & CO OF THE BAN 7.375% 31/12/2049                                      | **   | 1,507,566                     |
| GP STRATEGIES CORP COM STK                                                      | **   | 40,285                        |
| GPE BRUXELLES LAM NPV                                                           | **   | 117,283                       |
| GPO AERO CENT NORT SER'B' NPV                                                   | **   | 299,673                       |
| GPO MEXICO SA SER'B'COM NPV                                                     | **   | 66,459                        |
| GPT GROUP NPV (STAPLED SECURITIES)                                              | **   | 134,783                       |
| GRACE W R & CO DEL NEW COM STK                                                  | **   | 1,629,042                     |
| GRAHAM HLDGS CO COM                                                             | **   | 423,011                       |
| GRAINGER W W INC COM                                                            | **   | 287,403                       |
| GRAND CANYON ED INC COM STK                                                     | **   | 1,628,430                     |
| GRANITE CONST INC COM                                                           | **   | 1,309,870                     |
| GRANULES INDIA INR1                                                             | **   | 18,238                        |
| GRAPHIC PACKAGING HLDG CO COM STK                                               | **   | 2,025,389                     |
| GRAPHITE INDIA INR2                                                             | **   | 38,313                        |
| GRAY T.V INC COM CL B                                                           | **   | 292,527                       |
| GREAT HALL MG NO.1 FRN M/BKD 03/2039 EUR'A2B'                                   | **   | 442,955                       |
| GREAT HALL MG NO.1 FRN M/BKD 06/2038 EUR'A2B'                                   | **   | 466,534                       |
| GREAT HALL MTGS NO 1 PLC 2007-02 ASSET BACKED NT CL AC 144A 18 JUN 2039         | **   | 571,463                       |
| GREAT LAKES DREDGE & DOCK CORP NEW COM                                          | **   | 99,965                        |
| GREAT PLAINS 4.85% DUE 06-01-2021                                               | **   | 1,965,028                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| GREAT SOUTHN BANCORP INC COM                                               | **   | 154,944                       |
| GREAT WEST LIFECO COM NPV                                                  | **   | 123,114                       |
| GREAT WESTN BANCORP INC COM                                                | **   | 343,023                       |
| GREEN BRICK PARTNERS INC COM                                               | **   | 104,698                       |
| GREEN DOT CORP COM STK                                                     | **   | 1,234,154                     |
| GREEN PLAINS INC COM STK                                                   | **   | 576,696                       |
| GREENBRIER COS INC COM STK                                                 | **   | 810,231                       |
| GREENCORE GROUP ORD GBP0.01                                                | **   | 109,309                       |
| GREENLAND HONG KONG HOLDINGS LTD HKD0.5                                    | **   | 169,612                       |
| GREENLIGHT CAPITAL RE LTD CLASS A                                          | **   | 66,221                        |
| GREENPOINT MTG FDG TR 2006-OH1 MTG PASSTHRU CTF CL A-1 FLTG 01-25-2037 REG | **   | 1,472,925                     |
| GREGGS ORD GBP0.02                                                         | **   | 343,394                       |
| GREIF INC                                                                  | **   | 94,843                        |
| GREIF INC.                                                                 | **   | 159,385                       |
| GRIEG SEAFOOD NOK4                                                         | **   | 30,346                        |
| GRIFFON CORP COM                                                           | **   | 14,231                        |
| GROUP 1 AUTOMOTIVE INC COM                                                 | **   | 235,700                       |
| GROUPON INC COM USD0.0001                                                  | **   | 125,779                       |
| GROWTHPOINT PROPS NPV                                                      | **   | 179,355                       |
| GRUMA, S.A.B DE C.V                                                        | **   | 144,950                       |
| GRUPO FINANCIERO BANORTE S A B DE C V                                      | **   | 217,633                       |
| GRUPO SBF SA COM NPV                                                       | **   | 816,102                       |
| GS MTG SECS CORP SER 2004-AR1 CL A2B FLTRT 06-25-2034 REG                  | **   | 1,999,162                     |
| GS MTG SECS SER 2014-GC24 CL A-AB 0.0% DUE 09-10-2047 REG                  | **   | 1,934,948                     |
| GS MTG SECS TR 3.36400008202% DUE 11-10-2047                               | **   | 8,639,868                     |
| GS MTG SECS TR 3.469% DUE 11-10-2050                                       | **   | 1,945,677                     |
| GS MTG SECS TR 3.482 DUE 01-10-2045                                        | **   | 7,990,333                     |
| GS MTG SECS TR 3.707% DUE 08-10-2044                                       | **   | 7,867,028                     |
| GS YUASA CORP NPV                                                          | **   | 407,338                       |
| GSI TECHNOLOGY INC COM                                                     | **   | 27,786                        |
| GTD BD 2.25% DUE 02-24-2020 REG                                            | **   | 2,201,098                     |
| GUANGDONG INVEST NPV                                                       | **   | 309,608                       |
| GUARANTY BANCSHARES INC TEX COM USD1.00                                    | **   | 68,752                        |
| GUARDANT HEALTH INC COM                                                    | **   | 1,809,879                     |
| GUESS INC COM                                                              | **   | 192,020                       |
| GUIDEWIRE SOFTWARE INC COM USD0.0001                                       | **   | 942,046                       |
| GUJARAT GAS LTD INR2 (POST SUBD)                                           | **   | 33,753                        |
| GUJARAT NARMADA VALLEY FERTILIZERS AND CHEMCIALS LTD                       | **   | 34,308                        |
| GUJARAT STATE PETR INR10(DEMAT)                                            | **   | 148,989                       |
| GULF IS FABRICATION INC COM                                                | **   | 13,735                        |
| GULF KEYSTONE PETE COMSTK                                                  | **   | 217,353                       |
| GULFPORT ENERGY CORP COM NEW COM NEW                                       | **   | 51,899                        |
| GURIT HOLDING AG CHF50 (BR)                                                | **   | 343,309                       |
| H&R REAL ESTATE INVT TR                                                    | **   | 131,067                       |
| H.LUNDBECK A/S DKK5                                                        | **   | 970,860                       |
| H.S. INDUSTRIES CO KRW500                                                  | **   | 10,365                        |
| HABIT RESTAURANTS INC COM CL A COM CL A                                    | **   | 240,829                       |

| Security Name, Maturity Date, and Rate                                | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------|------|-------------------------------|
| HAEMONETICS CORP MASS COM                                             | **   | 436,735                       |
| HAIER ELECTRONICS HKD0.10                                             | **   | 1,425,037                     |
| HAIN CELESTIAL GROUP INC COM                                          | **   | 75,036                        |
| HALLADOR ENERGY COMPANY COM STK                                       | **   | 16,210                        |
| HALLIBURTON CO 3.25% DUE 11-15-2021                                   | **   | 2,316,446                     |
| HALLIBURTON CO 3.5% DUE 08-01-2023                                    | **   | 3,224,672                     |
| HALLIBURTON CO 3.8% DUE 11-15-2025                                    | **   | 320,037                       |
| HALLIBURTON CO 3.8% DUE 11-15-2025                                    | **   | 1,632,190                     |
| HALLIBURTON CO COM                                                    | **   | 4,079,149                     |
| HALLMARK FINL SVCS INC COM NEW COM NEW                                | **   | 204,673                       |
| HAMAKYOREX CO LTD NPV                                                 | **   | 55,900                        |
| HAMILTON CNTY OHIO HEALTH CARE FACS REV 3.756% 06-01-2042 BEO TAXABLE | **   | 225,848                       |
| HAMILTON LANE INC CL A CL A                                           | **   | 2,148,163                     |
| HANA FINANCIAL GRP KRW5000                                            | **   | 1,773,012                     |
| HANCOCK WHITNEY CORP                                                  | **   | 4,875,595                     |
| HANDSOME CORP KRW500                                                  | **   | 92,376                        |
| HANESBRANDS INC COM STK                                               | **   | 761,241                       |
| HANG LUNG GROUP HKD1                                                  | **   | 514,141                       |
| HANKOOK TIRE & TECHNOLOGY CO LTD                                      | **   | 380,977                       |
| HANMI FINL CORP COM NEW COM NEW                                       | **   | 115,011                       |
| HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAP INC COM               | **   | 374,093                       |
| HANNOVER FDG CO. 12/02/2020                                           | **   | 561,388                       |
| HANOVER INS GROUP INC COM                                             | **   | 5,375,778                     |
| HANSOH PHARMACEUTI HKD0.00001                                         | **   | 46,536                        |
| HANWHA AEROSPACE CO LTD                                               | **   | 376,905                       |
| HANWHA SOLUTIONS CORPORATION                                          | **   | 375,202                       |
| HANYANG ENG CO KRW500                                                 | **   | 148,113                       |
| HARBORONE NORTHEAST BANCORP INC COM                                   | **   | 176,455                       |
| HARLEY DAVIDSON COM USD0.01                                           | **   | 6,529,188                     |
| HARLEY DAVIDSON FLTG RT 2.84688% DUE 03-02-2021                       | **   | 201,165                       |
| HARMONIC INC COM                                                      | **   | 893,677                       |
| HARRIS CORP DEL NT FLTG RATE 04-30-2020                               | **   | 300,164                       |
| HARSCO CORP COM                                                       | **   | 22,366                        |
| HARTFORD FINL SVCS 4.3 DUE 04-15-2043                                 | **   | 178,132                       |
| HARTFORD FINL SVCS 5.5% DUE 03-30-2020                                | **   | 1,835,316                     |
| HARVARD BIOSCIENCE INC COM                                            | **   | 20,096                        |
| HARVEST CLO SR 10A CL 15/11/2028                                      | **   | 286,351                       |
| HASBRO INC COM                                                        | **   | 33,938,935                    |
| HAVERTY FURNITURE COS INC COM STK                                     | **   | 77,455                        |
| HAWAIIAN HOLDINGS INC COM                                             | **   | 229,194                       |
| HAWKINS INC COM                                                       | **   | 77,785                        |
| HAWTHORN BANCSHARES INC COM STK                                       | **   | 13,286                        |
| HAYNES INTL INC COM NEW COM NEW                                       | **   | 72,562                        |
| HAZAMA ANDO CORP NPV                                                  | **   | 1,033,095                     |
| HBT FINL INC. COM                                                     | **   | 524,124                       |
| HC2 HLDGS INC COM                                                     | **   | 8,129                         |
| HCA INC 4.75% 05-01-2023                                              | **   | 4,504,878                     |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| HCI GROUP INC COM NPV                                                         | **   | 266,185                       |
| HCL TECHNOLOGIES INR2                                                         | **   | 587,041                       |
| HCP INC 3.5% DUE 07-15-2029                                                   | **   | 83,450                        |
| HCP INC 3.5% DUE 07-15-2029                                                   | **   | 662,384                       |
| HCP INC 3.875% DUE 08-15-2024                                                 | **   | 380,882                       |
| HD SUPPLY HLDGS INC. COM                                                      | **   | 1,445,909                     |
| HEALTHCARE RLTY TR                                                            | **   | 4,601,723                     |
| HEALTHCARE TR AMER 3.1% DUE 02-15-2030                                        | **   | 318,802                       |
| HEALTHCARE TR AMER INC CL A NEW CL A NEW                                      | **   | 568,780                       |
| HEALTHEQUITY INC COM                                                          | **   | 1,333,260                     |
| HEALTHPEAK PPTYS FIXED 3% DUE 01-15-2030                                      | **   | 2,218,730                     |
| HEALTHSTREAM INC COM STK ISIN# US42222N1037                                   | **   | 381,208                       |
| HEARTLAND EXPRESS INC COM                                                     | **   | 240,749                       |
| HEARTLAND FINL USA INC COM STK                                                | **   | 261,284                       |
| HECLA MNG CO COM                                                              | **   | 197,383                       |
| HEIDELBERGCEMENT INDIA LIMITED                                                | **   | 67,121                        |
| HEIDELBERGCEMENT NPV                                                          | **   | 87,239                        |
| HEIDRICK & STRUGGLES INTL INC COM                                             | **   | 97,435                        |
| HELEN TROY LTD COM STK                                                        | **   | 736,420                       |
| HELIOS TECHNOLOGIES INC                                                       | **   | 88,392                        |
| HELIX ENERGY SOLUTIONS GROUP INC COM STK                                      | **   | 3,128,084                     |
| HELMERICH & PAYNE INC COM                                                     | **   | 622,300                       |
| HELMERICH & PAYNE INC CORP BOND 4.65% 03-15-2025                              | **   | 4,642,855                     |
| HEMISPHERE MEDIA GROUP INC CL A CL A                                          | **   | 46,287                        |
| HENDERSON LAND DEVELOPMENT HKD2                                               | **   | 1,110,368                     |
| HENGAN INTL HKD0.10                                                           | **   | 153,142                       |
| HERC HLDGS INC COM                                                            | **   | 468,698                       |
| HERITAGE COMM CORP COM STK                                                    | **   | 95,968                        |
| HERITAGE CRYSTAL CLEAN INC COM STK                                            | **   | 102,799                       |
| HERITAGE FINL CORP WASH COM                                                   | **   | 145,038                       |
| HERITAGE INS HLDGS INC COM                                                    | **   | 155,171                       |
| HERMAN MILLER INC COM STK USD0.20                                             | **   | 4,041,091                     |
| HERMES INTL NPV                                                               | **   | 950,466                       |
| HERO FDG 2017-2 FIXED 3.28% DUE 09-20-2048                                    | **   | 226,342                       |
| HERO MOTOCORP LTD INR2                                                        | **   | 59,623                        |
| HERON THERAPEUTICS INC COM                                                    | **   | 191,079                       |
| HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW | **   | 50,576                        |
| HERSHEY CO 3.1% DUE 05-15-2021                                                | **   | 508,465                       |
| HERTZ FLEET LEASE 3.23% DUE 05-10-2032                                        | **   | 261,968                       |
| HERTZ GLOBAL HLDGS INC NEW COM                                                | **   | 315,662                       |
| HERTZ VEH FING II 3.29% DUE 02-20-2024                                        | **   | 526,045                       |
| HESKA CORP COM RESTRICTED NEW STOCK                                           | **   | 1,975,501                     |
| HESS CORP COM STK                                                             | **   | 17,143,446                    |
| HEWLETT PACKARD CO 4.3% DUE 06-01-2021                                        | **   | 2,111,372                     |
| HEWLETT PACKARD ENTERPRISE CO COM                                             | **   | 15,852,070                    |
| HEWLETT PACKARD ENTERPRISE CO STEP-UP DUE 10-15-2020                          | **   | 3,393,110                     |
| HEWLETT PACKARD FLTG RT 2.62025% DUE 10-05-2021                               | **   | 500,066                       |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| HEXCEL CORP NEW COM                                                    | **   | 1,502,855                     |
| HIBBETT SPORTS INC COM STK                                             | **   | 101,393                       |
| HIBISCUS PETROLEUM MYR0.010                                            | **   | 27,760                        |
| HIGH POINT RESOURCES CORPORATION COM USD0.001                          | **   | 55,200                        |
| HIGHWOODS PPTYS INC COM                                                | **   | 3,758,880                     |
| HILL INTL INC COM                                                      | **   | 10,365                        |
| HILLENBRAND INC COM STK                                                | **   | 113,854                       |
| HILL-ROM HLDGS INC COM STK                                             | **   | 979,310                       |
| HILLTOP HLDGS INC COM STK                                              | **   | 239,926                       |
| HILTON GRAND VACATIONS INC COM                                         | **   | 1,368,722                     |
| HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO                  | **   | 287,500                       |
| HILTON WORLDWIDE HLDGS INC COM NEW COM NEW                             | **   | 541,684                       |
| HIM INTL MUSIC INC TWD10                                               | **   | 74,157                        |
| HINDALCO INDS INR1                                                     | **   | 770,865                       |
| HINDUSTAN PETROL INR10                                                 | **   | 49,288                        |
| HINDUSTAN UNILEVER INR1                                                | **   | 455,950                       |
| HINGHAM INSTN SVGS MASS COM                                            | **   | 46,875                        |
| HITACHI HIGH-TECH NPV                                                  | **   | 1,201,079                     |
| HITACHI NPV                                                            | **   | 8,414,434                     |
| HITE JINRO KRW5000                                                     | **   | 19,970                        |
| HKC (HOLDINGS) LTD. HKD0.25                                            | **   | 17,929                        |
| HLTH CARE REIT INC 3.75% DUE 03-15-2023                                | **   | 120,012                       |
| HLTH CARE REIT INC 3.75% DUE 03-15-2023                                | **   | 208,716                       |
| HMS HLDGS CORP COM                                                     | **   | 766,107                       |
| HNI CORP COM                                                           | **   | 42,779                        |
| HOCHTIEF AG NPV                                                        | **   | 678,576                       |
| HOLLYFRONTIER CORP COM                                                 | **   | 3,314,710                     |
| HOLLYWOOD BOWL GRO ORD GBP 0.01                                        | **   | 165,637                       |
| HOME BANCORP INC COM STK                                               | **   | 191,404                       |
| HOME BANCSHARES INC COM                                                | **   | 3,760,997                     |
| HOME CAPITAL GROUP COM                                                 | **   | 785,397                       |
| HOME DEPOT INC 2.125% DUE 09-15-2026                                   | **   | 99,954                        |
| HOME DEPOT INC 2.95% DUE 06-15-2029                                    | **   | 832,403                       |
| HOME DEPOT INC 3.9% DUE 12-06-2028 REG                                 | **   | 280,771                       |
| HOME DEPOT INC COM                                                     | **   | 12,274,485                    |
| HOME FED BANCORP INC LA NEW STOCK                                      | **   | 11,690                        |
| HOMESTREET INC INC                                                     | **   | 105,366                       |
| HOMETRUST BANCSHARES INC COM                                           | **   | 228,109                       |
| HOMOLOGY MEDICINES INC COM                                             | **   | 98,056                        |
| HON HAI PRECISION TWD10                                                | **   | 1,272,175                     |
| HONDA AUTO 2.21% DUE 03-21-2024                                        | **   | 5,138,702                     |
| HONDA AUTO RECEIVABLES 2018-1 OWNER TR SER 18-2 CL A3 3.11% 05-18-2022 | **   | 533,880                       |
| HONDA AUTO RECEIVABLES 2018-1 OWNER TR SER 18-2 CL A4 3.28% 08-19-2024 | **   | 10,622,004                    |
| HONDA AUTO RECEIVABLES OWNER TR SER 19-3 A3 2.15% 08-15-2023           | **   | 1,746,028                     |
| HONEYWELL INTL INC 2.5% DUE 11-01-2026                                 | **   | 137,384                       |
| HONEYWELL INTL INC COM STK                                             | **   | 20,755,374                    |
| HONG KONG EXCHANGES & CLEAR                                            | **   | 561,732                       |

| Security Name, Maturity Date, and Rate        | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------|------|-------------------------------|
| HONG LEONG BANK NPV                           | **   | 117,998                       |
| HOOKE FURNITURE CORP COM                      | **   | 142,477                       |
| HOPE BANCORP INC COM                          | **   | 287,645                       |
| HORACE MANN EDUCATORS CORP COM                | **   | 2,271,935                     |
| HORIZON BANCORP INC/IN COM                    | **   | 126,046                       |
| HORIZON GLOBAL CORP COM                       | **   | 1,375                         |
| HORIZON THERAPEUTICS PLC COM USD0.0001        | **   | 1,219,723                     |
| HOSHIZAKI CORP                                | **   | 97,926                        |
| HOSIDEN CORP NPV                              | **   | 1,001,672                     |
| HOSOKAWA MICRON CO NPV                        | **   | 21,396                        |
| HOST HOTELS & 3.875% DUE 04-01-2024           | **   | 121,007                       |
| HOST HOTELS & RESORTS L P 4.0% 06-15-2025     | **   | 749,669                       |
| HOSTESS BRANDS INC CL A CL A                  | **   | 1,463,713                     |
| HOUGHTON MIFFLIN HARCOURT CO COM              | **   | 1,512,856                     |
| HOUSING DEVEL FIN INR2                        | **   | 4,128,988                     |
| HOUSTON WIRE & CABLE CO COM STK               | **   | 13,958                        |
| HOWARD BANCORP INC COM                        | **   | 52,767                        |
| HOYA CORP NPV                                 | **   | 11,598,702                    |
| HSBC BANK USA NA 4.875 DUE 08-24-2020 BEO     | **   | 2,090,427                     |
| HSBC BK CDA 3.3% DUE 11-28-2021               | **   | 410,221                       |
| HSBC HLDGS ORD USD0.50(UK REG)                | **   | 2,941,969                     |
| HSBC HLDGS PLC 3.033% 11-22-2023              | **   | 204,667                       |
| HSBC HLDGS PLC 2.65% DUE 01-05-2022           | **   | 3,633,652                     |
| HSBC HLDGS PLC 2.95% DUE 05-25-2021           | **   | 4,167,730                     |
| HSBC HLDGS PLC 2.95% DUE 05-25-2021           | **   | 4,222,970                     |
| HSBC HLDGS PLC 3.262% 03-13-2023              | **   | 409,144                       |
| HSBC HLDGS PLC 3.262% 03-13-2023              | **   | 1,534,291                     |
| HSBC HLDGS PLC 3.4% DUE 03-08-2021            | **   | 9,285,221                     |
| HSBC HLDGS PLC 3.6% DUE 05-25-2023            | **   | 2,816,869                     |
| HSBC HLDGS PLC 3.9% DUE 05-25-2026            | **   | 1,760,092                     |
| HSBC HLDGS PLC 4.25% DUE 08-18-2025           | **   | 2,577,593                     |
| HSBC HLDGS PLC 4.3% DUE 03-08-2026            | **   | 8,712,459                     |
| HSBC HLDGS PLC 4.583% 06-19-2029              | **   | 3,209,355                     |
| HSBC HLDGS PLC 4.875% DUE 01-14-2022          | **   | 3,479,130                     |
| HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049      | **   | 220,000                       |
| HSBC HLDGS PLC FLTG RT 2.633% DUE 11-07-2025  | **   | 501,994                       |
| HSBC HLDGS PLC FLTG RT 4.125% DUE 03-08-2021  | **   | 398,598                       |
| HSBC HLDGS PLC FLTG RT 4.292% DUE 09-12-2026  | **   | 21,628,512                    |
| HSBC HLDGS PLC SR NT FLTG RATE 05-18-2021     | **   | 800,815                       |
| HSBC HLDGS PLC SR NT FLTG RATE 05-18-2021     | **   | 4,182,287                     |
| HSBC HOLDINGS PLC 4.041% 03-13-2028           | **   | 855,975                       |
| HSBC HOLDINGS PLC 4.25 NTS 03-14-2024 USD1000 | **   | 1,538,664                     |
| HSBC HOLDINGS PLC 5.1 DUE 04-05-2021          | **   | 1,452,020                     |
| HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000 | **   | 584,146                       |
| HSBC USA INC NEW 5% DUE 09-27-2020            | **   | 817,794                       |
| HSTN LTG & PWR CO 9.15 BD DUE 3-15-2021 REG   | **   | 543,038                       |
| HUA HONG SEMICONDUCTOR LIMITED NPV            | **   | 475,305                       |

| Security Name, Maturity Date, and Rate                      | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------|------|-------------------------------|
| HUA NAN FINANCIAL TWD10                                     | **   | 44,659                        |
| HUB GROUP INC CL A                                          | **   | 747,706                       |
| HUBER & SUHNER AG CHF0.25 (REGD)                            | **   | 34,868                        |
| HUBSPOT INC COM                                             | **   | 659,043                       |
| HUDSON LTD                                                  | **   | 16,874                        |
| HUDSON PACIFIC PROPERTIES INC COM                           | **   | 522,206                       |
| HUGEL INC KRW500                                            | **   | 16,489                        |
| HUGO BOSS AG                                                | **   | 9,954                         |
| HULIC COMPANY LTD                                           | **   | 38,512                        |
| HUMANA AB NPV                                               | **   | 11,337                        |
| HUMANA INC 2.5% DUE 12-15-2020                              | **   | 200,846                       |
| HUMANA INC 3.15 DUE 12-01-2022                              | **   | 2,729,960                     |
| HUMANA INC 3.85% DUE 10-01-2024                             | **   | 3,032,056                     |
| HUMANA INC BNDS 2.9% 12-15-2022                             | **   | 2,578,021                     |
| HUNT J B TRANS 3.875% DUE 03-01-2026                        | **   | 188,065                       |
| HUNTINGTON 2.3% DUE 01-14-2022                              | **   | 251,385                       |
| HUNTINGTON 3.15% DUE 03-14-2021                             | **   | 25,310                        |
| HUNTINGTON INGALLS INDS INC COM                             | **   | 875,320                       |
| HUNTINGTON NATL BK 2.5% DUE 08-07-2022                      | **   | 3,311,360                     |
| HUNTINGTON NATL BK 3.125% DUE 04-01-2022                    | **   | 1,436,495                     |
| HUNTINGTON NATL BK 3.25% DUE 05-14-2021                     | **   | 4,932,166                     |
| HUNTINGTON NATL BK COLUMBUS OH FLTG RT 02-05-2021           | **   | 3,180,193                     |
| HUNTSMAN CORP COM STK                                       | **   | 2,401,480                     |
| HUNTSMAN INTL LLC 5.125% DUE 11-15-2022                     | **   | 213,633                       |
| HURCO CO COM                                                | **   | 38,015                        |
| HURON CONSULTING GROUP INC COM STK                          | **   | 2,588,820                     |
| HUSKY ENERGY INC 4% DUE 04-15-2024                          | **   | 84,419                        |
| HUSKY ENERGY INC 4% DUE 04-15-2024                          | **   | 4,220,947                     |
| HUSKY ENERGY INC FIXED 4.4% DUE 04-15-2029                  | **   | 430,362                       |
| HUTTIG BLDG PRODS INC COM                                   | **   | 2,341                         |
| HWA SUNG IND KRW5000                                        | **   | 84,936                        |
| HYATT HOTELS CORP COM CL A COM CL A                         | **   | 2,917,190                     |
| HYDRO-QUEBEC 8.05 DEB DUE 07-07-2024 REGPUTABLE 7-7-06 @100 | **   | 333,490                       |
| HYDRO-QUEBEC DEB DTD 01/30/1992 8.4% DUE01-15-2022 REG      | **   | 157,802                       |
| HYOSUNG TNC CORP KRW5000                                    | **   | 168,017                       |
| HYSAN DEVELOPMENT NPV                                       | **   | 329,346                       |
| HYSTER-YALE MATLS HANDLING INC CL A COM                     | **   | 542,491                       |
| HYUNDAI AUTO 1.93% DUE 07-15-2022                           | **   | 2,154,205                     |
| HYUNDAI AUTO 1.96% DUE 02-15-2023                           | **   | 1,449,366                     |
| HYUNDAI AUTO 2.38% DUE 04-17-2023                           | **   | 702,868                       |
| HYUNDAI AUTO 3.23% DUE 12-15-2022                           | **   | 1,227,110                     |
| HYUNDAI AUTO FIXED 2.53% DUE 11-15-2023                     | **   | 1,463,118                     |
| HYUNDAI AUTO FIXED 2.79% DUE 07-15-2022                     | **   | 251,720                       |
| HYUNDAI AUTO LEASE 3.2% DUE 06-15-2022                      | **   | 859,314                       |
| HYUNDAI AUTO RECEIVABLES TR SER 19-B CLS A4 2% 04-15-2025   | **   | 10,482,245                    |
| HYUNDAI CAP AMER 2.85% DUE 11-01-2022                       | **   | 1,395,380                     |
| HYUNDAI CAP AMER 3% DUE 06-20-2022                          | **   | 530,832                       |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| HYUNDAI DEPT STORE KRW5000                                                  | **   | 34,796                        |
| HYUNDAI GLOVIS CO KRW500                                                    | **   | 219,507                       |
| HYUNDAI MARINE&FIR KRW500                                                   | **   | 160,558                       |
| HYUNDAI TELECOMMUN KRW500                                                   | **   | 12,681                        |
| HYUNDAI WIA CORP                                                            | **   | 118,008                       |
| I/L CANADA (GOVT OF) 3% 01/12/2036 CAD1000                                  | **   | 102,339                       |
| I/O CMO DBUBS MTG TR SER 2011-LC2 CL XA FLTGT RT 10 07-10-2044              | **   | 8,780                         |
| I/O CMO UBS COML MTG TR 2012-C1 COML MTG144A CL X-A 2.561868 05-10-2045 BEO | **   | 30,569                        |
| I/O CMO UBS-BARCLAYS COML MTG TR 2013-C5CL X-A 144A VAR RT 03-10-2046 BEO   | **   | 319,316                       |
| I/O FEDERAL HOME LN MTG CORP SER 2936 CL SC VAR RT 03-15-2029               | **   | 49,165                        |
| I/O FHLMC MULTICLASS SER 004579 CL SD 01-15-2038                            | **   | 28,585                        |
| I/O FHLMC MULTICLASS SER 323 CL 300 DUE 01-15-2044                          | **   | 451,493                       |
| I/O FHLMC MULTICLASS SER 4075 CL PI 02-15-2041                              | **   | 63,471                        |
| I/O FNMA POOL #AN6788 2.87% 09-01-2027                                      | **   | 1,967,067                     |
| I/O FNMA POOL #BL3994 2.67% 09-01-2031                                      | **   | 101,336                       |
| I/O FNMA REMIC SER 2013-13 CL IK 03-25-2028                                 | **   | 25,855                        |
| I/O FNMA REMIC TR 2013-17 CL-TI 3% 03-25-2028 REG                           | **   | 32,434                        |
| I/O FNMA SMBS TR 404 CL 05-25-2040                                          | **   | 332,770                       |
| I/O FNMA SMBS TR 421 CL 12-25-2038                                          | **   | 154,242                       |
| I3 VERTICALS INC CL A CL A                                                  | **   | 2,325,964                     |
| IA FINANCIAL CORP COM NPV                                                   | **   | 493,686                       |
| IBERDROLA SA EUR0.75                                                        | **   | 2,129,281                     |
| IBERIABANK CORP COM                                                         | **   | 5,538,917                     |
| IBM CR LLC 2.65% DUE 02-05-2021                                             | **   | 2,835,717                     |
| IBM CREDIT CORP 3.0% 02-06-2023                                             | **   | 514,683                       |
| ICE_CDS CSFBUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305           | **   | 2,993                         |
| ICE_CDS CSFBUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26           | **   | 7,986                         |
| ICE_CDS CSFBUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6           | **   | 1,345                         |
| ICE_CD_X CSFBUS33 06/20/2024 SELL CDX.NA.IG.32 SWPC0HY52                    | **   | 268,476                       |
| ICE_CD_X CSFBUS33 12/20/2024 SELL CDX.NA.IG.33 SWPC0IJA6                    | **   | 277,476                       |
| ICE_CD_X CSFBUS33 20/12/2024 SELL ITRAXX EUROPE CROSSOVE SWPC0IJ57          | **   | 61,175                        |
| ICF INTL INC COM STK                                                        | **   | 239,678                       |
| ICHOR HOLDINGS LTD COM USD0.0001                                            | **   | 87,234                        |
| ICON PLC COM                                                                | **   | 575,420                       |
| ICU MED INC COM                                                             | **   | 464,058                       |
| IDACORP INC COM                                                             | **   | 2,631,872                     |
| IDERA PHARMACEUTICALS INC COM USD0.001 (POST REV SPLIT)                     | **   | 7,462                         |
| IDGC CENTER AND PRIVOLZHYE RUB0.1                                           | **   | 28,744                        |
| IDOM INC NPV                                                                | **   | 73,666                        |
| IEC ELECTRS CORP NEW COM                                                    | **   | 13,635                        |
| IGO LTD                                                                     | **   | 1,120,262                     |
| IHO VERWALTUNGS GMBH 144 PAY IN KIND 05-15-2027 BEO                         | **   | 424,000                       |
| II-VI INC COM                                                               | **   | 319,798                       |
| IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO                | **   | 469,468                       |
| ILL TOOL WKS INC COM                                                        | **   | 17,826,481                    |
| ILLINOIS TOOL WKS INC 3.375 DUE 09-15-2021 REG                              | **   | 117,847                       |
| ILLUMINA INC COM                                                            | **   | 35,874,032                    |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| IMAX CORP COM                                                 | **   | 2,823,528                     |
| IMMUNOGEN INC COM                                             | **   | 209,816                       |
| IMPALA PLATINUM NPV                                           | **   | 538,271                       |
| IMPERIAL BRANDS FINANCE PLC 3.5% DUE 02-11-2023 BEO           | **   | 9,519,323                     |
| IN MICH PWR CO 3.2% DUE 03-15-2023                            | **   | 144,175                       |
| IN MICH PWR CO FIXED 3.85% 05-15-2028                         | **   | 273,159                       |
| INBODY CO LTD                                                 | **   | 71,463                        |
| INCYTE CORP COM                                               | **   | 109,237                       |
| INDEPENDENCE CONTRACT DRILLING INC COM                        | **   | 6,923                         |
| INDEPENDENCE HLDG CO NEW COM NEW                              | **   | 106,799                       |
| INDEPENDENCE RLTY TR INC COM                                  | **   | 120,328                       |
| INDEPENDENT BK CORP MASS COM                                  | **   | 374,209                       |
| INDEPENDENT BK CORPORATION                                    | **   | 240,724                       |
| INDEPENDENT BK GROUP INC COM                                  | **   | 366,126                       |
| INDIVIOR PLC ORD USD0.10                                      | **   | 93,399                        |
| INDL BANK OF KOREA KRW5000                                    | **   | 133,646                       |
| INDONESIA GOVERNMENT 8.375% 15/03/34                          | **   | 2,194,212                     |
| INDONESIA GOVERNMENT 8.25% 15/05/2036                         | **   | 1,006,772                     |
| INDONESIA(REP OF) 2.625% SNR MTN 14/06/23 EUR                 | **   | 1,448,025                     |
| INDRAPRASTHA GAS INR2 (POST SUBDIVISION)                      | **   | 221,800                       |
| INDUSTRIAL & COMMERCIAL BANK CHINA 'H'                        | **   | 2,199,235                     |
| INDUSTRIAL LOGISTICS PPTYS TR COM SHS BEN INT COM SHS BEN INT | **   | 127,749                       |
| INDUSTRIES OF QATA QAR1                                       | **   | 39,302                        |
| INDYMAC ABS INC SER 2005-B CL M3 FLT RT 08-25-2035 BEO        | **   | 322,892                       |
| INES CORPORATION NPV                                          | **   | 484,057                       |
| INFINEON TECHNOLOG ORD NPV (REGD)                             | **   | 2,123,263                     |
| INFINERA CORP COM STK USD0.001                                | **   | 1,418,552                     |
| INFORMATION SVCS GROUP INC COM STK                            | **   | 20,718                        |
| INFOSYS LIMITED ADR                                           | **   | 1,633,088                     |
| INFRASTRUCTURA EN COM MXN10 'CLS II'                          | **   | 755,368                       |
| ING GROEP N V 3.55% 04-09-2024                                | **   | 837,325                       |
| ING GROEP N V FIXED 4.625% DUE 01-06-2026                     | **   | 889,928                       |
| ING GROEP N V FIXED 4.625% DUE 01-06-2026                     | **   | 9,455,485                     |
| ING GROEP N.V. EUR0.01                                        | **   | 4,962,999                     |
| INGENIA GROUP                                                 | **   | 495,266                       |
| INGENICO GROUP EUR1                                           | **   | 656,729                       |
| INGERSOLL-RAND 2.9% DUE 02-21-2021                            | **   | 403,675                       |
| INGERSOLL-RAND GLOBAL HLDG CO LTD 4.25 DUE 06-15-2023         | **   | 578,493                       |
| INGERSOLL-RAND PLC COM STK                                    | **   | 10,847,070                    |
| INGEVITY CORP COM                                             | **   | 941,694                       |
| INGLES MKTS INC CL A                                          | **   | 82,382                        |
| INGREDION INC COM                                             | **   | 888,788                       |
| INMODE LTD COM ILS0.01                                        | **   | 321,989                       |
| INNERWORKINGS INC COM                                         | **   | 41,601                        |
| INNOPHOS HLDGS INC COM STK                                    | **   | 99,458                        |
| INNOSPEC INC COM STK                                          | **   | 350,662                       |
| INNOVATION FOR CREATIVE DEVICES CO KRW500                     | **   | 32,290                        |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| INOVALON HLDGS INC COM CL A COM CL A                             | **   | 427,195                       |
| INOVIO PHARMACEUTICALS INC COM NEW COM NEW                       | **   | 175,771                       |
| INPHI CORP COM                                                   | **   | 4,682,579                     |
| INSAS BERHAD NPV                                                 | **   | 28,173                        |
| INSIGHT ENTERPRISES INC COM                                      | **   | 259,370                       |
| INSPERITY INC COM                                                | **   | 1,543,644                     |
| INSPIRE MED SYS INC COM                                          | **   | 1,622,602                     |
| INSTALCO AB SER'A'NPV                                            | **   | 384,100                       |
| INSTALLED BLDG PRODS INC COM                                     | **   | 1,512,385                     |
| INSTEEL INDS INC COM                                             | **   | 154,642                       |
| INSULET CORP COM STK                                             | **   | 484,838                       |
| INTEGER HLDGS CORP COM                                           | **   | 6,420,888                     |
| INTEGRA LIFESCIENCES HLDG CORP COM DESP                          | **   | 499,809                       |
| INTEL CORP 1.85% DUE 05-11-2020                                  | **   | 3,139,861                     |
| INTEL CORP 2.45% DUE 07-29-2020                                  | **   | 4,988,981                     |
| INTEL CORP 3.1% DUE 07-29-2022                                   | **   | 51,599                        |
| INTEL CORP 3.7% DUE 07-29-2025                                   | **   | 144,950                       |
| INTEL CORP 3.7% DUE 07-29-2025                                   | **   | 3,429,042                     |
| INTER PARFUMS INC COM                                            | **   | 5,489,241                     |
| INTERCONTINENTAL EXCHANGE INC 3.45% 09-21-2023                   | **   | 1,955,920                     |
| INTERCONTINENTAL EXCHANGE INC 4.0% 10-15-2023                    | **   | 98,338                        |
| INTERCONTINENTAL EXCHANGE INC 4.0% 10-15-2023                    | **   | 5,344,450                     |
| INTERDIGITAL INC COM                                             | **   | 264,004                       |
| INTERFACE INC COM                                                | **   | 86,583                        |
| INTERGLOBE AVIATIO INR10                                         | **   | 273,742                       |
| INTERMED CAP GRP ORD GBP0.2625                                   | **   | 1,244,303                     |
| INTERNATIONAL BUSINESS MACHS CORP 2.85% 05-13-2022 REG           | **   | 2,428,728                     |
| INTERNATIONAL BUSINESS MACHS CORP 3.0% DUE 05-15-2024 REG        | **   | 8,343,257                     |
| INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000   | **   | 331,478                       |
| INTERNATIONAL GAME TECHNOLOGY COMMON STOCK                       | **   | 954,547                       |
| INTERNATIONAL PERSONAL FINANCE PLC ORD GBP0.10                   | **   | 7,277                         |
| INTERNATIONAL SEAWAYS INC INTERNATIONAL SEAWAYS INC COMMON STOCK | **   | 156,002                       |
| INTERPUBLIC GROUP COS INC 3.75% 10-01-2021                       | **   | 308,356                       |
| INTERSECT ENT INC COM                                            | **   | 237,272                       |
| INTERSTATE PWR & LT CO 3.6% 04-01-2029                           | **   | 266,278                       |
| INTERSTATE PWR & LT CO 3.6% 04-01-2029                           | **   | 2,316,616                     |
| INTERTRUST NV EUR0.6 144A                                        | **   | 477,038                       |
| INTESA SANPAOLO NPV                                              | **   | 5,985,995                     |
| INTESA SANPAOLO S 3.375% DUE 01-12-2023                          | **   | 915,174                       |
| INTEST CORP COM                                                  | **   | 11,347                        |
| INTEVAC INC COM                                                  | **   | 22,451                        |
| INTL BANCSHARES CORP COM                                         | **   | 476,096                       |
| INTL CONTAINER TER PHP1                                          | **   | 251,371                       |
| INTL FCSTONE INC COM                                             | **   | 128,276                       |
| INTL FLAVORS & 3.4% DUE 09-25-2020                               | **   | 201,712                       |
| INTL GAME SYSTEM TWD10                                           | **   | 273,209                       |
| INTL LEASE FIN 4.625% DUE 04-15-2021                             | **   | 7,997,348                     |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| INTL LEASE FIN 5.875% DUE 08-15-2022                                         | **   | 315,961                       |
| INTL LEASE FIN 5.875% DUE 08-15-2022                                         | **   | 2,505,898                     |
| INTL LEASE FIN 8.25% DUE 12-15-2020                                          | **   | 105,719                       |
| INTL PAPER CO COM                                                            | **   | 12,124,965                    |
| INTOPS CO KRW500                                                             | **   | 211,615                       |
| INTRA-CELLULAR THERAPIES INC COM                                             | **   | 326,803                       |
| INTREPID POTASH INC COM                                                      | **   | 63,834                        |
| INTREXON CORP COM                                                            | **   | 249,340                       |
| INTRICON CORP COM                                                            | **   | 21,708                        |
| INTUITIVE SURGICAL INC COM NEW STK                                           | **   | 8,565,172                     |
| INVACARE CORP COM                                                            | **   | 253,417                       |
| INVENTEC CORP TWD10                                                          | **   | 46,497                        |
| INVESCO LTD COM STK USD0.20                                                  | **   | 937,261                       |
| INVESTAR HLDG CORP COM                                                       | **   | 17,208                        |
| INVESTEC LIMITED ZAR0.0002                                                   | **   | 298,249                       |
| INVESTEC ORD GBP0.0002                                                       | **   | 143,620                       |
| INVESTOR AB SER'B'NPV                                                        | **   | 276,016                       |
| INVESTORS BANCORP INC NEW COM                                                | **   | 535,091                       |
| INVESTORS REAL ESTATE TRUST COM NEW COM SHS OF BENFCAL INTRST(POST REV SPLT) | **   | 84,825                        |
| INVESTORS TITLE CO NC COM                                                    | **   | 43,462                        |
| INVINCIBLE INVESTMENTS CORP REIT                                             | **   | 1,122,029                     |
| IOI PROPERTIES GP NPV                                                        | **   | 181,582                       |
| IONIS PHARMACEUTICALS INC COM                                                | **   | 165,282                       |
| IOVANCE BIOTHERAPEUTICS INC COM                                              | **   | 293,989                       |
| IPALCO ENTERPRISES 3.45% DUE 07-15-2020                                      | **   | 1,004,325                     |
| IPCA LAB LTD COMSTK                                                          | **   | 302,743                       |
| IPEK DOGAL ENERJI TRY1 (C SHARES)                                            | **   | 169,893                       |
| IPH LTD NPV                                                                  | **   | 237,485                       |
| IPSEN EUR1                                                                   | **   | 136,386                       |
| IQVIA HLDGS INC COM USD0.01                                                  | **   | 42,919,633                    |
| IRHYTHM TECHNOLOGIES INC COM                                                 | **   | 1,617,138                     |
| IRIDIUM COMMUNICATIONS INC COM STK                                           | **   | 368,097                       |
| IROBOT CORP COM                                                              | **   | 33,922                        |
| IRONWOOD PHARMACEUTICALS INC COM CL A                                        | **   | 271,231                       |
| IRS CHASUS33 01/03/2024 ILS P 3MTELBO / R 1.018% SWU00SW35                   | **   | 147,459                       |
| IRS CITIUS33 19/06/2024 CNY P 7DCNRR0 / R 3.2% SWU00UMO5                     | **   | 27,874                        |
| IRS MSLNGB2X 04/06/2024 CNY P 7DCNRR0 / R 2.925% SWU00UBW9                   | **   | 2,277                         |
| IRS THB 6MTHBFX/6M 2.48% CITIUS33 18/05/2027 SWU00LT91                       | **   | 18,746                        |
| IRS THB 6MTHBFX/6M 2.81% CITIUS33 18/05/2037 SWU00LTA8                       | **   | 62,979                        |
| ISRAEL DISCOUNT BK ILS0.10                                                   | **   | 253,787                       |
| ISRAEL(STATE OF) 1.75% SNR 31/08/25 ILS1000                                  | **   | 310,698                       |
| ISRAEL(STATE OF) GTD NT CL 2 DTD 12/04/2003 5.5% DUE 12-04-2023 REG          | **   | 153,797                       |
| ITALY(REP OF) 1.35% BDS 01/04/30 EUR1000                                     | **   | 1,563,564                     |
| ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000                                     | **   | 350,764                       |
| ITALY(REP OF) 2.1% BDS 15/07/2026 EUR1000                                    | **   | 1,084,802                     |
| ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000                                    | **   | 861,510                       |
| ITALY(REP OF) IDX/LKD SNR 23/04/2020 EUR                                     | **   | 1,128,858                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| ITALY(REPUBLIC OF) 2.35% IDX/LKD NTS 15-09-2024 EUR1000                          | **   | 1,459,315                     |
| ITAUSA INV ITAU SA PRF NPV                                                       | **   | 544,287                       |
| ITC HLDGS CORP 2.7% 11-15-2022 BEO                                               | **   | 992,253                       |
| ITC HLDGS CORP 3.25% DUE 06-30-2026                                              | **   | 825,407                       |
| ITOCHU CORP NPV                                                                  | **   | 1,243,376                     |
| ITOHAM YONEKYU HOLDINGS                                                          | **   | 119,116                       |
| ITRON INC COM STK NPV                                                            | **   | 3,050,155                     |
| ITT INC COM                                                                      | **   | 2,075,688                     |
| J & J SNACK FOODS CORP COM STK NPV                                               | **   | 8,818,241                     |
| J ALEXANDERS HLDGS INC COM CL A                                                  | **   | 25,334                        |
| J JILL INC COM                                                                   | **   | 8,938                         |
| J P MORGAN CHASE 2.6942% DUE 04-15-2046                                          | **   | 3,922,313                     |
| J P MORGAN CHASE 3.0934% DUE 07-05-2032                                          | **   | 4,895,528                     |
| J P MORGAN CHASE 3.6744% DUE 12-15-2046                                          | **   | 931,198                       |
| J2 GLOBAL INC COM                                                                | **   | 5,755,762                     |
| JABIL INC                                                                        | **   | 3,234,403                     |
| JACK HENRY & ASSOC INC COM                                                       | **   | 3,204,740                     |
| JACKSON NATIONAL LIFE GLOBAL FNDG 144A 3.875% DUE 06-11-2025 BEO                 | **   | 268,146                       |
| JACKSON NATIONAL LIFE GLOBAL FNDG PPN CORPBOND 2.5% 06-27-2022                   | **   | 5,283,471                     |
| JACKSON NATL LIFE GLOBAL FLTG CORP 144A 03-16-2021                               | **   | 3,884,358                     |
| JADESTONE ENERGY NPV                                                             | **   | 212,943                       |
| JAFCO CO LTD NPV                                                                 | **   | 430,857                       |
| JAMES RIVER GROUP HOLDINGS COM USD0.0002                                         | **   | 1,301,453                     |
| JAMMU AND KASHMIR BANK LTD INR1 DEMAT EQUITY                                     | **   | 41,432                        |
| JANUS HENDERSON GROUP PLC ORD USD1.50                                            | **   | 723,280                       |
| JAPAN (30 YR TBOND .5% 20/03/2049                                                | **   | 1,603,785                     |
| JAPAN AIRLINES CO NPV                                                            | **   | 3,809,483                     |
| JAPAN BK INTL COOPERATION 1% BDS 27/10/2021 USD 2% DUE 11-04-2021 BEO            | **   | 3,809,391                     |
| JAPAN BK INTL COOPERATION 3.25% DUE 07-20-2023 REG                               | **   | 313,327                       |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIE2.125% DUE 02-12-2021 BEO                | **   | 10,018,705                    |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIEGLOBAL NT 144A 2.125% DUE 10-25-2023 BEO | **   | 1,303,483                     |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIEGLOBAL NT 144A 2.125% DUE 10-25-2023 BEO | **   | 1,804,823                     |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIENT SER 53 144A 2.125% DUE 04-13-2021 BEO | **   | 501,099                       |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 144A 2.625% 04-20-2022                 | **   | 202,794                       |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 144A 2.625% 04-20-2022                 | **   | 4,461,459                     |
| JAPAN GOVT CPI IDX/LKD 10/03/2028                                                | **   | 2,108,783                     |
| JAPAN GOVT TBOND .1% 20/06/2029                                                  | **   | 186,291                       |
| JAPAN MATERIAL CO NPV                                                            | **   | 51,495                        |
| JAPAN PETROLEUM EX NPV                                                           | **   | 387,839                       |
| JAPAN POST HOLD CO NPV                                                           | **   | 813,194                       |
| JAPAN PRIME REALTY REIT                                                          | **   | 171,257                       |
| JAPAN REAL ESTATE INVESTMENT CO                                                  | **   | 212,256                       |
| JAPAN RENTAL HOUSING INVESTMENTS INC                                             | **   | 778,581                       |
| JAPAN RETAIL FUND REIT                                                           | **   | 135,421                       |
| JAPAN TOBACCO INC 2% SNR EMTN 13/04/2021USD                                      | **   | 498,878                       |
| JAPAN TOBACCO INC NPV                                                            | **   | 3,880,514                     |
| JAPAN(GOVT OF) 0% T-BILL 09/03/2020 JPY                                          | **   | 1,196,567                     |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| JAPAN(GOVT OF) 0% T-BILL 10/01/2020 JPY                      | **   | 1,472,323                     |
| JAPAN(GOVT OF) 0% T-BILL 23/03/2020 JPY                      | **   | 1,288,676                     |
| JAPAN(GOVT OF) 0% T-BILL 27/01/2020 JPY                      | **   | 1,104,334                     |
| JAPAN(GOVT OF) 0.1% IDX/LKD SNR 03/26 JPY                    | **   | 3,652,774                     |
| JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000                    | **   | 676,461                       |
| JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000                    | **   | 651,407                       |
| JARLLYTEC CO. LTD. TWD10                                     | **   | 206,642                       |
| JAZZ PHARMACEUTICALS PLC COM USD0.0001                       | **   | 2,500,291                     |
| JB CHEMICALS & PHARMA LTD COM                                | **   | 11,754                        |
| JBG SMITH PROPERTIES COM USD0.01 WI                          | **   | 452,193                       |
| JBS SA COM NPV                                               | **   | 1,273,530                     |
| JEAN CO TWD10                                                | **   | 114,212                       |
| JEFFERIES FINL GROUP INC COM                                 | **   | 290,183                       |
| JEFFERIES GROUP 5.125% DUE 01-20-2023                        | **   | 2,159,957                     |
| JELD-WEN HLDG INC COM                                        | **   | 2,702,872                     |
| JETBLUE AWYS CORP COM                                        | **   | 1,586,015                     |
| JIANGXI COPPER CO 'H'CNV1                                    | **   | 53,656                        |
| JINDAL SAW LTD INR2(DEMAT)                                   | **   | 25,560                        |
| JINDAL STEEL & PWR INR1.00                                   | **   | 17,915                        |
| JINLI GROUP HOLDIN TWD10                                     | **   | 20,101                        |
| JMT CO LTD KRW500                                            | **   | 23,005                        |
| JOHN DEERE OWNER SER 17-A CL A4 2.11% 12-15-2023             | **   | 13,209,610                    |
| JOHNSON & JOHNSON COM USD1                                   | **   | 34,984,877                    |
| JOHNSON CTLS INTL 5% DUE 03-30-2020                          | **   | 150,962                       |
| JOHNSON CTLS INTL PLC COM USD0.01                            | **   | 20,277,977                    |
| JOHNSON OUTDOORS INC CL A                                    | **   | 107,457                       |
| JOHNSON SERVICE GP ORD GBP0.10                               | **   | 282,324                       |
| JOST WERKE AG NPV (REGD)                                     | **   | 51,862                        |
| JOUNCE THERAPEUTICS INC. COM                                 | **   | 140,143                       |
| JP MORGAN CHASE BK 2.604% DUE 02-01-2021                     | **   | 8,646,563                     |
| JP MORGAN CHASE BK FLTG RT 3.086% DUE 04-26-2021             | **   | 7,274,891                     |
| JPMBB COML MTG 2.8164% DUE 11-15-2048                        | **   | 3,294,238                     |
| JPMBB COML MTG 3.0456% DUE 04-15-2047                        | **   | 56,099                        |
| JPMBB COML MTG 3.31060004234% DUE 03-15-2049                 | **   | 13,190,226                    |
| JPMBB COML MTG 3.3222% DUE 07-15-2048                        | **   | 4,479,552                     |
| JPMBB COML MTG FLTG RT 4.2016% DUE 09-15-2047                | **   | 6,641,719                     |
| JPMBB COML MTG FLTG RT 4.705983% DUE 09-15-2047              | **   | 999,750                       |
| JPMBB COML MTG SECS TR 2015-C31 FLTG RT CL B 08-15-2048      | **   | 1,477,875                     |
| JPMBB COML MTG SECS TR SER 2014-C23 CL A-SB 3.657%09-15-2047 | **   | 1,766,947                     |
| JPMDB COML MTG SECS TR 2016-C4 CL A-2 2.8822% 9-15-2026      | **   | 8,186,986                     |
| JPMORGAN CHASE & 2.4% DUE 06-07-2021                         | **   | 402,638                       |
| JPMORGAN CHASE & 2.55% DUE 03-01-2021                        | **   | 362,785                       |
| JPMORGAN CHASE & 2.55% DUE 10-29-2020                        | **   | 703,184                       |
| JPMORGAN CHASE & 2.7% DUE 05-18-2023                         | **   | 5,162,250                     |
| JPMORGAN CHASE & 2.95% DUE 10-01-2026                        | **   | 1,731,404                     |
| JPMORGAN CHASE & 3.2% DUE 01-25-2023                         | **   | 4,427,468                     |
| JPMORGAN CHASE & 3.25% DUE 09-23-2022                        | **   | 2,276,221                     |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| JPMORGAN CHASE & 3.625% DUE 05-13-2024                          | **   | 1,584,867                     |
| JPMORGAN CHASE & 3.797% DUE 07-23-2024                          | **   | 4,954,033                     |
| JPMORGAN CHASE & 4.25% DUE 10-15-2020                           | **   | 819,307                       |
| JPMORGAN CHASE & 4.5% DUE 01-24-2022                            | **   | 5,344,616                     |
| JPMORGAN CHASE & CO 3.875 09-10-2024                            | **   | 8,280,896                     |
| JPMORGAN CHASE & CO 2.739% DUE 10-15-2030                       | **   | 3,235,473                     |
| JPMORGAN CHASE & CO 2.776% 04-25-2023                           | **   | 2,031,581                     |
| JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO                   | **   | 29,008,554                    |
| JPMORGAN CHASE & CO 4.452% 12-05-2028                           | **   | 6,771,643                     |
| JPMORGAN CHASE & CO COM                                         | **   | 58,086,028                    |
| JPMORGAN CHASE & CO NT FIXED/FLTG DUE 04-01-2023/04-01-2022 REG | **   | 9,091,763                     |
| JPMORGAN CHASE & CO NT FLTG RATE DUE 06-18-2022/06-18-2021 REG  | **   | 1,204,614                     |
| JPMORGAN CHASE & CO NT FLTG RATE DUE 06-18-2022/06-18-2021 REG  | **   | 3,026,593                     |
| JPMORGAN CHASE & FLTG RT 2.301% DUE 10-15-2025                  | **   | 3,805,704                     |
| JPMORGAN CHASE & FLTG RT 3.559% DUE 04-23-2024                  | **   | 833,671                       |
| JPMORGAN CHASE & FLTG RT 3.559% DUE 04-23-2024                  | **   | 11,020,093                    |
| JPMORGAN CHASE & FLTG RT 4.023% DUE 12-05-2024                  | **   | 4,020,600                     |
| JPMORGAN CHASE & FLTG RT 4.203% DUE 07-23-2029                  | **   | 1,283,734                     |
| JPN BANK FOR INT'L COOP 3.375% 10-31-2023 REG                   | **   | 420,815                       |
| JPN BANK FOR INT'L COOP 3.375% 10-31-2023 REG                   | **   | 631,222                       |
| JSC O GK-2 RUB0.3627(RUB)                                       | **   | 255,260                       |
| JSW STEEL LTD INR1                                              | **   | 403,712                       |
| JTEKT CORPORATION NPV                                           | **   | 109,673                       |
| JULIUS BAER GRUPPE CHF0.02 (REGD)                               | **   | 3,029,748                     |
| JUNIPER NETWORKS INC COM                                        | **   | 445,803                       |
| JVCKENWOOD CORPORA NPV                                          | **   | 888,283                       |
| JYSKE REALKREDIT 1% CVD BDS 01/04/20 DKK0.01                    | **   | 376,968                       |
| JYSKE REALKREDIT 1% CVD BDS 01/10/50 DKK0.01                    | **   | 996,654                       |
| JYSKE REALKREDIT 1% SNR 01/10/2050 DKK0.01                      | **   | 1,005,904                     |
| JYSKE REALKREDIT 1.5% CVD BDS 01/10/2050DKK                     | **   | 209,181                       |
| K WAH INTL HKD0.10 COM STK                                      | **   | 231,686                       |
| K12 INC COM STOCK USD.0001                                      | **   | 453,072                       |
| KADANT INC COM                                                  | **   | 29,811                        |
| KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01                  | **   | 374,143                       |
| KAJIMA CORP NPV                                                 | **   | 1,055,568                     |
| KAKAO CORP KRW500                                               | **   | 1,079,243                     |
| KAKEN PHARM NPV                                                 | **   | 407,904                       |
| KAMAN CORP COM                                                  | **   | 256,231                       |
| KAMIGUMI CO LTD NPV                                             | **   | 562,967                       |
| KANDENKO CO LTD NPV                                             | **   | 103,343                       |
| KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048                    | **   | 344,105                       |
| KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041                      | **   | 82,225                        |
| KARDEX AG CHF0.45 (REGD)                                        | **   | 633,613                       |
| KARYOPHARM THERAPEUTICS INC COM                                 | **   | 331,162                       |
| KASIKORNBANK PCL THB10 (NVDR)                                   | **   | 113,772                       |
| KB HOME COM                                                     | **   | 1,264,529                     |
| KBC ANCORA NPV                                                  | **   | 759,374                       |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| KBC GROEP NV 0.75% SNR NPF 01/03/22 EUR                       | **   | 228,431                       |
| KBC GROEP NV NPV                                              | **   | 6,726,185                     |
| KBR INC COM                                                   | **   | 663,680                       |
| KC CO LTD KRW500                                              | **   | 269,348                       |
| KCC CORP KRW5000                                              | **   | 78,981                        |
| KDDI CORP NPV                                                 | **   | 160,619                       |
| KEARNY FINL CORP MD COM                                       | **   | 226,784                       |
| KEDGE CONSTRUCTION TWD10                                      | **   | 5,017                         |
| KELLOGG CO 3.125% DUE 05-17-2022                              | **   | 1,749,048                     |
| KELLOGG CO 3.4% DUE 11-15-2027                                | **   | 37,624                        |
| KELLY SERVICES INC CL A COM                                   | **   | 465,577                       |
| KEMET CORP COM NEW                                            | **   | 215,480                       |
| KEMPER CORP DEL COM                                           | **   | 964,875                       |
| KENEDIX RETAIL REI REIT                                       | **   | 409,583                       |
| KENNAMETAL INC CAP                                            | **   | 1,497,218                     |
| KENNEDY-WILSON HLDGS INC COM                                  | **   | 1,481,255                     |
| KEPCO PLANT SERVICE & ENGINEERING CO LTDKRW200                | **   | 104,249                       |
| KERING                                                        | **   | 1,636,306                     |
| KERRY PROPERTIES HKD1                                         | **   | 1,246,743                     |
| KEURIG DR PEPPER 3.551% DUE 05-25-2021                        | **   | 7,067,806                     |
| KEURIG DR PEPPER 4.057% DUE 05-25-2023                        | **   | 2,425,814                     |
| KEURIG DR PEPPER 5.085% DUE 05-25-2048                        | **   | 120,485                       |
| KEURIG DR PEPPER INC CORP 4.985% 05-25-2038                   | **   | 295,214                       |
| KEWAUNEE SCIENTIFIC CORP COM                                  | **   | 6,738                         |
| KEY TRONIC CORP COM                                           | **   | 6,746                         |
| KEYBANK NATL ASSN 2.25% DUE 03-16-2020                        | **   | 1,956,150                     |
| KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 3.3% 02-01-2022       | **   | 513,667                       |
| KEYCORP 2.55% 10-01-2029 BEO                                  | **   | 312,938                       |
| KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021 | **   | 326,911                       |
| KEYSIGHT TECHNOLOGIES INC COM                                 | **   | 481,848                       |
| KFORCE INC                                                    | **   | 223,114                       |
| KIA MOTORS CORP KRW5000                                       | **   | 1,754,902                     |
| KILROY RLTY CORP COM                                          | **   | 768,608                       |
| KILROY RLTY L P 4.375% DUE 10-01-2025                         | **   | 2,176,140                     |
| KIMBALL ELECTRONICS INC COM                                   | **   | 51,106                        |
| KIMBALL INTL INC CL B                                         | **   | 59,736                        |
| KIMBERLY CLARK DE MEXICO S.A.B DE C.V                         | **   | 59,971                        |
| KIMBERLY-CLARK CORP COM                                       | **   | 3,488,268                     |
| KIMCO RLTY CORP COM                                           | **   | 769,439                       |
| KINDER MORGAN 3.5 DUE 03-01-2021                              | **   | 364,596                       |
| KINDER MORGAN 4.15% DUE 03-01-2022                            | **   | 3,651,135                     |
| KINDER MORGAN 6.85% DUE 02-15-2020                            | **   | 804,037                       |
| KINDER MORGAN GTD SR NT FIXED 6.5% DUE 04-01-2020             | **   | 318,319                       |
| KINDER MORGAN INC 4.3% DUE 06-01-2025                         | **   | 835,438                       |
| KINDER MORGAN INC FLTG RT 3.11125% DUE 01-15-2023             | **   | 10,850,245                    |
| KING STREET FDG TR 3.75% DUE 04-18-2029                       | **   | 3,511,371                     |
| KING YUAN ELECTRON TWD10                                      | **   | 16,284                        |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| KINGBOARD HOLDINGS LTD                                                        | **   | 60,230                        |
| KINGBOARD LAMINATE HKD0.10                                                    | **   | 528,760                       |
| KINGFISHER ORD GBP0.157142857                                                 | **   | 242,206                       |
| KINGSTONE COS INC COM                                                         | **   | 11,672                        |
| KINNEVIK AB SER'B'NPV (POST SPLIT)                                            | **   | 75,951                        |
| KINROSS GOLD CORP COM                                                         | **   | 704,347                       |
| KINTETSU WORLD EXP NPV                                                        | **   | 72,882                        |
| KION GROUP AG NPV                                                             | **   | 568,464                       |
| KIRBY CORP COM                                                                | **   | 401,453                       |
| KIRKLAND LAKE GOLD LTD COM KIRKLAND LAKEGOLD LTD                              | **   | 83,733                        |
| KIRKLANDS INC COM                                                             | **   | 2,160                         |
| KISCO CORP COMSTK                                                             | **   | 24,052                        |
| KITE RLTY GROUP TR COM NEW COM NEW                                            | **   | 157,978                       |
| KKR & CO INC CL A CL A                                                        | **   | 30,000,616                    |
| KLA CORP 4.125% DUE 11-01-2021                                                | **   | 620,509                       |
| KLA CORP 4.65% DUE 11-01-2024                                                 | **   | 7,683,573                     |
| KLEPIERRE EUR1.40                                                             | **   | 113,914                       |
| KLX ENERGY SVCS HLDGS INC COM                                                 | **   | 22,327                        |
| KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01                | **   | 2,246,845                     |
| KNOLL INC COM NEW COM                                                         | **   | 173,738                       |
| KNOWLES CORP COM                                                              | **   | 289,840                       |
| KODIAK SCIENCES INC COM USD0.0001                                             | **   | 1,738,168                     |
| KOHL'S CORP COM                                                               | **   | 898,503                       |
| KOITO MFG CO LTD NPV                                                          | **   | 97,177                        |
| KOMATSU FINANCE AMERICA 2.437% 11/09/2022                                     | **   | 301,294                       |
| KOMMUNALBANKEN AS MEDIUM TERM NTS BOOK ENTRYADJ RT 06-16-2020 BEO             | **   | 200,255                       |
| KOMMUNALBANKEN AS MEDIUM TERM NTS BOOK ETRANCHE # TR 65 2% DUE 06-19-2024 BEO | **   | 302,394                       |
| KON AHOLD DELHAIZE EUR0.01                                                    | **   | 3,579,589                     |
| KONE CORPORATION NPV ORD 'B'                                                  | **   | 788,608                       |
| KONICA MINOLTA INC NPV                                                        | **   | 159,669                       |
| KONINKLIJKE PHILIP EUR0.20                                                    | **   | 3,363,894                     |
| KONINKLIJKE PHILIPS NV                                                        | **   | 3,282,190                     |
| KONTOOR BRANDS INC COM NPV WI                                                 | **   | 545,324                       |
| KOREA GAS KRW5000                                                             | **   | 51,992                        |
| KOREA INVESTMENT H 1ST PRF KRW5000                                            | **   | 37,068                        |
| KOREA INVESTMENT HOLDINGS KRW5000                                             | **   | 645,265                       |
| KOREA KUMHO PETRO PRF KRW5000                                                 | **   | 91,329                        |
| KOREA ZINC KRW5000                                                            | **   | 530,827                       |
| KOREA(REPUBLIC OF) 2.125% SNR 10/06/2027KRW                                   | **   | 156,500                       |
| KOREA(REPUBLIC OF) 2.375% SNR 10/12/2027KRW                                   | **   | 154,796                       |
| KOREA(REPUBLIC OF) 2.375% SNR 10/12/2028KRW                                   | **   | 703,289                       |
| KOREA(REPUBLIC OF) 2.625% SNR 10/06/2028KRW                                   | **   | 324,992                       |
| KOREA(REPUBLIC OF) 5.5% SNR 10/03/28 KRW10000                                 | **   | 189,903                       |
| KOREAN REINSURANCE KRW500                                                     | **   | 115,350                       |
| KORN FERRY COM                                                                | **   | 1,233,331                     |
| KORNIT DIGITAL LTD COMMON STOCK                                               | **   | 2,385,181                     |
| KOSMOS ENERGY LTD COM USD0.01                                                 | **   | 542,019                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| KOZA ALTIN ISLETME TRY1 (B SHARES)                                   | **   | 359,773                       |
| KOZA ANADOLU METAL TRY1 (C SHARES)                                   | **   | 99,727                        |
| KRAFT FOODS GROUP 3.5% DUE 06-06-2022                                | **   | 5,157,232                     |
| KRAFT FOODS GROUP 5% DUE 06-04-2042                                  | **   | 122,880                       |
| KRAFT HEINZ FOODS 2.8% DUE 07-02-2020                                | **   | 52,083                        |
| KRAFT HEINZ FOODS 2.8% DUE 07-02-2020                                | **   | 465,743                       |
| KRAFT HEINZ FOODS 3% DUE 06-01-2026                                  | **   | 120,035                       |
| KRAFT HEINZ FOODS 3% DUE 06-01-2026                                  | **   | 6,101,775                     |
| KRAFT HEINZ FOODS 3.375% DUE 06-15-2021                              | **   | 748,085                       |
| KRAFT HEINZ FOODS 3.75% DUE 04-01-2030                               | **   | 154,570                       |
| KRAFT HEINZ FOODS 3.75% DUE 04-01-2030                               | **   | 2,591,620                     |
| KRAFT HEINZ FOODS 3.95% DUE 07-15-2025                               | **   | 264,726                       |
| KRAFT HEINZ FOODS 3.95% DUE 07-15-2025                               | **   | 6,824,637                     |
| KRAFT HEINZ FOODS CO FLTGT RT DUE 02-10-2021 REG                     | **   | 500,711                       |
| KRATON CORPORATION                                                   | **   | 564,231                       |
| KRATOS DEFENSE & SECURITY SOLUTIONS INC                              | **   | 3,988,242                     |
| KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL NT 4% DUE 01-27-2020 REG   | **   | 36,499,300                    |
| KROGER CO 2.65% DUE 10-15-2026                                       | **   | 201,365                       |
| KROGER CO 3.4 DUE 04-15-2022                                         | **   | 123,409                       |
| KROGER CO 4 DUE 02-01-2024                                           | **   | 220,657                       |
| KRONOS WORLDWIDE INC COM STK                                         | **   | 115,186                       |
| KRUNG THAI BNK LTD THB5.15(NVDR)                                     | **   | 507,170                       |
| KS CY PWR & LT CO 3.15 DUE 03-15-2023                                | **   | 24,738                        |
| KUBOTA CORP NPV                                                      | **   | 4,775,633                     |
| KULICKE & SOFFA INDS INC COM                                         | **   | 209,086                       |
| KUMHO PETRO CHEM KRW5000                                             | **   | 459,579                       |
| KUNLUN ENERGY CO COMSTK                                              | **   | 420,298                       |
| KUWAIT ST NT 144A 2.75% DUE 03-20-2022 BEO                           | **   | 4,227,850                     |
| KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO                            | **   | 2,149,280                     |
| KY UTILS CO 1ST MTG BD 3.25 DUE 11-01-2020                           | **   | 297,175                       |
| KYOBO SECURITIES KRW5000                                             | **   | 17,832                        |
| KYOCERA CORP NPV                                                     | **   | 5,764,134                     |
| KYOEI STEEL LTD NPV                                                  | **   | 946,488                       |
| KYUSHU RAILWAY COR NPV                                               | **   | 93,855                        |
| L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039   | **   | 92,885                        |
| LA JOLLA PHARMACEUTICAL CO COM PAR \$.0001 2014 COM PAR \$.0001 2014 | **   | 20,585                        |
| LA Z BOY INC COM                                                     | **   | 203,990                       |
| LAB CORP AMER 2.95% DUE 12-01-2029                                   | **   | 501,434                       |
| LAFARGEHOLCIM LTD                                                    | **   | 657,617                       |
| LAKELAND BANCORP INC COM                                             | **   | 148,773                       |
| LAKELAND INDS INC COM                                                | **   | 9,936                         |
| LAM RESH CORP COM                                                    | **   | 465,501                       |
| LANDEC CORP COM                                                      | **   | 54,118                        |
| LANDIS & GYR GROUP CHF10 (REGD)                                      | **   | 195,867                       |
| LANDS END INC NEW COM                                                | **   | 82,320                        |
| LANDSTAR SYS INC COM                                                 | **   | 1,451,843                     |
| LANDWIRTSCH RENTENBANK 4.25% 24/01/2023                              | **   | 76,497                        |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| LANTHEUS HLDGS INC COM                                         | **   | 789,697                       |
| LAR ESPANA REAL ESTATE SOCIMI SA EUR2                          | **   | 648,299                       |
| LAREDO PETROLEUM INC                                           | **   | 104,867                       |
| LARSEN & TOUBRO SPON GDR EA REPR 1 ORD REG                     | **   | 561,803                       |
| LAS VEGAS SANDS 3.2% DUE 08-08-2024                            | **   | 3,191,777                     |
| LATAM AIRLINES GP COM NPV                                      | **   | 36,442                        |
| LATTICE SEMICONDUCTOR CORP COM                                 | **   | 2,180,505                     |
| LAUREATE ED INC CL A CL A                                      | **   | 191,914                       |
| LAUREL RD PRIME STUDENT SR 19-A CL A2FX 0.0% 10-25-2048        | **   | 1,292,000                     |
| LAWSON PRODS INC COM                                           | **   | 60,176                        |
| LCH_IRS CSFBUS33 03/12/2021 JPY P 0 / R 6MLIBOR SWU00UC40      | **   | 1,438                         |
| LCH_IRS CSFBUS33 07/03/2049 CAD P 3MCDOR / R 2.565% SWU00T160  | **   | 36,256                        |
| LCH_IRS CSFBUS33 08/21/2023 USD P 1.306% / R 3MLIBOR SWU00VS33 | **   | 36,928                        |
| LCH_IRS CSFBUS33 08/25/2024 USD P 1.298% / R 3MLIBOR SWU00VUF3 | **   | 26,042                        |
| LCH_IRS CSFBUS33 08/31/2024 USD P 1.249% / R 3MLIBOR SWU00VXO1 | **   | 39,122                        |
| LCH_IRS CSFBUS33 17/03/2031 JPY P 0.25% / R 6MLIBOR SWU00W8H2  | **   | 99,339                        |
| LCH_IRS CSFBUS33 17/06/2022 EUR P -0.3% / R 6MEURIB SWU00Y8X3  | **   | 4,560                         |
| LCH_IRS CSFBUS33 17/06/2025 GBP P 6MLIBOR / R 1% SWU00Y961     | **   | 41,951                        |
| LCH_IRS CSFBUS33 18/03/2022 EUR P -0.5% / R 6MEURIB SWU00W8N9  | **   | 21,220                        |
| LCH_IRS CSFBUS33 18/03/2022 GBP P 0.75% / R 6MLIBOR SWU00W8V1  | **   | 9,546                         |
| LCH_IRS CSFBUS33 18/03/2030 GBP P 0.75% / R 6MLIBOR SWU00W8Y5  | **   | 385,067                       |
| LCH_IRS CSFBUS33 18/03/2050 EUR P 0.25% / R 6MEURIB SWU00W8Q2  | **   | 357,055                       |
| LCH_IRS CSFBUS33 18/12/2048 CAD P 3MCDOR / R 2.75% SWU00RPX9   | **   | 113,930                       |
| LCH_IRS CSFBUS33 19/06/2029 EUR P 6MEURIB / R 1.31% SWU00SI72  | **   | 68,746                        |
| LCH_IRS CSFBUS33 19/06/2029 SEK P 3MSTBOR / R 1% SWU00SMX0     | **   | 35,328                        |
| LCH_IRS CSFBUS33 19/06/2049 JPY P 6MLIBOR / R 0.5% SWU00U746   | **   | 4,079                         |
| LCH_IRS LCH_CSFBUS JPY P 6M LIBOR/R .45% 20/03/2029 SWU00KXL1  | **   | 20,642                        |
| LCH_IRS LCH_CSFBUS USD P 3M LIBOR/R 1.75% 12/21/2026 SWU00INB9 | **   | 2,354                         |
| LCH_OIS CSFBUS33 03/12/2039 GBP P 0.905% / R 1DSONIA SWU00Y0Q6 | **   | 3,219                         |
| LCH_OIS CSFBUS33 09/15/2021 USD P 1.304% / R 1DFFUND SWU00X906 | **   | 17,661                        |
| LCI INDUSTRIES COM                                             | **   | 207,189                       |
| LCNB CORP COM                                                  | **   | 30,571                        |
| LEAF GROUP LTD COM                                             | **   | 63,892                        |
| LEAR CORP COM NEW COM NEW                                      | **   | 2,471,109                     |
| LEG IMMOBILIEN AG NPV                                          | **   | 129,426                       |
| LEGG MASON INC COM                                             | **   | 428,729                       |
| LEGRAND SA EUR4                                                | **   | 3,747,342                     |
| LEMAITRE VASCULAR INC COM STK                                  | **   | 2,812,800                     |
| LENDINGCLUB CORP COM NEW                                       | **   | 416,220                       |
| LENDINGTREE INC NEW COM USD0.01                                | **   | 2,691,209                     |
| LENDLEASE CORP LTD NPV (STAPLED)                               | **   | 195,909                       |
| LENNOX INTL INC COM                                            | **   | 1,539,451                     |
| LEONARDO SPA EUR4.40                                           | **   | 995,573                       |
| LEXICON PHARMACEUTICALS INC FORMERLY LE COMMON STOCK           | **   | 166,415                       |
| LEXINGTON RLTY TR COM                                          | **   | 223,370                       |
| LG ELECTRONICS INC KRW5000                                     | **   | 1,001,640                     |
| LG HSEHLD & HLTCRE COMMON STOCK                                | **   | 874,758                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| LG UPLUS CORP KRW5000                                                | **   | 325,693                       |
| LG&E & KU ENERGY LLC 3.75 DUE 11-15-2020                             | **   | 505,170                       |
| LGI HOMES INC COM                                                    | **   | 741,966                       |
| LHC GROUP INC COM                                                    | **   | 1,636,864                     |
| LI NING CO LTD HKD0.1                                                | **   | 945,472                       |
| LIBBEY INC COM                                                       | **   | 4,243                         |
| LIBERTY HLDGS ZAR0.0833                                              | **   | 161,621                       |
| LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS A                        | **   | 160,325                       |
| LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS C                        | **   | 793,365                       |
| LIBERTY MEDIA CORP DEL COM SER C BRAVES GROUP COM SER C BRAVES GROUP | **   | 841,033                       |
| LIBERTY MEDIA CORPORATION COM USD0.01 SER C FORMULA                  | **   | 1,479,521                     |
| LIBERTY OILFIELD SVCS INC CL A COM CL A COM                          | **   | 16,413                        |
| LIBERTY PPTY TR SH BEN INT                                           | **   | 824,847                       |
| LIBERTY TRIPADVISOR HLDGS INC COM USD0.01 'A'                        | **   | 56,852                        |
| LIC HOUSING FINAN INR 2                                              | **   | 56,299                        |
| LIFE STORAGE INC COM                                                 | **   | 3,645,788                     |
| LIFE STORAGE LP FIXED 4% DUE 06-15-2029                              | **   | 107,096                       |
| LIFETIME BRANDS INC COM                                              | **   | 19,335                        |
| LIFEVANTAGE CORP COM NEW COM NEW                                     | **   | 127,393                       |
| LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK                 | **   | 117,222                       |
| LILLY ELI & CO 2.35% DUE 05-15-2022                                  | **   | 2,086,567                     |
| LIMBACH HLDGS INC COM                                                | **   | 4,528                         |
| LIMELIGHT NETWORKS INC COM                                           | **   | 45,880                        |
| LIMONEIRA CO COM STK                                                 | **   | 53,825                        |
| LINCOLN ELEC HLDGS INC COM                                           | **   | 1,112,395                     |
| LINCOLN NATL CORP 4.2 DUE 03-15-2022                                 | **   | 26,080                        |
| LINCOLN NATL CORP 4.35% 03-01-2048                                   | **   | 292,143                       |
| LINCOLN NATL CORP 6.25% DUE 02-15-2020                               | **   | 115,531                       |
| LINCOLN NATL CORP 6.25% DUE 02-15-2020                               | **   | 4,385,140                     |
| LINDAB INTL AB NPV                                                   | **   | 1,060,454                     |
| LINDE PLC COMMON STOCK                                               | **   | 4,118,790                     |
| LINK REAL ESTATE INVESTMENT                                          | **   | 397,052                       |
| LIONS GATE ENTMT CORP CL B NON VTG NON VOTING SHS CL B               | **   | 197,776                       |
| LIONS GATE ENTMT CORP VOTING SHARES CL A                             | **   | 131,790                       |
| LIONTRUST ASSET MANAGEMENT ORD GBP0.01                               | **   | 12,080                        |
| LIPPO KARAWACI IDR100                                                | **   | 78,094                        |
| LIQUIDITY SVCS INC COM STK                                           | **   | 37,566                        |
| LITE-ON TECHNOLOGY TWD10                                             | **   | 179,443                       |
| LITHIA MTRS INC CL A CL A                                            | **   | 589,911                       |
| LITHUANIA REP SR BD 144A 6.125% DUE 03-09-2021 BEO                   | **   | 1,614,484                     |
| LITHUANIA(REP OF) 6.125% SNR 09/03/2021 USD                          | **   | 419,751                       |
| LITTELFUSE INC COM                                                   | **   | 2,620,810                     |
| LIVANOVA PLC ORD GBP1.00 (DI)                                        | **   | 1,953,712                     |
| LIVE OAK BANCSHARES INC COM                                          | **   | 104,878                       |
| LIVENT CORP COM                                                      | **   | 536,034                       |
| LIVEPERSON INC COM STK ISIN# US5381461012                            | **   | 895,659                       |
| LIVERAMP HOLDINGS INC                                                | **   | 2,256,021                     |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| LIVONGO HEALTH INC COM                                             | **   | 542,374                       |
| LLOYDS BANK PLC 2.7% DUE 08-17-2020                                | **   | 1,607,034                     |
| LLOYDS BANK PLC 4.875% GTD SNR 30/03/27 GBP                        | **   | 1,803,680                     |
| LLOYDS BANK PLC 5.125% GTD 07/03/2025 GBP                          | **   | 157,711                       |
| LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD                        | **   | 1,672,281                     |
| LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000                      | **   | 297,847                       |
| LLOYDS BANKING GP ORD GBP0.1                                       | **   | 331,958                       |
| LLOYDS BK CORP MKTS PLC NY BRH INST FLTGR 09-24-2018 DUE 9-24-2020 | **   | 5,975,935                     |
| LLOYDS BK PLC 2.25% DUE 08-14-2022                                 | **   | 2,057,154                     |
| LLOYDS BK PLC 3.3% DUE 05-07-2021                                  | **   | 4,268,504                     |
| LLOYDS BKG GROUP 0% DUE 03-22-2028                                 | **   | 661,793                       |
| LLOYDS BKG GROUP 2.858% DUE 03-17-2023                             | **   | 1,723,493                     |
| LLOYDS BKG GROUP 3% DUE 01-11-2022                                 | **   | 12,086,796                    |
| LLOYDS BKG GROUP 4.05% DUE 08-16-2023                              | **   | 424,149                       |
| LLOYDS BKG GROUP 4.05% DUE 08-16-2023                              | **   | 2,555,496                     |
| LLOYDS BKG GROUP 4.45% DUE 05-08-2025                              | **   | 5,462,589                     |
| LLOYDS BKG GROUP 4.582% DUE 12-10-2025                             | **   | 216,621                       |
| LLOYDS BKG GROUP FLTG RT 2.907% DUE 11-07-2023                     | **   | 2,204,740                     |
| LLOYDS BKG GROUP FLTG RT 3.574% 11-07-2028                         | **   | 15,673,278                    |
| LLOYDS BKG GROUP PLC 3.9% 03-12-2024                               | **   | 1,478,433                     |
| LLOYDS BKG GROUP PLC 3.9% 03-12-2024                               | **   | 2,481,656                     |
| LMS CO LTD KRW500                                                  | **   | 129,396                       |
| LOCKHEED MARTIN 3.35 DUE 09-15-2021                                | **   | 143,508                       |
| LOCKHEED MARTIN 3.35 DUE 09-15-2021                                | **   | 655,009                       |
| LOCKHEED MARTIN 3.55% DUE 01-15-2026                               | **   | 1,233,787                     |
| LOCKHEED MARTIN CORP COM                                           | **   | 11,403,383                    |
| LOGMEIN INC COM                                                    | **   | 636,877                       |
| LOJAS RENNER SA COM NPV                                            | **   | 538,167                       |
| LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604                      | **   | 321,043                       |
| LONESTAR RES US INC CL A VTG CL A VTG                              | **   | 11,617                        |
| LONGFOR GROUP HOLDINGS LTD                                         | **   | 145,217                       |
| L'OREAL EUR0.20                                                    | **   | 4,979,994                     |
| LOTTE CHEMICAL PAK PKR10                                           | **   | 153,087                       |
| LOTTE CHILSUNG BEV KRW500                                          | **   | 264,416                       |
| LOTTE FINE CHEMICA KRW5000                                         | **   | 101,918                       |
| LOUISIANA-PACIFIC CORP COM                                         | **   | 1,461,989                     |
| LOWES COMPANIES INC BNDS 3.12% DUE 04-15-2022 REG                  | **   | 184,393                       |
| LOWES COS INC 2.5% DUE 04-15-2026                                  | **   | 201,350                       |
| LOWES COS INC 3.65% DUE 04-05-2029                                 | **   | 213,904                       |
| LPL FINL HLDGS INC COM                                             | **   | 2,490,381                     |
| LSB INDS INC COM                                                   | **   | 21,689                        |
| LSI INDS INC OHIO COM                                              | **   | 17,987                        |
| LTC PPTYS INC COM                                                  | **   | 85,063                        |
| LUBYS INC COM                                                      | **   | 6,314                         |
| LUCECO PLC ORD GBP0.0005                                           | **   | 22,185                        |
| LULULEMON ATHLETICA INC COM                                        | **   | 10,516,660                    |
| LUMENTUM HLDGS INC COM                                             | **   | 499,431                       |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| LUMINEX CORP DEL COM                                               | **   | 143,360                       |
| LUNA INNOVATIONS INC COM STK                                       | **   | 32,069                        |
| LUNDIN MINING CORP COM NPV                                         | **   | 118,433                       |
| LUTHER BURBANK CORP COM                                            | **   | 18,102                        |
| LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30                        | **   | 9,029,126                     |
| LYDALL INC COM                                                     | **   | 60,472                        |
| LYON WILLIAM HOMES CL A NEW COM USD0.01 CL'A'(POST REV SPLIT)      | **   | 94,725                        |
| LYONDELLBASELL INDS N V 6 DUE 11-15-2021                           | **   | 1,885,543                     |
| M & T BK CORP 3.55% DUE 07-26-2023                                 | **   | 2,373,038                     |
| M / I HOMES INC                                                    | **   | 96,801                        |
| M D C HLDGS INC COM                                                | **   | 3,746,205                     |
| M&G PLC ORD GBP0.05                                                | **   | 259,055                       |
| MACATAWA BK CORP COM                                               | **   | 65,500                        |
| MACERICH CO REIT                                                   | **   | 357,848                       |
| MACK CALI RLTY CORP COM REIT                                       | **   | 204,238                       |
| MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK                    | **   | 41,044                        |
| MACQUARIE BANK LTD TRANCHE # TR 00026 FLTG 08-06-2021 BEO          | **   | 2,290,775                     |
| MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 00003 6 14/01/2020 | **   | 1,001,204                     |
| MACQUARIE GROUP LTD SR MEDIUM TERM NTS 144A 6.25 DUE 01-14-2021    | **   | 468,614                       |
| MACQUARIE INFRASTRUCTURE CORP                                      | **   | 552,507                       |
| MACQUARIE MEXICO REAL ESTATE MGMT                                  | **   | 83,596                        |
| MACROGENICS INC COM                                                | **   | 44,031                        |
| MACRONIX INTERNATL TWD10                                           | **   | 624,199                       |
| MACYS INC COM STK                                                  | **   | 759,424                       |
| MADDEN STEVEN LTD COM                                              | **   | 2,926,874                     |
| MADISON SQUARE GARDEN CO NEW CL A CL A                             | **   | 1,762,198                     |
| MADRID(COMUNIDAD) 4.688% SNR 12/03/20 EUR1000                      | **   | 226,551                       |
| MADRIGAL PHARMACEUTICALS INC COM                                   | **   | 240,986                       |
| MAEIL DAIRIES CO.,LTD                                              | **   | 175,719                       |
| MAGELLAN HEALTH INC COM NEW COM NEW                                | **   | 3,349,491                     |
| MAGELLAN MIDSTREAM 4.25% DUE 02-01-2021                            | **   | 717,250                       |
| MAGNA INTERNATIONAL INC COMMON STOCK                               | **   | 10,320,888                    |
| MAGNA INTL INC COM NPV                                             | **   | 2,580,056                     |
| MAGNOLIA OIL & GAS CORP CL A CL A                                  | **   | 351,108                       |
| MAHANAGAR GAS LTD INR10                                            | **   | 360,533                       |
| MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK                    | **   | 10,369                        |
| MAJOR CINEPLEX GRO THB1(NVDR)                                      | **   | 50,944                        |
| MALAYAN BKG BERHAD MYR1                                            | **   | 795,881                       |
| MALAYSIA 4.232% BDS 30/06/31 MYR                                   | **   | 259,615                       |
| MALAYSIA AIRPORT NPV                                               | **   | 423,616                       |
| MALLINCKRODT PLC COMMON STOCK                                      | **   | 48,371                        |
| MALVERN BANCORP INC COM                                            | **   | 12,515                        |
| MAMMOTH ENERGY SVCS INC COM                                        | **   | 5,962                         |
| MANDO (NEW)                                                        | **   | 341,140                       |
| MANHATTAN ASSOCS INC COM                                           | **   | 934,351                       |
| MANITEX INTL INC COM STK                                           | **   | 16,785                        |

| Security Name, Maturity Date, and Rate                     | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------|------|-------------------------------|
| MANITOBA PROV CDA DEB SER GM 2.125% DUE 06-22-2026 REG     | **   | 200,656                       |
| MANITOBA PROV CDA GLOBAL DEB SER GX 2.6%DUE 04-16-2024 REG | **   | 354,619                       |
| MANITOWOC CO INC COM USD0.01(POST REV SPLIT)               | **   | 611,905                       |
| MANPOWERGROUP INC                                          | **   | 3,569,590                     |
| MANTECH INTL CORP CL A CL A                                | **   | 351,152                       |
| MANULIFE FINL CORP 4.061% DUE 02-24-2032                   | **   | 129,689                       |
| MANULIFE FINL CORP 4.15% DUE 03-04-2026                    | **   | 56,143                        |
| MANULIFE FINL CORP 4.9% DUE 09-17-2020                     | **   | 158,087                       |
| MANULIFE FINL CORP 4.9% DUE 09-17-2020                     | **   | 407,967                       |
| MANULIFE FINL CORP COM NPV                                 | **   | 2,967,708                     |
| MAPFRE EUR0.10                                             | **   | 115,625                       |
| MARATHON OIL CORP COM                                      | **   | 16,176,496                    |
| MARATHON PETE CORP 3.4% DUE 12-15-2020                     | **   | 404,554                       |
| MARATHON PETE CORP 5.125% 04-01-2024                       | **   | 2,809,879                     |
| MARATHON PETE CORP COM                                     | **   | 5,892,510                     |
| MARCHEX INC CL B CL B                                      | **   | 82,563                        |
| MARCUS & MILLICHAP INC COM                                 | **   | 255,237                       |
| MARCUS CORP DEL COM                                        | **   | 87,876                        |
| MARFRIG GBL FOODS COM NPV                                  | **   | 180,884                       |
| MARICO LTD INR1                                            | **   | 54,003                        |
| MARINEMAX INC COM                                          | **   | 207,941                       |
| MARKEL CORP 4.9% DUE 07-01-2022                            | **   | 4,255,896                     |
| MARKS & SPENCER GP ORD GBP0.25                             | **   | 238,989                       |
| MARLIN BUSINESS SVCS CORP COM                              | **   | 40,531                        |
| MARRIOTT INTL INC 2.125% DUE 10-03-2022                    | **   | 1,402,692                     |
| MARRIOTT INTL INC NEW 3.375 DUE 10-15-2020                 | **   | 4,986,090                     |
| MARRIOTT INTL INC NEW COM STK CL A                         | **   | 12,943,934                    |
| MARRIOTT INTL INC NEW NT SER Y FLTG RATEDUE 12-01-2020 REG | **   | 2,823,997                     |
| MARRIOTT VACATIONS WORLDWIDE CORP COM                      | **   | 735,735                       |
| MARSH & MCLENNAN 3.5% DUE 12-29-2020                       | **   | 2,191,713                     |
| MARSH & MCLENNAN CO'S INC COM                              | **   | 15,537,461                    |
| MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024          | **   | 614,570                       |
| MARTEN TRANS LTD COM                                       | **   | 2,052,359                     |
| MARTIN MARIETTA 3.45% DUE 06-01-2027                       | **   | 107,483                       |
| MARTIN MARIETTA 4.25% 12-15-2047                           | **   | 259,952                       |
| MARUBENI CORP NPV                                          | **   | 1,228,636                     |
| MARVELL TECH GROUP COM USD0.002                            | **   | 1,932,001                     |
| MASCO CORP 3.5% DUE 04-01-2021                             | **   | 1,014,896                     |
| MASCO CORP 3.5% DUE 04-01-2021                             | **   | 202,979                       |
| MASCO CORP 5.95 DUE 03-15-2022                             | **   | 815,349                       |
| MASCO CORP 6.5% DUE 08-15-2032                             | **   | 368,313                       |

| Security Name, Maturity Date, and Rate          | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------|------|-------------------------------|
| MASIMO CORP COM STK                             | **   | 795,516                       |
| MASONITE INTL CORP NEW COM                      | **   | 855,255                       |
| MASTEC INC COM                                  | **   | 627,292                       |
| MASTECH DIGITAL INC COM                         | **   | 17,491                        |
| MASTERCARD INC 3.375 DUE 04-01-2024 BEO         | **   | 2,228,534                     |
| MASTERCARD INC CL A                             | **   | 59,722,180                    |
| MASTR AST BACKED FLTG RT 1.902% DUE 11-25-2036  | **   | 2,161,597                     |
| MATADOR RES CO COM                              | **   | 1,315,548                     |
| MATERION CORP COM                               | **   | 166,995                       |
| MATRIX SVC CO COM                               | **   | 461,993                       |
| MATSON INC COM                                  | **   | 241,699                       |
| MATTHEWS INTL CORP CL A CL A                    | **   | 191,232                       |
| MAXAR TECHNOLOGIES INC COM NPV                  | **   | 43,045                        |
| MAXIMUS INC COM                                 | **   | 7,612,403                     |
| MAXLINEAR INC COMMON STOCK                      | **   | 384,294                       |
| MAZDA MOTOR CORP NPV                            | **   | 631,403                       |
| MCDERMOTT INTL INC COM USD1.00 (POST REVSPLIT)  | **   | 9,903                         |
| MCDONALDS CORP 4.45% DUE 03-01-2047 REG         | **   | 102,337                       |
| MCDONALDS CORP 4.875% DUE 07-15-2040            | **   | 140,607                       |
| MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048      | **   | 286,537                       |
| MCDONALDS CORP MEDIUM TERM FLTG 10-28-2021      | **   | 300,957                       |
| MCDONALDS CORP MEDIUM TERM NTS 3.35% 04-01-2023 | **   | 3,333,134                     |
| MCDONALD'S CORPORATION 3.8% 04-01-2028          | **   | 820,238                       |
| MCGRATH RENTCORP COM                            | **   | 1,149,401                     |
| MCKESSON CORP                                   | **   | 6,904,104                     |
| MCKESSON CORP NEW 3.65% DUE 11-30-2020          | **   | 6,560,412                     |
| MCMILLAN SHAKESPEA NPV                          | **   | 526,735                       |
| MCNEX CO.LTD KRW500                             | **   | 218,485                       |
| MCUBS MIDCITY INC                               | **   | 1,048,920                     |
| MEDIATEK INC TWD10                              | **   | 1,509,604                     |
| MEDICAL PPTYS TR INC COM REIT                   | **   | 240,464                       |
| MEDICLINIC INTERNA ORD GBP0.10                  | **   | 659,252                       |
| MEDIFAST INC COM                                | **   | 242,172                       |
| MEDIPAL HOLDINGS CORP                           | **   | 132,330                       |
| MEDNAX INC COM                                  | **   | 365,939                       |
| MEDPACE HLDGS INC COM                           | **   | 3,206,889                     |
| MEDTRONIC INC 3.5% DUE 03-15-2025 REG           | **   | 179,022                       |
| MEDTRONIC INC 3.5% DUE 03-15-2025 REG           | **   | 414,859                       |
| MEDTRONIC PLC COMMON STOCK STOCK                | **   | 44,778,828                    |
| MEGASTUDYEDU CO LT KRW100                       | **   | 86,467                        |
| MEGGITT ORD GBP0.05                             | **   | 607,205                       |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| MEITUAN DIANPING USD0.00001 (A & B CLASS)                              | **   | 374,027                       |
| MELCO INTL DEV NPV                                                     | **   | 1,160,797                     |
| MELROSE INDUST PLC                                                     | **   | 139,529                       |
| MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049                               | **   | 472,153                       |
| MENLO THERAPEUTICS INC COM                                             | **   | 7,888                         |
| MERCANTILE BK CORP COM                                                 | **   | 109,045                       |
| MERCEDES BENZ AUTO 2.04% DUE 01-15-2026                                | **   | 7,982,504                     |
| MERCEDES- BENZ AUTO LEASE TR 2018-A CL A-3 2.41% 02-16-2021            | **   | 545,104                       |
| MERCEDES-BENZ AUTO 1.26% DUE 02-16-2021                                | **   | 38,951                        |
| MERCEDES-BENZ AUTO LEASE TR 2019-A CL A-4 3.25% DUE 10-15-2024         | **   | 863,378                       |
| MERCEDES-BENZ AUTO LEASE TR SER 19-A CL A2 3.01% 02-16-2021            | **   | 1,236,127                     |
| MERCEDES-BENZ AUTO LEASE TRUST SER 19-B CL A3 2.0% 10-17-2022 REG      | **   | 2,577,226                     |
| MERCEDES-BENZ AUTO RECEIVABLES TR 2018-1SER 18-1 C A4 3.15% 10-15-2024 | **   | 2,047,955                     |
| MERCER INTL INC COM SH BEN INT                                         | **   | 110,946                       |
| MERCHANTS BANCORP IND COM                                              | **   | 163,416                       |
| MERCK & CO INC NEW 1.85% DUE 02-10-2020                                | **   | 2,859,297                     |
| MERCK & CO INC NEW COM                                                 | **   | 11,846,874                    |
| MERCK KGAA NPV                                                         | **   | 4,411,299                     |
| MERCURY GEN CORP NEW COM                                               | **   | 140,050                       |
| MERCURY SYSTEMS INC                                                    | **   | 2,299,013                     |
| MEREDITH CORP COM                                                      | **   | 179,819                       |
| MERIDA INDUSTRY TWD10                                                  | **   | 788,972                       |
| MERIDIAN BANCORP INC MD COM                                            | **   | 614,633                       |
| MERIDIAN BIOSCIENCE INC COM                                            | **   | 345,321                       |
| MERIT MED SYS INC COM                                                  | **   | 184,822                       |
| MERITAGE HOMES CORP COM                                                | **   | 238,023                       |
| MERLIN PROPERTIES EUR1                                                 | **   | 916,594                       |
| MERRILL LYNCH MTG FLTG RT 2.212% DUE 07-25-2030                        | **   | 62,285                        |
| MERRILL LYNCH MTG FLTG RT 2.587% DUE 09-25-2035                        | **   | 379,440                       |
| MERRIMACK PHARMACEUTICALS INC COM NEW COM NEW                          | **   | 2,706                         |
| MESA AIR GROUP INC COM NEW COM NEW                                     | **   | 48,562                        |
| MESA LABS INC COM                                                      | **   | 4,306,889                     |
| MET LIFE GLOBAL 2.05% DUE 06-12-2020                                   | **   | 2,001,175                     |
| MET LIFE GLOBAL 2.65% DUE 04-08-2022                                   | **   | 629,192                       |
| MET LIFE GLOBAL 3.375% DUE 01-11-2022                                  | **   | 1,028,138                     |
| MET LIFE GLOBAL 3.875% DUE 04-11-2022                                  | **   | 296,961                       |
| META FINL GROUP INC COM                                                | **   | 221,214                       |
| METHANEX CORP COM NPV                                                  | **   | 272,262                       |
| METHODE ELECTRS INC COM                                                | **   | 884,116                       |
| METLIFE INC 6.4% DUE 12-15-2066                                        | **   | 5,114,375                     |
| METRODATA ELECTRNC IDR50                                               | **   | 16,198                        |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| METROPOLIS TOKYO BD 144A 2% DUE 05-17-2021 BEO                         | **   | 299,661                       |
| METROPOLITAN BANK PHP20                                                | **   | 47,457                        |
| METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE         | **   | 141,931                       |
| MEXICO(UNITED MEXICAN STATES) 4.0% 15/03/2115                          | **   | 631,895                       |
| MEXICO(UTD MEX ST) 0% T-BILL 09/01/2020 MXN                            | **   | 495,236                       |
| MEXICO(UTD MEX ST) 0% T-BILL 30/01/2020 MXN10                          | **   | 645,317                       |
| MFA FINL INC                                                           | **   | 903,710                       |
| *MFB NT COLLECTIVE AGGREGATE BOND INDEX FUND-NON LENDING               | **   | 6,604,280,971                 |
| *MFB NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC - NON LENDING (TIER J) | **   | 3,793,818,576                 |
| MFC ISHARES TR RUSSELL 2000 ETF                                        | **   | 4,788,526                     |
| MFO AEW GLOBAL PROPERTIES TRUST FUND DC PLAN CALSS B                   | **   | 452,253,392                   |
| MFO JPMORGAN MBS FUND COMMINGLED                                       | **   | 112,736,041                   |
| MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL          | **   | 2,316,288                     |
| MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CR BD PORT INSTL CL         | **   | 19,773,501                    |
| MFO PIMCO PAPS ASSET BACKED SECURITIES                                 | **   | 48,233,905                    |
| MFO PIMCO SHORT TERM FLOATING NAV II                                   | **   | 104,297,769                   |
| MFO WTC CIF II DIVERSIFIED REAL ASSETS SERIES                          | **   | 503,503,923                   |
| MFO WTC CIF II GLOBAL EQUITY SERIES 3                                  | **   | 674,030,838                   |
| MFRS & TRADERS TR 2.625% 01-25-2021                                    | **   | 251,664                       |
| MFRS & TRADERS TR CO BK NT PROGRAM 2.1% DUE 02-06-2020                 | **   | 4,200,029                     |
| MGIC INVT CORP WIS COM                                                 | **   | 927,072                       |
| MIAMI-DADE CNTY FLA AVIATION REV 3.285% 10-01-2023 BEO TAXABLE         | **   | 929,277                       |
| MIAMI-DADE CNTY FLA AVIATION REV 3.405% 10-01-2024 BEO TAXABLE         | **   | 2,976,398                     |
| MIAMI-DADE CNTY FLA AVIATION REV 3.505% 10-01-2025 BEO TAXABLE         | **   | 3,683,890                     |
| MIAMI-DADE CNTY FLA WTR & SWR REV 2.501%10-01-2027 BEO TAXABLE         | **   | 2,010,200                     |
| MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040                           | **   | 6,984,320                     |
| MICRO FOCUS INTERNATIONAL PLC ORD GBP0.10                              | **   | 147,128                       |
| MICROSOFT CORP 1.55% DUE 08-08-2021                                    | **   | 1,198,412                     |
| MICROSOFT CORP 1.85% DUE 02-12-2020                                    | **   | 555,004                       |
| MICROSOFT CORP 2.4% DUE 02-06-2022                                     | **   | 1,795,021                     |
| MICROSOFT CORP 3.3% DUE 02-06-2027                                     | **   | 6,584,465                     |
| MICROSOFT CORP 3.45% DUE 08-08-2036                                    | **   | 147,962                       |
| MICROSOFT CORP 3.45% DUE 08-08-2036                                    | **   | 87,681                        |
| MICROSOFT CORP COM                                                     | **   | 141,435,295                   |
| MICROSOFT CORP FIXED 1.85% DUE 02-06-2020                              | **   | 10,429,547                    |
| MICROSTRATEGY INC CL A NEW CL A NEW                                    | **   | 682,057                       |
| MIDAMERICAN ENERGY 3.65% DUE 04-15-2029                                | **   | 1,891,860                     |
| MIDDLEBY CORP COM                                                      | **   | 334,912                       |
| MIDLAND STS BANCORP INC ILL COM                                        | **   | 123,920                       |
| MIDWESTONE FINL GROUP INC NEW COM STK                                  | **   | 86,119                        |
| MILLER INDS INC TENN COM NEW                                           | **   | 41,846                        |

| Security Name, Maturity Date, and Rate                                | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------|------|-------------------------------|
| MIMECAST LIMITED MIMECAST LTD                                         | **   | 3,725,127                     |
| MINEBEA MITSUMI INC                                                   | **   | 375,516                       |
| MINERALS TECHNOLOGIES INC COM                                         | **   | 2,694,779                     |
| MINERVA NEUROSCIENCES INC COM                                         | **   | 149,154                       |
| MINERVA SA COM NPV                                                    | **   | 362,725                       |
| MINWISE CO LTD KRW500                                                 | **   | 61,024                        |
| MIRAE ASSET LIFE I KRW5000                                            | **   | 74,739                        |
| MIRATI THERAPEUTICS INC COM                                           | **   | 1,133,839                     |
| MIRVAC GROUP STAPLED SECURITIES                                       | **   | 191,221                       |
| MISC BHD MYR1                                                         | **   | 80,224                        |
| MISSISSIPPI PWR CO SR NT SER 2018A FLTG DUE 03-27-2020/09-27-2018 REG | **   | 458,171                       |
| MISTRAS GROUP INC COM                                                 | **   | 64,343                        |
| MITCHAM INDS INC COM                                                  | **   | 3,234                         |
| MITCHELLS & BUTLERS ORD GBP0.085416                                   | **   | 665,516                       |
| MITRA ADIPERKASA IDR50                                                | **   | 198,423                       |
| MITRA PINASTHIKA IDR500                                               | **   | 42,863                        |
| MITSUBISHI CORP 2.625% SNR 14/07/2022 USD                             | **   | 302,550                       |
| MITSUBISHI CORP NPV                                                   | **   | 824,925                       |
| MITSUBISHI ELEC CP NPV                                                | **   | 92,444                        |
| MITSUBISHI ESTATE CO LTD                                              | **   | 382,274                       |
| MITSUBISHI GAS CHM NPV                                                | **   | 110,913                       |
| MITSUBISHI HVY IND NPV                                                | **   | 174,006                       |
| MITSUBISHI UFJ 2.527% DUE 09-13-2023                                  | **   | 1,213,135                     |
| MITSUBISHI UFJ 2.95% DUE 03-01-2021                                   | **   | 202,193                       |
| MITSUBISHI UFJ 2.95% DUE 03-01-2021                                   | **   | 2,545,610                     |
| MITSUBISHI UFJ 3.761% DUE 07-26-2023                                  | **   | 526,739                       |
| MITSUBISHI UFJ FIN NPV                                                | **   | 1,286,599                     |
| MITSUBISHI UFJ FINANCIAL GROUP INC 2.19%BNDS 09-13-2021               | **   | 1,303,855                     |
| MITSUBISHI UFJ FINANCIAL GROUP INC 2.19%BNDS 09-13-2021               | **   | 6,920,463                     |
| MITSUBISHI UFJ FINL GROUP INC 2.623% DUE07-18-2022                    | **   | 1,913,814                     |
| MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022                       | **   | 29,558                        |
| MITSUBISHI UFJ FINL GROUP INC 3.535% 07-26-2021                       | **   | 921,179                       |
| MITSUBISHI UFJ FINL GROUP INC CORP BOND 3.407% 03-07-2024             | **   | 7,748,355                     |
| MITSUBISHI UFJ FINL GROUP INC FIXED 3.218% 03-07-2022 BEO             | **   | 256,164                       |
| MITSUBISHI UFJ FINL GROUP INC FIXED 3.218% 03-07-2022 BEO             | **   | 4,201,088                     |
| MITSUBISHI UFJ FIXED 2.665% DUE 07-25-2022                            | **   | 507,408                       |
| MITSUBISHI UFJ LEASE & FIN 3.96% 144A 09-19-2023                      | **   | 1,674,810                     |
| MITSUBISHI UFJ LEASE & FIN 3.96% 144A 09-19-2023                      | **   | 1,025,821                     |
| MITSUMI FUDOSAN CO LTD NPV                                            | **   | 378,501                       |
| MITSUMI-SOKO HOLDINGS CO LTD                                          | **   | 167,174                       |
| MIZUHO FINANCE(CAYMAN) 4.6 SUB BDS 03-27-2024 USD200000 'REGS'        | **   | 5,343,323                     |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| MIZUHO FINL GROUP 2.601% DUE 09-11-2022                        | **   | 202,655                       |
| MIZUHO FINL GROUP 2.632% DUE 04-12-2021                        | **   | 2,611,717                     |
| MIZUHO FINL GROUP 2.953% DUE 02-28-2022                        | **   | 1,527,487                     |
| MIZUHO FINL GROUP 3.17% DUE 09-11-2027                         | **   | 309,076                       |
| MIZUHO FINL GROUP FLTG RT 2.721% DUE 07-16-2023                | **   | 1,012,013                     |
| MIZUHO FINL GROUP FLTG RT 2.869% DUE 09-13-2030                | **   | 3,307,277                     |
| MIZUHO FINL GROUP INC 3.922% 09-11-2024                        | **   | 1,891,243                     |
| MIZUHO FINL GROUP INC FLTG 09-11-2024                          | **   | 303,096                       |
| MIZUHO FINL GROUP INC SR NT FLTG RATE 03-05-2023               | **   | 4,235,752                     |
| MIZUHO FINL GROUP INC SR NT FLTG RATE DUE 09-11-2022 REG       | **   | 907,580                       |
| MKS INSTRS INC COM                                             | **   | 1,878,641                     |
| MLP ENERGY TRANSFER LP COMMON UNITS REP LIMITED PTNR INTERESTS | **   | 43,109                        |
| MMA CAPITAL HOLDINGS INC COM                                   | **   | 14,087                        |
| MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S                 | **   | 660,094                       |
| MOBILE MINI INC COM                                            | **   | 234,815                       |
| MOBILE TELESYSTEMS PJSC ADR                                    | **   | 81,281                        |
| MOBILEIRON INC COM NEW COM NEW                                 | **   | 468,373                       |
| MODEL N INC COM USD0.00015                                     | **   | 520,790                       |
| MODERNA INC COM                                                | **   | 304,686                       |
| MODINE MFG CO COM STK                                          | **   | 266,035                       |
| MOHAWK INDS INC COM                                            | **   | 753,090                       |
| MOIL LTD                                                       | **   | 27,051                        |
| MOL HUNGARIAN OIL HUF125(POST SUBDIVISION)                     | **   | 48,335                        |
| MOLINA HEALTHCARE INC COM                                      | **   | 3,786,972                     |
| MOLSON COORS 3.5 DUE 05-01-2022                                | **   | 246,742                       |
| MOLSON COORS FIXED 2.25% DUE 03-15-2020                        | **   | 2,998,720                     |
| MOMENTUM MET HOLDINGS LTD                                      | **   | 264,968                       |
| MONARCH CASINO & RESORT INC COM                                | **   | 519,291                       |
| MONDELEZ INTL 2.125% DUE 09-19-2022                            | **   | 2,940,629                     |
| MONDELEZ INTL INC 3% DUE 05-07-2020                            | **   | 2,928,380                     |
| MONDELEZ INTL INC COM                                          | **   | 14,500,526                    |
| MONGODB INC CL A CL A                                          | **   | 488,010                       |
| MONMOUTH REAL ESTATE CORP MD                                   | **   | 91,745                        |
| MONOLITHIC PWR SYS INC COM                                     | **   | 2,154,576                     |
| MONRO INC COM USD0.01                                          | **   | 1,399,780                     |
| MONTAGE RES CORP COM USD0.01                                   | **   | 27,504                        |
| MONTEA C.V.A. NPV                                              | **   | 457,522                       |
| MOODYS CORP 3.25% 01-15-2028                                   | **   | 5,246,130                     |
| MOODYS CORP 5.25% DUE 07-15-2044                               | **   | 634,217                       |
| MOODYS CORP COM                                                | **   | 8,303,652                     |
| MOOG INC CL A                                                  | **   | 213,325                       |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| MORGAN SINDALL GRP PLC ORD GBP0.05                                         | **   | 178,276                       |
| MORGAN STANLEY 2.5% DUE 04-21-2021                                         | **   | 8,171,495                     |
| MORGAN STANLEY 2.625% DUE 11-17-2021                                       | **   | 2,023,975                     |
| MORGAN STANLEY 2.75% DUE 05-19-2022                                        | **   | 4,812,258                     |
| MORGAN STANLEY 3.125% DUE 01-23-2023                                       | **   | 7,162,674                     |
| MORGAN STANLEY 3.125% DUE 07-27-2026                                       | **   | 96,026                        |
| MORGAN STANLEY 3.625% DUE 01-20-2027                                       | **   | 145,880                       |
| MORGAN STANLEY 3.625% DUE 01-20-2027                                       | **   | 4,450,923                     |
| MORGAN STANLEY 3.737% DUE 04-24-2024                                       | **   | 1,515,101                     |
| MORGAN STANLEY 3.737% DUE 04-24-2024                                       | **   | 5,851,423                     |
| MORGAN STANLEY 3.75% DUE 02-25-2023                                        | **   | 261,803                       |
| MORGAN STANLEY 3.75% DUE 02-25-2023                                        | **   | 2,689,236                     |
| MORGAN STANLEY 3.772% DUE 01-24-2029                                       | **   | 89,346                        |
| MORGAN STANLEY 3.772% DUE 01-24-2029                                       | **   | 2,976,392                     |
| MORGAN STANLEY 3.875% DUE 01-27-2026                                       | **   | 2,749,678                     |
| MORGAN STANLEY 3.875% DUE 04-29-2024                                       | **   | 531,539                       |
| MORGAN STANLEY 3.875% DUE 04-29-2024                                       | **   | 2,019,848                     |
| MORGAN STANLEY 4.1% DUE 05-22-2023                                         | **   | 390,705                       |
| MORGAN STANLEY 4.1% DUE 05-22-2023                                         | **   | 417,104                       |
| MORGAN STANLEY 4.3% DUE 01-27-2045                                         | **   | 411,710                       |
| MORGAN STANLEY 4.35 DUE 09-08-2026                                         | **   | 546,942                       |
| MORGAN STANLEY 4.35 DUE 09-08-2026                                         | **   | 3,008,180                     |
| MORGAN STANLEY 5.5% DUE 01-26-2020                                         | **   | 2,169,599                     |
| MORGAN STANLEY 5.5% DUE 07-24-2020                                         | **   | 173,431                       |
| MORGAN STANLEY 5.75% DUE 01-25-2021                                        | **   | 519,285                       |
| MORGAN STANLEY 5.75% DUE 01-25-2021                                        | **   | 103,857                       |
| MORGAN STANLEY ABS CAPI INC 2005-HE1 CLM1 FLT RT DUE 12-25-2034            | **   | 4,874,833                     |
| MORGAN STANLEY BK 2.655% DUE 02-15-2046                                    | **   | 5,743,249                     |
| MORGAN STANLEY BK 2.786% DUE 05-15-2049                                    | **   | 2,139,783                     |
| MORGAN STANLEY BK 2.858 DUE 09-15-2022                                     | **   | 1,881,377                     |
| MORGAN STANLEY BK 2.933% DUE 03-15-2048                                    | **   | 2,110,031                     |
| MORGAN STANLEY BK 2.982% DUE 07-15-2050                                    | **   | 2,958,447                     |
| MORGAN STANLEY BK 3.077% DUE 03-15-2048                                    | **   | 8,534,604                     |
| MORGAN STANLEY BK 3.15% DUE 03-15-2048                                     | **   | 3,328,510                     |
| MORGAN STANLEY BK 3.372% DUE 10-15-2048                                    | **   | 732,958                       |
| MORGAN STANLEY BK 3.372% DUE 10-15-2048                                    | **   | 7,224,875                     |
| MORGAN STANLEY BK 3.473% DUE 12-15-2047                                    | **   | 6,085,433                     |
| MORGAN STANLEY BK AMER MERRILL COML MTG PASSTHRU CTF CL 2.505% 11-15-2049  | **   | 1,605,010                     |
| MORGAN STANLEY BK AMER MERRILL LYNCH TR 2017-C34 CL A-SB 3.354% 11-15-2052 | **   | 2,283,608                     |
| MORGAN STANLEY BK FLTG RT 4.11% DUE 10-15-2047                             | **   | 2,338,303                     |
| MORGAN STANLEY CAP 3.261% DUE 05-15-2048                                   | **   | 8,299,052                     |

| Security Name, Maturity Date, and Rate                   | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------|------|-------------------------------|
| MORGAN STANLEY CAP FLTG RT 5.553778% DUE09-15-2047       | **   | 1,281,501                     |
| MORGAN STANLEY FIXED 3.7% DUE 10-23-2024                 | **   | 513,093                       |
| MORGAN STANLEY FLTG RT 2.72% DUE 07-22-2025              | **   | 405,057                       |
| MORGAN STANLEY FLTG RT 2.72% DUE 07-22-2025              | **   | 5,377,131                     |
| MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 | **   | 531,657                       |
| MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 | **   | 18,342,155                    |
| MORGAN STANLEY VAR RT 0% DUE 02-10-2021                  | **   | 100,048                       |
| MORGUARD NA RES RE TR UNIT                               | **   | 613,624                       |
| MOSAIC CO NEW 5.45% DUE 11-15-2033                       | **   | 266,769                       |
| MOSAIC CO NEW FIXED 4.05% DUE 11-15-2027                 | **   | 155,773                       |
| MOSAIC CO/THE                                            | **   | 1,004,074                     |
| MOSENERGO PJSC RUB1(RUB)                                 | **   | 115,446                       |
| MOTHERSON SUMI SYS INR1                                  | **   | 197,761                       |
| MOTORCAR PTS & ACCESSORIES INC COM                       | **   | 64,306                        |
| MOTOROLA SOLUTIONS INC                                   | **   | 242,193                       |
| MOVADO GROUP INC COM                                     | **   | 49,828                        |
| MPI CORPORATION TWD10                                    | **   | 10,541                        |
| MPLX LP 4% 03-15-2028                                    | **   | 258,943                       |
| MPLX LP 4% 03-15-2028                                    | **   | 2,299,416                     |
| MPLX LP 4.7% 04-15-2048                                  | **   | 254,735                       |
| MPLX LP 4.8% 02-15-2029                                  | **   | 1,437,858                     |
| MPLX LP BNDS 3.375% DUE 03-15-2023                       | **   | 1,492,230                     |
| MPLX LP FIXED 4.125% DUE 03-01-2027                      | **   | 315,132                       |
| MPLX LP FIXED 4.125% DUE 03-01-2027                      | **   | 2,137,643                     |
| MPLX LP SR NT FLTG DUE 09-09-2021/09-10-2020 REG         | **   | 956,150                       |
| MPT OPER PARTNERS. 2.55% GTD SNR 05/12/23 GBP            | **   | 1,889,896                     |
| MR COOPER GROUP INC COM USD0.01                          | **   | 166,408                       |
| MR PRICE GROUP COM STK                                   | **   | 537,601                       |
| MRC GLOBAL INC COM                                       | **   | 436,125                       |
| MRV ENGENHARIA COM NPV                                   | **   | 69,147                        |
| MS&AD INS GP HLDGS NPV                                   | **   | 641,942                       |
| MSC INDL DIRECT INC CL A COM                             | **   | 163,845                       |
| MTS SYS CORP COM                                         | **   | 119,403                       |
| MTU AERO ENGINES A NPV (REGD)                            | **   | 2,629,851                     |
| MUELLER INDS INC COM                                     | **   | 195,231                       |
| MUELLER WTR PRODS INC COM SER A STK                      | **   | 26,009                        |
| MUENCHENER RUECKVE NPV(REGD)                             | **   | 106,871                       |
| MUFG UN BK N A SAN FLTG RT 2.270068% DUE12-09-2022       | **   | 500,312                       |
| MUFG UNION BANK NA 3.15% 04-01-2022                      | **   | 337,745                       |
| MULTI COMMODITY EX INR10                                 | **   | 527,616                       |
| MULTICHOICE GROUP NPV                                    | **   | 583,945                       |

| Security Name, Maturity Date, and Rate                      | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------|------|-------------------------------|
| MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE         | **   | 13,465                        |
| MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE         | **   | 2,860,881                     |
| MURATA MANUFACTURING CO. NPV                                | **   | 98,902                        |
| MURPHY OIL CORP COM                                         | **   | 14,639,982                    |
| MURPHY USA INC COM                                          | **   | 3,107,988                     |
| MUTHOOT FIN LTD 6.125% DUE 10-31-2022                       | **   | 207,280                       |
| MUTHOOT FINANCE LTD                                         | **   | 61,671                        |
| MUTUALFIRST FINL INC COM                                    | **   | 51,849                        |
| MVB FINL CORP COM                                           | **   | 34,415                        |
| MYERS INDS INC COM                                          | **   | 70,506                        |
| MYLAN N V FIXED 3.15% DUE 06-15-2021                        | **   | 202,629                       |
| MYLAN N V FIXED 3.75% DUE 12-15-2020                        | **   | 79,556                        |
| MYLAN N V FIXED 3.95% DUE 06-15-2026                        | **   | 1,772,290                     |
| MYLAN NV                                                    | **   | 620,547                       |
| MYOKARDIA INC COM                                           | **   | 343,944                       |
| MYR GROUP INC DEL COM STK                                   | **   | 341,771                       |
| MYRIAD GENETICS INC COM                                     | **   | 228,460                       |
| MYTILINEOS S.A EUR0.97(CR)                                  | **   | 124,304                       |
| N.W. AIRLS PASS 6.264% DUE 05-20-2023                       | **   | 149,169                       |
| NABORS INDUSTRIES COM USD0.10                               | **   | 171,556                       |
| NACCO IND INC CL A COM                                      | **   | 28,800                        |
| NADG NNN 3.368% DUE 12-28-2049                              | **   | 3,180,000                     |
| NANG KUANG PHARMAC TWD10                                    | **   | 8,396                         |
| NANKAI ELEC RAIL NPV                                        | **   | 143,805                       |
| NANYA TECHNOLOGY C TWD10                                    | **   | 1,143,457                     |
| NASDAQ INC                                                  | **   | 12,060,317                    |
| NASPERS N ZAR0.02                                           | **   | 618,424                       |
| NATERA INC COM                                              | **   | 734,981                       |
| NATIONAL AUSTRALIA BK LIMITED ACTING THR2.5% DUE 01-12-2021 | **   | 301,827                       |
| NATIONAL BK HLDGS CORP CL A COM STK                         | **   | 4,184,629                     |
| NATIONAL GEN HLDGS CORP COM                                 | **   | 650,138                       |
| NATIONAL GRID ORD GBP0.12431289                             | **   | 94,998                        |
| NATIONAL HEALTH INVS INC COM                                | **   | 183,411                       |
| NATIONAL MEDICAL C SAR10                                    | **   | 55,605                        |
| NATIONAL OILWELL VARCO COM STK                              | **   | 17,600,080                    |
| NATIONAL PRESTO INDS INC COM                                | **   | 86,003                        |
| NATIONAL RESH CORP COM NEW CL A                             | **   | 870,936                       |
| NATIONAL RETAIL PPTYS INC COM STK                           | **   | 155,337                       |
| NATIONAL VISION HLDGS INC COM                               | **   | 2,315,697                     |
| NATIONAL WESTN LIFE GROUP INC CL A COMMON STOCK             | **   | 168,129                       |
| NATIONWIDE BLDG 3.622% DUE 04-26-2023                       | **   | 334,317                       |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| NATIONWIDE BLDG FLTG RT 4.363% DUE 08-01-2024                           | **   | 848,754                       |
| NATIONWIDE BLDG FLTG RT 4.363% DUE 08-01-2024                           | **   | 2,355,292                     |
| NATIXIS EUR1.6(POST SUBDV)                                              | **   | 92,185                        |
| NATL AUSTRALIA BK 2.4% DUE 12-07-2021                                   | **   | 15,142,187                    |
| NATL AUSTRALIA BK 3.7% DUE 11-04-2021                                   | **   | 1,031,810                     |
| NATL AUSTRALIA BK FIXED 2.5% DUE 05-22-2022                             | **   | 1,011,844                     |
| NATL AUSTRALIA BK LTD GLOBAL MEDIUM TR # SR 00047 144A 4.375 12-10-2020 | **   | 772,247                       |
| NATL AUSTRALIA BK NY 3 DUE 01-20-2023                                   | **   | 2,562,449                     |
| NATL BK CDA 2.2% DUE 11-02-2020                                         | **   | 400,890                       |
| NATL BK CDA MEDIUM 2.15% DUE 06-12-2020                                 | **   | 300,299                       |
| NATL BK CDA MEDIUM 2.15% DUE 10-07-2022                                 | **   | 1,399,695                     |
| NATL BK OF GREECE                                                       | **   | 84,101                        |
| NATL HEALTHCARE CORP COM                                                | **   | 219,273                       |
| NATL OILWELL VARCO 2.6% DUE 12-01-2022                                  | **   | 585,573                       |
| NATL RETAIL PPTYS 3.6% DUE 12-15-2026                                   | **   | 210,096                       |
| NATL RETAIL PPTYS 3.9% DUE 06-15-2024                                   | **   | 84,719                        |
| NATL RETAIL PPTYS 4% DUE 11-15-2025                                     | **   | 143,775                       |
| NATL RETAIL PPTYS 4.3% DUE 10-15-2028                                   | **   | 1,549,496                     |
| NATL RURAL UTILS 2.4% DUE 04-25-2022                                    | **   | 60,657                        |
| NATL RURAL UTILS 2.95% DUE 02-07-2024                                   | **   | 65,995                        |
| NATL RURAL UTILS 2.95% DUE 02-07-2024                                   | **   | 6,290,116                     |
| NATL RURAL UTILS 3.4% DUE 02-07-2028                                    | **   | 532,027                       |
| NATURAL GAS SVCS GROUP INC COM                                          | **   | 29,755                        |
| NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001                     | **   | 34,831                        |
| NATURES SUNSHINE PRODS INC COM                                          | **   | 7,278                         |
| NATURGY ENERGY GROUP SA                                                 | **   | 618,517                       |
| NATUS MED INC DEL COM                                                   | **   | 67,003                        |
| NATWEST MARKETS PL 0.625% SNR 02/03/2022EUR                             | **   | 340,546                       |
| NATWEST MKTS PLC 3.625% DUE 09-29-2022                                  | **   | 8,567,767                     |
| NAUTILUS INC COM                                                        | **   | 8,397                         |
| NAVIENT CORP 5% DUE 10-26-2020                                          | **   | 304,410                       |
| NAVIENT CORP COM                                                        | **   | 505,107                       |
| NAVIGATOR HOLDINGS LTD SHS                                              | **   | 133,124                       |
| NAVISTAR INTL CORP NEW COM                                              | **   | 989,980                       |
| NBCC (INDIA) LTD INR1(POST SUBDIVISION)                                 | **   | 84,650                        |
| NBCUNIVERSAL ENTERPRISE INC 144A FLTG RT DUE 04-01-2021                 | **   | 5,044,344                     |
| NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023                           | **   | 436,783                       |
| NBCUNIVERSAL MEDIA LLC SR NT 4.375 4-1-2021                             | **   | 7,389,720                     |
| NBT BANCORP INC COM                                                     | **   | 245,631                       |
| NCS MULTISTAGE HLDGS INC COM                                            | **   | 11,237                        |
| NCUA GTD NTS TR 2010-R3 SR III-A NT 2.4%DUE 12-08-2020 BEO              | **   | 45,912                        |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| NEDBANK GROUP LTD ZAR1                                                         | **   | 548,918                       |
| NEENAH INC COM USD0.01                                                         | **   | 103,743                       |
| NELNET INC CL A CL A                                                           | **   | 285,609                       |
| NELNET STUD LN 2004-4 CL B FLTG DUE 01-25-2041                                 | **   | 2,768,073                     |
| NEOGEN CORP COM                                                                | **   | 3,088,103                     |
| NEOGENOMICS INC COM NEW COM NEW                                                | **   | 3,823,297                     |
| NEOLEUKIN THERAPEUTICS INC                                                     | **   | 50,093                        |
| NEOPHOTONICS CORP                                                              | **   | 171,293                       |
| NEPI ROCKCASTLE PL ORD EUR0.01                                                 | **   | 88,873                        |
| NESTE OYJ NPV                                                                  | **   | 100,075                       |
| NESTLE SA CHF0.10(REGD)                                                        | **   | 25,453,290                    |
| NET HOLDINGS INC TRY1 (B SHARES)                                               | **   | 34,771                        |
| NET ONE SYSTEMS CO NPV                                                         | **   | 511,179                       |
| NETAPP INC 3.375 DUE 06-15-2021                                                | **   | 101,668                       |
| NETFLIX INC COM STK                                                            | **   | 41,351,599                    |
| NETGEAR INC COM                                                                | **   | 664,393                       |
| NETSCOUT SYS INC COM                                                           | **   | 855,327                       |
| NETSOL TECHNOLOGIES INC COM                                                    | **   | 8,364                         |
| NETWORK-1 TECHNOLOGIES INC COM                                                 | **   | 6,322                         |
| NEUROCRINE BIOSCIENCES INC COM                                                 | **   | 2,099,925                     |
| NEW CENTY HOME FLTG RT 2.132% DUE 12-25-2035                                   | **   | 2,570,038                     |
| NEW CHINA LIFE INS CO LTD                                                      | **   | 500,879                       |
| NEW HOME CO INC COM                                                            | **   | 15,718                        |
| NEW JERSEY RES CORP COM                                                        | **   | 564,078                       |
| NEW SR INVT GROUP INC COM                                                      | **   | 55,700                        |
| NEW WORLD DEVELOPMENT CO HKD1                                                  | **   | 771,688                       |
| NEW YORK CMNTY BANCORP INC COM                                                 | **   | 856,750                       |
| NEW YORK LIFE CAP CORP FLTG 144A DUE 06-10-2022                                | **   | 200,900                       |
| NEW YORK LIFE GLOBAL FDG 2.3% DUE 06-10-2022 BEO                               | **   | 2,643,498                     |
| NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 144A FLTG 01-21-2022                  | **   | 2,719,050                     |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.13% 11-01-2028 BEO TAXABLE       | **   | 14,871,600                    |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE      | **   | 126,270                       |
| NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE      | **   | 936,824                       |
| NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE | **   | 1,470,690                     |
| NEW YORK ST URBAN DEV CORP REV 3.17% 03-15-2026 BEO TAXABLE                    | **   | 4,601,872                     |
| NEW YORK TIMES CO CL A ISIN #US6501111073                                      | **   | 1,181,411                     |
| NEW ZEALAND(GOVT) IDX/LKD SNR 20/09/2025NZD                                    | **   | 80,597                        |
| NEWCREST MINING LTD NPV                                                        | **   | 1,458,535                     |
| NEWELL BRANDS INC COM                                                          | **   | 600,183                       |
| NEWELL BRANDS INC STEP CPN 3.85% DUE 04-01-2023                                | **   | 753,428                       |
| NEWELL BRANDS INC STEP CPN 4.2% DUE 04-01-2026                                 | **   | 969,762                       |

| Security Name, Maturity Date, and Rate                | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------|------|-------------------------------|
| NEWFIELD EXPL CO 5.625% DUE 07-01-2024                | **   | 3,934,007                     |
| NEWGATE FUND.PLC FRN M/BKD 12/2050 GBP 'A3A'          | **   | 1,372,429                     |
| NEWLINK GENETICS CORP COM STK                         | **   | 14,798                        |
| NEWMONT GOLDCORP FIXED 3.625% 06-09-2021              | **   | 17,439,475                    |
| NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | **   | 1,633,780                     |
| NEWS CORP COM CL A                                    | **   | 831,305                       |
| NEWS CORP COM CL B                                    | **   | 413,970                       |
| NEXA RESOURCES S A COM                                | **   | 104,428                       |
| NEXANS EUR1                                           | **   | 1,132,127                     |
| NEXON CO LTD NPV                                      | **   | 240,686                       |
| NEXPOINT RESIDENTIAL TR INC COM                       | **   | 274,005                       |
| NEXSTAR MEDIA GROUP INC CL A CL A                     | **   | 939,524                       |
| NEXT ORD GBP0.10                                      | **   | 558,941                       |
| NEXTCURE INC COM                                      | **   | 206,731                       |
| NEXTEER AUTOMOTIVE GROUP LIMITED HKD0.1               | **   | 128,663                       |
| NEXTERA ENERGY CAP 3.15% DUE 04-01-2024               | **   | 1,674,886                     |
| NEXTERA ENERGY CAP STEP CPN 2.403% DUE 09-01-2021     | **   | 705,049                       |
| NEXTERA ENERGY CAP STEP CPN 2.403% DUE 09-01-2021     | **   | 10,283,645                    |
| NEXTGEN HEALTHCARE INC COM                            | **   | 303,289                       |
| NEXTIER OILFIELD SOLUTIONS INC                        | **   | 313,212                       |
| NHA MORTGAGE BACK. 1.07% M/BKD 01/07/2020 CAD         | **   | 535,535                       |
| NHA MORTGAGE BACKE FRN M/BKD 08/2020 CAD              | **   | 190,763                       |
| NHA MTG BACKED SECS 98001212 FLTGT RT 01/06/2020      | **   | 203,728                       |
| NICE INFOR&TELECOM KRW500                             | **   | 78,654                        |
| NICHAS CORP NPV                                       | **   | 515,987                       |
| NICHIHA CORP NPV                                      | **   | 544,919                       |
| NICHOLAS FINL INC BC COM NEW COM NEW                  | **   | 9,286                         |
| NICOLET BANKSHARES INC COM                            | **   | 150,949                       |
| NIELSEN HOLDINGS PLC COMSTK                           | **   | 464,322                       |
| NIEN MADE ENTERPRI TWD10                              | **   | 120,125                       |
| NIHON UNISYS NPV                                      | **   | 103,683                       |
| NIKE INC CL B                                         | **   | 18,345,519                    |
| NIKKISO CO LTD NPV                                    | **   | 284,481                       |
| NIKON CORP NPV                                        | **   | 1,219,645                     |
| NINE DRAGONS PAPER HKD0.1                             | **   | 217,267                       |
| NINE ENERGY SVC INC COM STK                           | **   | 26,830                        |
| NINTENDO CO LTD NPV                                   | **   | 2,744,289                     |
| NIPPON BUILDING FD REIT                               | **   | 249,094                       |
| NIPPON EXPRESS CO NPV                                 | **   | 713,684                       |
| NIPPON LIFE INS CO STEP CPN 5.1% DUE 10-16-2044       | **   | 10,925,000                    |
| NIPPON TELEGRAPH & TELEPHONE CORP NPV                 | **   | 303,902                       |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| NISOURCE FIN CORP 3.49% 05-15-2027                                         | **   | 263,006                       |
| NISOURCE FIN CORP 5.65% DUE 02-01-2045                                     | **   | 112,441                       |
| NISSAN AUTO 1.32% DUE 01-15-2021                                           | **   | 8,544                         |
| NISSAN AUTO 1.59% DUE 07-15-2022                                           | **   | 1,475,983                     |
| NISSAN AUTO LEASE TR 2017-B CL A-3 2.05% 09-15-2020                        | **   | 134,391                       |
| NISSAN AUTO RECEIVABLES 2017-C CL A-3 2.12% 04-18-2022                     | **   | 393,747                       |
| NISSAN AUTO RECEIVABLES 2017-C CL A-4 2.28% 02-15-2024                     | **   | 2,005,752                     |
| NISSAN AUTO RECEIVABLES SER-19-A CL-A2A 2.82% 01-18-2022 REG               | **   | 5,241,787                     |
| NISSAN MASTER OWNER TR FLTGT RT SER 19-A CL A 02-15-2024                   | **   | 6,805,727                     |
| NISSAN MTR ACCEP 1.9% DUE 09-14-2021                                       | **   | 40,692                        |
| NISSAN MTR ACCEP 1.9% DUE 09-14-2021                                       | **   | 873,396                       |
| NISSAN MTR ACCEP 2.15% DUE 09-28-2020                                      | **   | 3,223,643                     |
| NISSAN MTR ACCEP 2.55% DUE 03-08-2021                                      | **   | 511,259                       |
| NISSAN MTR ACCEP CORP SR NT FLTGT RATE 144A VAR RT DUE 01-13-2022          | **   | 904,381                       |
| NISSHIN OIL LIO GP NPV                                                     | **   | 310,852                       |
| NITTETSU MINING CO NPV                                                     | **   | 133,663                       |
| NITTO DENKO CORP NPV                                                       | **   | 112,189                       |
| NL INDS INC COM NEW                                                        | **   | 13,920                        |
| NLIGHT INC COM USD0.0001                                                   | **   | 1,526,557                     |
| NMI HLDGS INC CL A CL A                                                    | **   | 860,689                       |
| NN GROUP N.V. EUR0.12                                                      | **   | 402,407                       |
| NN INC COM                                                                 | **   | 69,477                        |
| NOBIA AB NPV                                                               | **   | 103,831                       |
| NOBLE CORP PLC COMMON STOCK                                                | **   | 50,183                        |
| NOBLE ENERGY INC 3.25% DUE 10-15-2029                                      | **   | 983,171                       |
| NOBLE ENERGY INC 3.9% DUE 11-15-2024                                       | **   | 4,598,562                     |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044                                      | **   | 278,005                       |
| NOJIMA CORP NPV                                                            | **   | 54,471                        |
| NOKIA OYJ EUR0.06                                                          | **   | 813,169                       |
| NOLATO AB SER'B'NPV                                                        | **   | 47,602                        |
| NOMURA ASSET ACCEP CORP ALTERNATIVE CL I-A-5 FLTGT RATE DUE 03-25-2047 REG | **   | 2,624,280                     |
| NOMURA RL EST INC NPV                                                      | **   | 36,090                        |
| NOODLES & CO CL A CL A                                                     | **   | 38,952                        |
| NORDEA BK AB 3.75% DUE 08-30-2023                                          | **   | 532,755                       |
| NORDEA BK AB 4.875% DUE 01-27-2020                                         | **   | 250,509                       |
| NORDEA BK ABP NEW YORK BRH CTF DEP 00177 DTD 05-09-2019 FLTGT 05-05-2021   | **   | 6,477,017                     |
| NORDEA BK AG 4.875% DUE 05-13-2021                                         | **   | 3,892,481                     |
| NORDEA KREDIT REALKREDITAKTIE 2% NTS 01/04/20 DKK0.01                      | **   | 817,758                       |
| NORDEA KREDIT REALKREDITAKTIE 2.5% 01/10/2047                              | **   | 170                           |
| NORDEA REALKREDIT 1% CVD BDS 01/10/50 DKK0.01                              | **   | 1,949,797                     |
| NORDEA REALKREDIT 1% CVD BDS 01/10/50 DKK0.01                              | **   | 381,388                       |

| Security Name, Maturity Date, and Rate                                            | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------------|------|-------------------------------|
| NORDEA REALKREDIT 1.5% SNR 01/10/2050 DKK0.01                                     | **   | 318,171                       |
| NORDEA REALKREDIT 2.5% CVD BDS 01/10/2037 DKK                                     | **   | 9,408                         |
| NORDIC AMERICAN TANKERS LIMITED                                                   | **   | 40,157                        |
| NORDSON CORP COM                                                                  | **   | 1,155,513                     |
| NORFOLK SOUTHN 3.8% DUE 08-01-2028                                                | **   | 82,433                        |
| NORFOLK SOUTHN 3.95 DUE 10-01-2042                                                | **   | 373,719                       |
| NORFOLK SOUTHN 4.45% DUE 06-15-2045                                               | **   | 808,010                       |
| NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052                                         | **   | 440,371                       |
| NORTH AMERN DEV BK NT 4.375% DUE 02-11-2020 REG                                   | **   | 2,807,838                     |
| NORTHEAST BK LEWISTON ME COM                                                      | **   | 27,070                        |
| NORTHERN OIL & GAS INC NEV COM STK                                                | **   | 14,365                        |
| NORTHERN TECHNOLOGIES INTL CORP COM STK                                           | **   | 22,327                        |
| NORTHFIELD BANCORP INC DEL COM USD0.01                                            | **   | 150,791                       |
| NORTHRIM BANCORP INC COM                                                          | **   | 42,781                        |
| NORTHROP GRUMMAN 2.55% DUE 10-15-2022                                             | **   | 6,919,332                     |
| NORTHROP GRUMMAN 2.93% DUE 01-15-2025                                             | **   | 412,480                       |
| NORTHROP GRUMMAN 2.93% DUE 01-15-2025                                             | **   | 8,579,581                     |
| NORTHROP GRUMMAN 3.25% DUE 01-15-2028                                             | **   | 2,922,273                     |
| NORTHROP GRUMMAN CORP COM                                                         | **   | 20,569,062                    |
| NORTHWEST BANCSHARES INC MD COM                                                   | **   | 186,456                       |
| NORTHWEST PIPE CO COM                                                             | **   | 58,392                        |
| NORWAY(KINGDOM OF) 3.75% SNR 25/05/21 NOK1000                                     | **   | 94,081                        |
| NORWOOD FINL CORP COM                                                             | **   | 22,795                        |
| NOTREDAME INTERMEDICA PAR SA                                                      | **   | 146,071                       |
| NOVAGOLD RES INC COM NEW                                                          | **   | 586,925                       |
| NOVARTIS AG CHF0.50 (REGD)                                                        | **   | 9,714,951                     |
| NOVARTIS CAP CORP 3% DUE 11-20-2025                                               | **   | 362,690                       |
| NOVASTAR MTG FDG FLTG RT 2.788% DUE 06-25-2035                                    | **   | 200,368                       |
| NOVATEK PJSC GDR EACH REPR 10 ORD 'REG S                                          | **   | 293,741                       |
| NOVOCURE LTD COM USD0.00                                                          | **   | 3,153,636                     |
| NOVOLIPETSK STEEL GDR EACH REP 10 RUB1 'REGS'                                     | **   | 283,853                       |
| NOVO-NORDISK AS DKK0.2 SERIES'B'                                                  | **   | 12,086,014                    |
| NOW INC COM                                                                       | **   | 845,113                       |
| NRG ENERGY INC COM NEW                                                            | **   | 4,625,588                     |
| NS SOLUTIONS CORP NPV                                                             | **   | 161,018                       |
| *NT COLLECTIVE ALL COUNTRY WORLD EX-US INVESTABLE MARKET INDEX FUND - DC - NONLEN | **   | 7,311,624,804                 |
| *NT COLLECTIVE S&P500 INDEX FUND-DC-NON LENDING (TIER J)                          | **   | 16,022,305,352                |
| NTPC LTD INR10                                                                    | **   | 136,803                       |
| NTT DOCOMO NPV                                                                    | **   | 684,535                       |
| NTT FINANCE CORP 1.9% SNR EMTN 21/07/21 USD                                       | **   | 598,515                       |
| NU SKIN ENTERPRISES INC CL A CL A                                                 | **   | 161,994                       |

| Security Name, Maturity Date, and Rate                                | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------|------|-------------------------------|
| NUCOR CORP 4% DUE 08-01-2023                                          | **   | 158,637                       |
| NUCOR CORP 6.4% DUE 12-01-2037                                        | **   | 33,867                        |
| NUTRIEN LTD 3.15% 10-01-2022                                          | **   | 7,622,393                     |
| NUTRIEN LTD FIXED 3.5% 06-01-2023                                     | **   | 645,275                       |
| NUTRIEN LTD FIXED 3.625% DUE 03-15-2024                               | **   | 271,588                       |
| NUTRIEN LTD FIXED 4.125% DUE 03-15-2035                               | **   | 10,463                        |
| NUTRIEN LTD FIXED 5.25% DUE 01-15-2045                                | **   | 247,698                       |
| NUVASIVE INC COM                                                      | **   | 1,260,797                     |
| NV5 GLOBAL INC COMMON STOCK                                           | **   | 65,938                        |
| NVENT ELECTRIC PLC COM USD0.01 WI                                     | **   | 444,069                       |
| NVIDIA CORP 2.2% DUE 09-16-2021                                       | **   | 4,241,270                     |
| NVIDIA CORP COM                                                       | **   | 13,677,989                    |
| NXP SEMICONDUCTORS N V COM STK                                        | **   | 4,769,450                     |
| NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037                | **   | 9,018,230                     |
| NY N Y TAXABLE-BUILD AMER BDS-F-1 6.646 DUE 12-01-2031/12-01-2020 BEO | **   | 104,202                       |
| NYKREDIT 2.5% 01/10/2014                                              | **   | 3,443                         |
| NYKREDIT REALKREDI 1% BDS 01/04/2020 DKK0.01                          | **   | 1,583,259                     |
| NYKREDIT REALKREDI 1.5% CVD BDS 01/10/2037 DKK                        | **   | 81,637                        |
| NYKREDIT REALKREDI 1.5% CVD BDS 01/10/2050 DKK                        | **   | 1,268,272                     |
| NYKREDIT REALKREDI 1.5% CVD BDS 01/10/50DKK0.                         | **   | 1,483,679                     |
| NYKREDIT REALKREDI 2% SNR 01/04/2020 DKK0.01                          | **   | 1,133,779                     |
| NYKREDIT REALKREDI 2.5% SNR SEC 01/10/2032 DKK                        | **   | 11,644                        |
| NYKREDIT REALKREDI 3% SNR SEC 01/10/47 DKK0.01                        | **   | 2,649                         |
| NYKREDIT REALKREDIT A/S 1.0% 01/10/2050                               | **   | 3,059,337                     |
| O REILLY 4.625% DUE 09-15-2021                                        | **   | 3,629,146                     |
| O REILLY AUTOMOTIVE INC NEW 3 09-01-2022                              | **   | 520,184                       |
| O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027                       | **   | 59,776                        |
| O/SEAS CHINESE T.A HKD0.1                                             | **   | 29,580                        |
| OAK VY BANCORP OAKDALE CALIF COM STK                                  | **   | 12,707                        |
| OASIS PETE INC NEW COM STK                                            | **   | 156,346                       |
| OBAYASHI CORP NPV                                                     | **   | 267,169                       |
| OCCIDENTAL PETE 2.7% DUE 02-15-2023                                   | **   | 221,752                       |
| OCCIDENTAL PETE 3% DUE 02-15-2027                                     | **   | 2,374,515                     |
| OCCIDENTAL PETE 3.125% DUE 02-15-2022                                 | **   | 498,661                       |
| OCCIDENTAL PETE 3.4% DUE 04-15-2026                                   | **   | 1,690,797                     |
| OCCIDENTAL PETE 4.1% DUE 02-01-2021                                   | **   | 651,140                       |
| OCCIDENTAL PETE 4.2% DUE 03-15-2048                                   | **   | 198,684                       |
| OCCIDENTAL PETE CORP 3.2% 08-15-2026                                  | **   | 910,810                       |
| OCCIDENTAL PETE CORP NT FLTGT RATE DUE 08-13-2021/08-08-2019 REG      | **   | 2,191,575                     |

| Security Name, Maturity Date, and Rate                            | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------|------|-------------------------------|
| OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026                       | **   | 1,315,569                     |
| OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024                       | **   | 2,226,607                     |
| OCCIDENTAL PETE FIXED 2.6% DUE 08-13-2021                         | **   | 3,233,753                     |
| OCCIDENTAL PETE FIXED 2.7% DUE 08-15-2022                         | **   | 4,183,034                     |
| OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024                         | **   | 6,570,635                     |
| OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG      | **   | 459,392                       |
| OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG      | **   | 1,796,733                     |
| OCCIDENTAL PETROLEUM CORP FLT RT 02-08-2021REG                    | **   | 1,826,583                     |
| OCEANEERING INTL INC COM                                          | **   | 651,820                       |
| OCEANFIRST FINL CORP COM                                          | **   | 3,108,244                     |
| OCP S A 5.625% DUE 04-25-2024                                     | **   | 1,436,700                     |
| OCWEN FINL CORP COM NEW COM NEW                                   | **   | 13,714                        |
| ODEBRECHT OFFSHORE DRILLING FINANCE 6.72% DUE 12-01-2022          | **   | 111,390                       |
| ODEBRECHT OFFSHORE DRILLING FINANCE 7.72% 12-01-2026              | **   | 123,612                       |
| ODEBRECHT OIL & FINANCE ODEBRECHT OIL & FINANCE VAR RT 12-31-2099 | **   | 532                           |
| ODONATE THERAPEUTICS INC COM                                      | **   | 233,413                       |
| OFFICE DEPOT INC COM                                              | **   | 203,645                       |
| OFFICE PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT            | **   | 148,455                       |
| OFG BANCORP COM                                                   | **   | 167,182                       |
| OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111             | **   | 1,280,286                     |
| OHIO PWR CO 5.375% DUE 10-01-2021                                 | **   | 211,939                       |
| OHIO STATE 4.654% 05-01-2022 BEO TAXABLE                          | **   | 10,647,600                    |
| O-I GLASS INC COM                                                 | **   | 1,000,116                     |
| OIL & NATURAL GAS                                                 | **   | 790,076                       |
| OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02                    | **   | 1,271,488                     |
| OIL DRI CORP AMER COM                                             | **   | 29,653                        |
| OIL INDIA LTD INR10                                               | **   | 280,199                       |
| OIL STS INTL INC COM ISIN US6780261052                            | **   | 135,226                       |
| OKI ELECTRIC IND NPV                                              | **   | 487,941                       |
| OKTA INC CL A CL A                                                | **   | 537,740                       |
| OLAV THON EIENDOMS NOK1                                           | **   | 81,665                        |
| OLD 2ND BANCORP INC DEL COM                                       | **   | 197,632                       |
| OLD NATL BANCORP IND COM                                          | **   | 483,240                       |
| OLD REP INTL CORP COM                                             | **   | 878,358                       |
| OLIN CORP COM                                                     | **   | 427,283                       |
| OLYMPIC STL INC COM                                               | **   | 77,934                        |
| OLYMPUS CORP NPV                                                  | **   | 7,949,125                     |
| OMEGA HEALTHCARE INVS INC REIT                                    | **   | 220,728                       |
| OMNICOM GROUP INC 3.625% DUE 05-01-2022                           | **   | 517,960                       |
| OMNICOM GROUP INC COM                                             | **   | 1,538,975                     |
| ON DECK CAP INC COM                                               | **   | 53,559                        |
| ON SEMICONDUCTOR CORP COM                                         | **   | 1,657,547                     |
| ONCOR ELEC 4.1 DUE 06-01-2022                                     | **   | 1,740,808                     |
| ONE GAS INC COM                                                   | **   | 3,303,115                     |
| ONE LIBERTY PPTYS INC COM                                         | **   | 39,725                        |
| ONEMAIN DIRECT 2.31% DUE 12-14-2021                               | **   | 203,030                       |
| ONEMAIN DIRECT 2.82% DUE 07-15-2024                               | **   | 957,110                       |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| ONEMAIN HLDGS INC COM                                                       | **   | 1,810,216                     |
| ONEOK INC NEW 2.75% DUE 09-01-2024                                          | **   | 4,896,075                     |
| ONEOK INC NEW 4% DUE 07-13-2027                                             | **   | 1,198,205                     |
| ONEOK INC NEW 4.45% DUE 09-01-2049                                          | **   | 399,351                       |
| ONEOK INC NEW 5.2% DUE 07-15-2048                                           | **   | 170,236                       |
| ONEOK INC NEW FIXED 3.4% 09-01-2029                                         | **   | 203,227                       |
| ONEOK PARTNERS L P 3.375% DUE 10-01-2022                                    | **   | 205,839                       |
| ONEOK PARTNERS L P 3.375% DUE 10-01-2022                                    | **   | 2,300,248                     |
| ONESAVINGS BANK PL ORD GBP0.01                                              | **   | 268,253                       |
| ONESPAN INC COM STK USD0.001                                                | **   | 61,683                        |
| ONEX CORP SUB-VTG NPV                                                       | **   | 94,225                        |
| ONT TEACHERS 3.125% DUE 03-20-2022                                          | **   | 982,464                       |
| ONTARIO PROV CDA BD 3.4% 10-17-2023                                         | **   | 1,094,590                     |
| ONTARIO PROV CDA PROV OF ON 2.5% 2.5% DUE 04-27-2026 BEO                    | **   | 30,739,982                    |
| ONTO INNOVATION INC                                                         | **   | 274,488                       |
| OOMA INC COM                                                                | **   | 148,163                       |
| OPAP(ORG OF FOOTB) EUR0.30 (CR)                                             | **   | 697,441                       |
| OPEN HOUSE CO LTD NPV                                                       | **   | 334,798                       |
| OPEN TEXT CO COM NPV                                                        | **   | 1,064,577                     |
| OPKO HEALTH INC COM STK                                                     | **   | 27,580                        |
| OPPENHEIMER HLDGS INC CL A NON VTG SHS CL A NON VTG SHS                     | **   | 65,100                        |
| OPTION ONE MTG LN TR SER 2005-2 CL M-1 FLTGT RT 05-25-2035                  | **   | 502,855                       |
| OPTORUN CO LTD NPV                                                          | **   | 730,860                       |
| OPUS BK IRVINE CALIF FORMERLY OPUS BK REDONDO BEACH CALIF TO 04/11/2014 COM | **   | 388,697                       |
| ORACLE CORP 1.9% DUE 09-15-2021                                             | **   | 1,107,315                     |
| ORACLE CORP 2.4% DUE 09-15-2023                                             | **   | 366,012                       |
| ORACLE CORP 2.5% BNDS 10-15-2022                                            | **   | 514,369                       |
| ORACLE CORP 2.65% DUE 07-15-2026                                            | **   | 102,299                       |
| ORACLE CORP 2.95% DUE 05-15-2025                                            | **   | 4,476,514                     |
| ORACLE CORP 2.95% DUE 11-15-2024                                            | **   | 779,631                       |
| ORACLE CORP 3.85% DUE 07-15-2036                                            | **   | 209,425                       |
| ORACLE CORP 3.9% DUE 05-15-2035                                             | **   | 76,961                        |
| ORACLE CORP COM                                                             | **   | 28,063,506                    |
| ORANGE EUR4                                                                 | **   | 851,777                       |
| ORASURE TECHNOLOGIES INC COM                                                | **   | 765,492                       |
| ORBCOMM INC COM STK                                                         | **   | 266,868                       |
| OREXO AB NPV                                                                | **   | 159,453                       |
| ORION CORPORATION SER'B'NPV                                                 | **   | 236,304                       |
| ORION GROUP HLDGS INC FORMERLY ORION MARINE GROUP INC TO 05/20/2016 COM STK | **   | 14,361                        |
| ORIX CORP 2.9% DUE 07-18-2022                                               | **   | 64,229                        |
| ORIX CORP FIXED 3.25% DUE 12-04-2024                                        | **   | 104,257                       |
| ORIX CORP NPV                                                               | **   | 153,109                       |
| ORMAT TECHNOLOGIES INC COM                                                  | **   | 411,127                       |
| ORRSTOWN FINL SVCS INC COM                                                  | **   | 32,731                        |
| ORTHOFIX MED INC COM USD0.10                                                | **   | 295,875                       |
| OSHKOSH CORPORATION                                                         | **   | 495,493                       |
| OSI SYS INC COM                                                             | **   | 252,857                       |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| OTONOMY INC COM                                                     | **   | 7,920                         |
| OTP BANK NYRT HUF100                                                | **   | 126,528                       |
| OTSUKA CORP NPV                                                     | **   | 99,831                        |
| OUTFRONT MEDIA INC COM                                              | **   | 1,428,406                     |
| OVERSEAS PVT INVT 3.43% DUE 05-15-2030                              | **   | 6,535,294                     |
| OVERSEAS SHIPHOLDING GROUP INC NEW COM USD0.01 CL A (POST REV SPLT) | **   | 34,976                        |
| OWENS & MINOR INC NEW COM                                           | **   | 308,075                       |
| OWENS CORNING NEW COM STK                                           | **   | 1,924,556                     |
| OXFORD INDS INC COM                                                 | **   | 178,595                       |
| OYO CORP NPV                                                        | **   | 310,946                       |
| P A M TRANSN SVCS INC COM                                           | **   | 55,806                        |
| PAC PREMIER BANCORP COM                                             | **   | 310,302                       |
| PACCAR INC COM                                                      | **   | 3,709,790                     |
| PACIFIC DRILLING SA COM US D0.01                                    | **   | 16,406                        |
| PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001                   | **   | 1,072                         |
| PACIFICORP 3.6% DUE 04-01-2024                                      | **   | 114,006                       |
| PACIFICORP 6.25% DUE 10-15-2037                                     | **   | 112,242                       |
| PACIRA BIOSCIENCES INC COM USD0.001                                 | **   | 496,035                       |
| PACKAGING CORP AMER COM ISIN US6951561090                           | **   | 720,880                       |
| PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049                      | **   | 103,962                       |
| PACWEST BANCORP DEL COM                                             | **   | 3,588,961                     |
| PAKISTAN OILFIELDS PKR10                                            | **   | 54,951                        |
| PAN AMERN SILVER CORP COM                                           | **   | 731,121                       |
| PANAMA REP 4.5% DUE 04-16-2050 REG                                  | **   | 236,700                       |
| PANAMA REP GLOBAL BD TBOND 3.16% 01-23-2030                         | **   | 360,500                       |
| PANDORA A/S DKK0.01                                                 | **   | 1,207,390                     |
| PANHANDLE OIL & GAS INC.CL A COM STK                                | **   | 29,796                        |
| PANIN FINANCIAL IDR125                                              | **   | 177,294                       |
| PAR PACIFIC HOLDINGS INC COM NEW COM NEW                            | **   | 565,522                       |
| PARAGON BANKING GR ORD GBP1                                         | **   | 388,367                       |
| PARAMOUNT BED HLDG NPV                                              | **   | 103,969                       |
| PARAMOUNT GROUP INC COM                                             | **   | 261,418                       |
| PAREX RESOURCES IN COM NPV                                          | **   | 1,216,113                     |
| PARK AEROSPACE CORP                                                 | **   | 31,499                        |
| PARK HOTELS & RESORTS INC COM                                       | **   | 573,693                       |
| PARK NATL CORP COM                                                  | **   | 223,905                       |
| PARKE BANCORP INC COM                                               | **   | 29,021                        |
| PARKER-HANNIFIN 3.25% DUE 06-14-2029                                | **   | 261,189                       |
| PARKER-HANNIFIN CORP COM                                            | **   | 9,365,427                     |
| PARK-OHIO HLDGS CORP COM                                            | **   | 123,664                       |
| PARSLEY ENERGY INC CL A CL A                                        | **   | 863,336                       |
| PARTRON CO LTD KRW500                                               | **   | 63,128                        |
| PARTY CITY HOLDCO INC COM                                           | **   | 29,292                        |
| PATRICK INDS INC COM                                                | **   | 1,426,725                     |
| PATRIOT TRANSN HLDG INC COM                                         | **   | 5,980                         |
| PATTERN ENERGY GROUP INC CL A CL A                                  | **   | 414,087                       |
| PATTERSON COS INC COM                                               | **   | 324,403                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PATTERSON-UTI ENERGY INC COM                                                     | **   | 347,928                       |
| PAYLOCITY HLDG CORP COM                                                          | **   | 6,474,140                     |
| PAYPAL HLDGS INC 2.2% DUE 09-26-2022                                             | **   | 2,287,938                     |
| PAYPAL HLDGS INC 2.85% DUE 10-01-2029                                            | **   | 1,413,005                     |
| PAYPAL HLDGS INC COM                                                             | **   | 36,313,643                    |
| PBF ENERGY INC CL A CL A                                                         | **   | 484,165                       |
| PC CONNECTION INC COM                                                            | **   | 127,229                       |
| PCCW LIMITED NPV                                                                 | **   | 24,258                        |
| PCSB FINL CORP COM                                                               | **   | 113,400                       |
| PC-TEL INC COM                                                                   | **   | 24,394                        |
| PDF SOLUTIONS INC COM                                                            | **   | 85,632                        |
| PDL BIOPHARMA INC COM                                                            | **   | 51,829                        |
| PEABODY ENERGY CORP NEW                                                          | **   | 637,862                       |
| PEAPACK-GLADSTONE FINL CORP COM                                                  | **   | 104,257                       |
| PEBBLEBROOK HOTEL TR COM STK                                                     | **   | 3,489,804                     |
| PEGASUS HAVE TASIM TRY1                                                          | **   | 146,870                       |
| PEGASYSTEMS INC COM                                                              | **   | 7,171,128                     |
| PENN VA CORP NEW COM                                                             | **   | 62,946                        |
| PENNEY J.C CO INC COM                                                            | **   | 62,308                        |
| PENNS WOODS BANCORP INC COM                                                      | **   | 42,494                        |
| PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT                           | **   | 25,131                        |
| PENNSYLVANIA ST HIGHER ED ASSISTANCE AGY SER 2009-1 CL A1 FLTG 1A1 07-25-2029    | **   | 899,214                       |
| PENNSYLVANIA ST HIGHER ED ASSISTANCE AGYSTUDENT LN REV FLTG RT 0% 10-25-2036 BEO | **   | 4,098,330                     |
| PENNYMAC FINL SVCS INC NEW COM                                                   | **   | 936,917                       |
| PENSKE AUTOMOTIVE GROUP INC COM STK                                              | **   | 643,168                       |
| PENSKE TRUCK 3.2% DUE 07-15-2020                                                 | **   | 4,087,459                     |
| PENSKE TRUCK 4.125% DUE 08-01-2023                                               | **   | 300,870                       |
| PENSKE TRUCK 4.125% DUE 08-01-2023                                               | **   | 1,884,394                     |
| PENSKE TRUCK FIXED 2.7% DUE 03-14-2023                                           | **   | 181,932                       |
| PENSKE TRUCK FIXED 2.7% DUE 03-14-2023                                           | **   | 7,883,740                     |
| PENTAIR PLC COM USD0.01                                                          | **   | 2,936,139                     |
| PENTAMASTER CORP NPV                                                             | **   | 122,532                       |
| PEOPLES BANCORP INC COM STK                                                      | **   | 156,421                       |
| PEOPLES BANCORP N C INC COM PEOPLES BANCORP OF NORTH CAROLINA INC                | **   | 22,699                        |
| PEOPLES UTAH BANCORP COM                                                         | **   | 97,619                        |
| PEOPLES UTD FINL INC COM                                                         | **   | 1,264,712                     |
| PEPSICO INC 2.375% DUE 10-06-2026                                                | **   | 142,126                       |
| PEPSICO INC 3% DUE 08-25-2021                                                    | **   | 3,467,754                     |
| PEPSICO INC 4% DUE 05-02-2047                                                    | **   | 173,531                       |
| PEPSICO INC COM                                                                  | **   | 13,362,089                    |
| PER AARSLEFF HLDNG SER'B'DKK2                                                    | **   | 433,429                       |
| PERFICIENT INC COM STK                                                           | **   | 222,150                       |
| PERFORMANCE FOOD GROUP CO COM                                                    | **   | 6,506,454                     |
| PERION NETWORK LTD PERION NETWORK LTD                                            | **   | 204,638                       |
| PERNOD RICARD NPV EUR 1.55                                                       | **   | 6,986,723                     |
| PERRIGO COMPANY LIMITED COM EUR0.001                                             | **   | 971,931                       |
| PERSEUS MINING LTD NPV                                                           | **   | 740,811                       |

| Security Name, Maturity Date, and Rate            | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------|------|-------------------------------|
| PERSIMMON ORD GBP0.10                             | **   | 913,293                       |
| PERSOL HOLDINGS CO NPV                            | **   | 93,964                        |
| PERSPECTA INC COM                                 | **   | 168,502                       |
| PERU(REP OF) 6.15% GTD 12/08/2032 PEN             | **   | 137,012                       |
| PERUSAHAAN GAS NEGARA TBK PT                      | **   | 66,476                        |
| PETIQ INC COM CL A COM CL A                       | **   | 55,436                        |
| PETRA ENERGY BHD NPV                              | **   | 3,757                         |
| PETRO CDA 5.35% DUE 07-15-2033                    | **   | 246,433                       |
| PETRO RIO S A COM                                 | **   | 351,310                       |
| PETROBRAS DISTR COM NPV                           | **   | 805,333                       |
| PETROBRAS GLOBAL 7.25% DUE 03-17-2044             | **   | 485,200                       |
| PETRO-CDA 7.875% DUE 06-15-2026                   | **   | 255,825                       |
| PETROLEOS 4.5% DUE 01-23-2026                     | **   | 89,622                        |
| PETROLEOS MEXICANOS 6.5% 03-13-2027               | **   | 530,860                       |
| PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG | **   | 214,241                       |
| PETRONAS CHEMICALS GROUP BHD                      | **   | 177,349                       |
| PETRONAS GAS NPV                                  | **   | 52,820                        |
| PEUGEOT SA EUR1                                   | **   | 1,697,246                     |
| PFD BK L A CAL COM                                | **   | 129,314                       |
| PFIZER INC 3% DUE 06-15-2023                      | **   | 67,583                        |
| PFIZER INC 3.45% 03-15-2029                       | **   | 150,875                       |
| PFIZER INC COM                                    | **   | 20,453,175                    |
| PGE POLSKA GRUPA PLN10.25                         | **   | 143,965                       |
| PGT INC COM                                       | **   | 531,079                       |
| PHARMING GROUP NV EUR0.01                         | **   | 58,064                        |
| PHASEBIO PHARMACEUTICALS INC COM                  | **   | 200,616                       |
| PHILIP MORRIS INTL 1.875% DUE 02-25-2021          | **   | 2,285,137                     |
| PHILIP MORRIS INTL 2.625 DUE 03-06-2023           | **   | 279,576                       |
| PHILIP MORRIS INTL 2.75% DUE 02-25-2026           | **   | 8,112,581                     |
| PHILIP MORRIS INTL 3.125% DUE 08-17-2027          | **   | 6,223,190                     |
| PHILIP MORRIS INTL 3.375% DUE 08-11-2025          | **   | 5,680,376                     |
| PHILIP MORRIS INTL COM STK NPV                    | **   | 14,066,653                    |
| PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021         | **   | 2,554,646                     |
| PHILIPPINES(REP OF 6.25% BDS 14/01/2036 PHP       | **   | 238,612                       |
| PHILLIPS 66 3.15% DUE 12-15-2029                  | **   | 249,126                       |
| PHILLIPS 66 3.55% DUE 10-01-2026                  | **   | 314,504                       |
| PHILLIPS 66 FLTG RT 2.58125% DUE 04-15-2020       | **   | 400,165                       |
| PHISON ELECTRONICS TWD10                          | **   | 465,707                       |
| PHOTRONICS INC COM                                | **   | 108,555                       |
| PHYSICIANS RLTY TR COM                            | **   | 338,155                       |
| PIAGGIO NPV                                       | **   | 68,176                        |
| PICC PROPERTY & CA 'H'CNV1                        | **   | 1,402,752                     |
| PICK'N PAY STORES ZAR0.0125                       | **   | 36,268                        |
| PICO HLDGS INC COM NEW STK                        | **   | 37,330                        |
| PIEDMONT NAT GAS 3.64% DUE 11-01-2046             | **   | 795,965                       |
| PIEDMONT OFFICE REALTY TRU-A                      | **   | 250,800                       |
| PIER 1 IMPORTS INC COM NEW COM NEW                | **   | 3,456                         |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| PIERIS PHARMACEUTICALS INC                         | **   | 128,872                       |
| PILGRIMS PRIDE CORP                                | **   | 556,155                       |
| PINNACLE FINL PARTNERS INC COM                     | **   | 1,720,576                     |
| PINNACLE W CAP 2.25% 11-30-2020                    | **   | 2,824,166                     |
| PIONEER NAT RES CO 7.5% DUE 01-15-2020             | **   | 320,531                       |
| PIONEER NAT RES CO COM                             | **   | 4,181,596                     |
| PIPER SANDLER COMPANIES COM USD0.01                | **   | 79,940                        |
| PIRAEUS BANK SA                                    | **   | 181,444                       |
| PITNEY BOWES INC COM                               | **   | 456,599                       |
| PIXART IMAGING TWD10                               | **   | 14,811                        |
| PKN ORLEN SA PLN1.25                               | **   | 685,793                       |
| PLAINS ALL AMER PIPELINE 2.85 1-31-2023            | **   | 1,514,971                     |
| PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025 | **   | 123,224                       |
| PLAINS ALL AMERN 3.6% DUE 11-01-2024               | **   | 4,116,932                     |
| PLAINS ALL AMERN 3.65 DUE 06-01-2022               | **   | 86,184                        |
| PLAINS ALL AMERN 4.5% DUE 12-15-2026               | **   | 1,523,925                     |
| PLANET FITNESS INC CL A CL A                       | **   | 1,503,084                     |
| PLANTRONICS INC NEW COM                            | **   | 12,822                        |
| PLAY COMMUNICATION EUR0.00012                      | **   | 450,738                       |
| PLAYA HOTELS & RESORTS N V COMN STOCK              | **   | 160,650                       |
| PLAYAGS INC COM                                    | **   | 492,818                       |
| PLAYTECH PLC ORD NPV                               | **   | 571,008                       |
| PLEXUS CORP COM                                    | **   | 252,363                       |
| PLUG PWR INC COM NEW                               | **   | 769,713                       |
| PLUM CREEK 4.7% DUE 03-15-2021                     | **   | 3,487,361                     |
| PLURALSIGHT INC CL A CL A                          | **   | 798,544                       |
| PNC BANK NA 2.625% 02-17-2022                      | **   | 3,498,555                     |
| PNC BK N A 3.8 07-25-2023                          | **   | 3,677,224                     |
| PNC BK N A PITT PA 2% DUE 05-19-2020               | **   | 300,044                       |
| PNC BK N A PITT PA 2.232% DUE 07-22-2022           | **   | 4,150,287                     |
| PNC BK N A PITT PA 2.3% DUE 06-01-2020             | **   | 300,390                       |
| PNC BK N A PITT PA 2.6% DUE 07-21-2020             | **   | 2,764,101                     |
| PNC BK N A PITTSBURGH PA 2.7 DUE 11-01-2022        | **   | 550,372                       |
| PNC BK N A PITTSBURGH PA 2.7 DUE 11-01-2022        | **   | 1,453,389                     |
| PNC BK NA PITT PA 2.55% DUE 12-09-2021             | **   | 1,401,755                     |
| PNC FDG CORP 4.375% DUE 08-11-2020                 | **   | 2,031,905                     |
| PNC FDG CORP 5.125% DUE 02-08-2020                 | **   | 250,703                       |
| PNC FINANCIAL SERVICES GROUP COM STK               | **   | 15,474,373                    |
| PNC FINL SVCS 3.5% DUE 01-23-2024                  | **   | 5,360,786                     |
| PNC FINL SVCS GROUP INC 3.45% DUE 04-23-2029 REG   | **   | 266,847                       |
| PNC FINL SVCS GROUP INC 3.45% DUE 04-23-2029 REG   | **   | 3,266,212                     |
| PNM RES INC 3.25% 03-09-2021                       | **   | 177,049                       |
| PNM RES INC 3.25% 03-09-2021                       | **   | 3,212,175                     |
| PNM RES INC COM                                    | **   | 3,262,428                     |
| POLA ORBIS HLDG IN NPV                             | **   | 88,374                        |
| POLARIS INC                                        | **   | 897,808                       |
| POLY PROPERTY GROUP CO LTD HKD0.50                 | **   | 376,401                       |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| POLYCAB INDIA LTD INR10                                                      | **   | 12,678                        |
| POLYONE CORP COM                                                             | **   | 3,401,383                     |
| POLYPLEX CORP INR10(DEMAT)                                                   | **   | 3,038                         |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT)                                | **   | 3,384,118                     |
| PORSCHE AUTO HL SE NON VTG PRF NPV                                           | **   | 190,964                       |
| PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE                            | **   | 735,360                       |
| PORT AUTH N Y & N J 5.859% 12-01-2024 BEO TAXABLE                            | **   | 21,167,226                    |
| PORT MORROW ORE TRANSMISSION FACS REV 2.987% 09-01-2036 BEO TAXABLE          | **   | 5,961,240                     |
| PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW                                  | **   | 1,037,694                     |
| PORTOLA PHARMACEUTICALS INC COM                                              | **   | 155,841                       |
| POST APT HOMES L P 3.375% DUE 12-01-2022                                     | **   | 283,375                       |
| POST HLDGS INC COM STK                                                       | **   | 3,744,858                     |
| POSTAL SAVINGS BANK OF CHINA (LOCAL 1658)                                    | **   | 449,614                       |
| POSTE ITALIANE SPA NPV                                                       | **   | 242,385                       |
| POTBELLY CORP COM                                                            | **   | 36,402                        |
| POU CHEN TWD10                                                               | **   | 108,537                       |
| POWELL INDS INC COM                                                          | **   | 464,474                       |
| POWER CORP CANADA SUB-VTG NPV                                                | **   | 128,976                       |
| POWER FINANCE CORP INR10                                                     | **   | 46,912                        |
| POWERLONG REAL EST HKD0.01                                                   | **   | 212,890                       |
| POWERTECH TECHNOLO TWD10                                                     | **   | 99,877                        |
| POWSZECHNA KASA OS PLN1.00                                                   | **   | 371,263                       |
| POWSZECHNY ZAKLAD UBEZPIECZE                                                 | **   | 223,826                       |
| PPDC ENERGY INC COM                                                          | **   | 2,655,261                     |
| PPG IND INC COM                                                              | **   | 20,370,841                    |
| PPL CAP FDG INC 3.4% DUE 06-01-2023                                          | **   | 51,625                        |
| PPL CAP FDG INC 3.5 DUE 12-01-2022                                           | **   | 31,048                        |
| PPL CAP FDG INC 4.2% DUE 06-15-2022                                          | **   | 125,238                       |
| PPL CORP COM ISIN US69351T1060                                               | **   | 16,135,236                    |
| PPL ELEC UTILS 4.125% DUE 06-15-2044                                         | **   | 83,080                        |
| PPN CMO 4TIMES SQR TR 06-4TS CMLMTG PASTHRU CTF 144A CL A 5.4 DUE 121328 BEO | **   | 1,897,623                     |
| PQ GROUP HLDGS INC COM                                                       | **   | 340,147                       |
| PRA GROUP INC COM                                                            | **   | 1,459,659                     |
| PRA HEALTH SCIENCES INC COM                                                  | **   | 7,140,721                     |
| PRAXAIR INC 2.2 DUE 08-15-2022                                               | **   | 176,652                       |
| PREFORMED LINE PRODS CO COM                                                  | **   | 54,798                        |
| PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK                             | **   | 38,765                        |
| PREMIER INC CL A CL A                                                        | **   | 315,995                       |
| PRESIDENT CHAIN ST TWD10                                                     | **   | 669,313                       |
| PRESS KOGYO CO NPV                                                           | **   | 21,454                        |
| PRESTIGE AUTO 3.91% DUE 11-15-2022                                           | **   | 1,641,287                     |
| PRESTIGE CONSUMER HEALTHCARE INC COM                                         | **   | 272,160                       |
| PRGX GLOBAL INC                                                              | **   | 4,187                         |
| PRICESMART INC COM STK                                                       | **   | 169,880                       |
| PRICOA GLOBAL FDG 3.45% DUE 09-01-2023                                       | **   | 1,153,283                     |
| PRIMA MEAT PACKERS NPV                                                       | **   | 62,619                        |
| PRIMORIS SVCS CORP COM                                                       | **   | 443,866                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PRIN FINL GROUP 3.125% DUE 05-15-2023                                            | **   | 3,079,765                     |
| PRIN FINL GROUP 3.7% DUE 05-15-2029                                              | **   | 27,265                        |
| PRIN LIFE GLOBAL 2.375% DUE 11-21-2021                                           | **   | 135,783                       |
| PRINCIPIA BIOPHARMA INC COM                                                      | **   | 433,584                       |
| PRIVATE EXPT FDG CORP 2.05 DUE 11-15-2022 REG                                    | **   | 569,422                       |
| PRIVATE EXPT FDG CORP 2.25% DUE 03-15-2020                                       | **   | 6,295,505                     |
| PRIVATE EXPT FDG CORP SECD NT SER GG 2.45 DUE 07-15-2024                         | **   | 443,225                       |
| PROASSURANCE CORP COM                                                            | **   | 229,887                       |
| PROCTER & GAMBLE COM NPV                                                         | **   | 2,273,305                     |
| PROCTER AND GAMBLE HEALTH LTD                                                    | **   | 26,979                        |
| PROGRESS ENERGY 3.15% DUE 04-01-2022                                             | **   | 509,781                       |
| PROGRESS ENERGY 3.15% DUE 04-01-2022                                             | **   | 795,258                       |
| PROGRESS SOFTWARE CORP COM                                                       | **   | 951,495                       |
| PROGRESSIVE CORP 4.35 DUE 04-25-2044                                             | **   | 107,682                       |
| PROGYNY INC COM                                                                  | **   | 336,153                       |
| PROPETRO HLDG CORP COM                                                           | **   | 131,096                       |
| PROQR THERAPEUTICS B.V. COM STK                                                  | **   | 384,805                       |
| PROS HLDGS INC COM                                                               | **   | 338,428                       |
| PROSIEBENSAT.1 MEDIA SE NPV                                                      | **   | 1,682,428                     |
| PROSIGHT GLOBAL INC COM                                                          | **   | 298,308                       |
| PROSPERITY BANCSHARES INC COM                                                    | **   | 790,359                       |
| PROSUS N.V. EUR0.05                                                              | **   | 540,011                       |
| PROTAGONIST THERAPEUTICS INC COM                                                 | **   | 30,978                        |
| PROTECTIVE INS CORP CL B CL B                                                    | **   | 19,791                        |
| PROTECTIVE LIFE 2.161% DUE 09-25-2020                                            | **   | 3,274,830                     |
| PROTECTIVE LIFE 2.615% DUE 08-22-2022                                            | **   | 606,872                       |
| PROTECTIVE LIFE 3.4% DUE 01-15-2030                                              | **   | 406,040                       |
| PROTECTIVE LIFE GLOBAL FDG MEDIUM TERM NTRANCHE # TR 00011 VAR RT DUE 06-28-2021 | **   | 2,987,968                     |
| PROTHENA CORP PLC USD0.01                                                        | **   | 347,785                       |
| PROTO LABS INC COM                                                               | **   | 1,980,225                     |
| PROVID HLTH & SVCS 2.746% DUE 10-01-2026                                         | **   | 1,514,689                     |
| PROVIDENCE SVC CORP COM STK                                                      | **   | 119,603                       |
| PROVIDENT BANCORP INC MD COM                                                     | **   | 41,110                        |
| PROVIDENT FINL HLDGS INC COM                                                     | **   | 20,192                        |
| PROVIDENT FINL SVCS INC COM                                                      | **   | 223,970                       |
| PROVINCE OF ALBERTA 2.2% DUE 07-26-2022 BEO                                      | **   | 964,040                       |
| PRUDENTIAL BANCORP INC NEW COM                                                   | **   | 29,574                        |
| PRUDENTIAL FINL INC 3.878% 03-27-2028                                            | **   | 466,077                       |
| PRUDENTIAL FINL INC DTD 06-21-2010 5.37506-21-2020                               | **   | 142,206                       |
| PRUDENTIAL GBP0.05                                                               | **   | 1,582,507                     |
| PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375)                                     | **   | 467,970                       |
| PT GARUDA INDONESIA PERSERO TBK IDR500                                           | **   | 254,602                       |
| PT WASKITA BETON COMMON STOCK                                                    | **   | 23,175                        |
| PTC THERAPEUTICS INC COM                                                         | **   | 806,904                       |
| PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(NVDR)                                    | **   | 500,384                       |
| PTT PUBLIC COMPANY THB10(NVDR)                                                   | **   | 222,013                       |
| PUB STORAGE COM                                                                  | **   | 3,509,581                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| PUB SVC CO OF CO 3.2% DUE 11-15-2020                                       | **   | 200,907                       |
| PUB SVC ELEC & GAS FIXED 3.65% DUE 09-01-2028                              | **   | 5,617,572                     |
| PUB SVC ENTERPRISE 2% DUE 11-15-2021                                       | **   | 3,848,081                     |
| PUBLIC BK BHD NPV                                                          | **   | 294,178                       |
| PUBLIC SERVICE CO OF COLORADO 2.25 DUE 09-15-2022 BEO                      | **   | 51,437                        |
| PUBLIC SERVICE ELECTRIC & GAS CO 3.25% DUE 09-01-2023                      | **   | 3,301,935                     |
| PUBLIC STORAGE 3.385% 05-01-2029                                           | **   | 424,999                       |
| PUBLIC SVC CO N H 3.5 DUE 11-01-2023                                       | **   | 44,134                        |
| PUBLIC SVC ENTERPRISE GROUP INC 2.875% DUE 06-15-2024                      | **   | 306,696                       |
| PUBLICIS GROUPE SA EUR0.40                                                 | **   | 452,679                       |
| PUGET ENERGY INC NEW 5.625 07-15-2022                                      | **   | 375,491                       |
| PUGET ENERGY INC NEW SR SECD NT 6.5 DUE 12-15-2020                         | **   | 520,048                       |
| PULTE GROUP INC                                                            | **   | 1,161,051                     |
| PUMA BIOTECHNOLOGY INC COM .                                               | **   | 95,375                        |
| PURE STORAGE INC CL A CL A                                                 | **   | 789,267                       |
| PUT FXO MRMDUS33 03/06/2020 USD/CNH 6.9 European 31750FS12                 | **   | 8,094                         |
| PUT FXO MRMDUS33 03/06/2020 USD/CNH 6.9 European 31750FS12                 | **   | 13,214                        |
| PUT FXO MRMDUS33 20/01/2020 EUR/NOK 9.9 European 31750FIN5                 | **   | 3,638                         |
| PUT FXO MRMDUS33 20/01/2020 EUR/NOK 9.9 European 31750FIN5                 | **   | 5,090                         |
| PUT SWO USD BARCGB33 P 1.783% / R 3MLIBOR European 317U573T6 08/19/2020    | **   | 70,686                        |
| PUT SWO USD BOFAUS6S P 2.175% / R 3MLIBOR European 317U058U7 09/15/2021    | **   | 43,631                        |
| PUT SWO USD CSFPGB2L P 1.733% / R 3MLIBOR European 317U643T2 08/26/2021    | **   | 94,408                        |
| PUT SWO USD MSCSUS33 P 1.752% / R 3MLIBOR European 317U608T5 08/23/2021    | **   | 69,156                        |
| PUT SWO USD MSCSUS33 P 1.984% / R 3MLIBOR European 317U739U4 06/09/2020    | **   | 15,249                        |
| PUT SWO USD MSCSUS33 P 2.005% / R 3MLIBOR European 317U723U2 06/08/2020    | **   | 33,519                        |
| PVH CORP COM USD1                                                          | **   | 935,940                       |
| PVPTL ABU DHABI GOVT INT'L 2.5% 10-11-2022                                 | **   | 1,720,859                     |
| PVPTL ABU DHABI GOVT INT'L 3.125% 10-11-2027                               | **   | 523,673                       |
| PVPTL ABU DHABI GOVT INT'L 3.125% 10-11-2027                               | **   | 11,546,990                    |
| PVPTL BANQUE FEDERATIVE DU CR MUTUEL 2.2% 07-20-2020                       | **   | 3,713,307                     |
| PVPTL CARNOW AUTO RECEIVABLES TR SER 2017-1 CL A 2.92% 09-15-2022          | **   | 5,563                         |
| PVPTL CREDIT SUISSE GROUP AG VAR RT DUE 12-14-2023                         | **   | 3,259,937                     |
| PVPTL DAIMLER FIN N AMER 2.3% 02-12-2021                                   | **   | 470,889                       |
| PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028              | **   | 1,707,387                     |
| PVPTL MITSUBISHI UFJ LEASE & FIN CO LTD 2.652% DUE 09-19-2022              | **   | 1,812,048                     |
| PVPTL SMITHFIELD FOODS FIXED 2.65% DUE 10-03-2021                          | **   | 2,366,250                     |
| PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO           | **   | 1,270,776                     |
| PVPTL UBS GROUP FDG JERSEY LTD 2.95% DUE 09-24-2020 BEO                    | **   | 1,879,050                     |
| PVT EXPT FDG CORP 2.65% DUE 02-16-2021                                     | **   | 3,914,960                     |
| PVT PL BNP PARIBAS SR NON PFD 4.705% 01-10-2025                            | **   | 10,076,992                    |
| PVT PLBNP PARIBAS SR NON PFD 5.198% 01-10-2030                             | **   | 3,057,739                     |
| PVTP PVTP VOYA CLO LTD SER 15-1A CL A1R VAR RT 01-18-2029                  | **   | 1,491,766                     |
| PVTPL 1166 AVE OF THE AMERS COML MTG TR II 2005-C6 COML 5.6896% 10-13-2037 | **   | 1,367,515                     |
| PVTPL ABBOTT LABS 3.875% 09-15-2025                                        | **   | 103,482                       |
| PVTPL ABBVIE INC 2.15% DUE 11-19-2021 BEO                                  | **   | 4,680,486                     |
| PVTPL ABBVIE INC 2.15% DUE 11-19-2021 BEO                                  | **   | 4,561,599                     |
| PVTPL ABBVIE INC 2.95% DUE 11-21-2026                                      | **   | 1,425,429                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL ABBVIE INC 2.95% DUE 11-21-2026                                          | **   | 9,519,831                     |
| PVTPL ABBVIE INC 3.2% DUE 11-21-2029                                           | **   | 701,975                       |
| PVTPL ABBVIE INC 3.2% DUE 11-21-2029                                           | **   | 11,755,531                    |
| PVTPL ABBVIE INC 4.05% DUE 11-21-2039                                          | **   | 141,893                       |
| PVTPL ABBVIE INC SR NT 144A 2.3% DUE 11-21-2022                                | **   | 9,316,855                     |
| PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019                    | **   | 143,345                       |
| PVTPL ABN AMRO BK N V MEDIUM TERM 3.4% 08-27-2021                              | **   | 5,186,325                     |
| PVTPL ABN AMRO BK N V MEDIUM TERM 3.4% 08-27-2021                              | **   | 2,795,110                     |
| PVTPL ABN AMRO BK N V MEDIUM TERM 144A FLTG 08-27-2021                         | **   | 4,028,776                     |
| PVTPL ABS TOWD PT MTG TR 2016-3 CL A-1 FLTG RT 144A DUE 08-25-2055 BEO         | **   | 1,735,351                     |
| PVTPL ACC TR SR 19-2 CL A 2.82% 02-21-2023                                     | **   | 567,371                       |
| PVTPL ACIS CLO 2015-6A LTD CL A-1 FLTG RT 05-01-2027 BEO                       | **   | 1,459,303                     |
| PVTPL AIA GROUP LIMITED 3.6% 04-09-2029                                        | **   | 278,128                       |
| PVTPL AIB GROUP PLC AIB GROUP PLC 4.75 4.75% DUE 10-12-2023 BEO                | **   | 311,777                       |
| PVTPL AIB GROUP PLC AIB GROUP PLC 4.75 4.75% DUE 10-12-2023 BEO                | **   | 537,547                       |
| PVTPL AIG GLOBAL FUNDING FLTG 01-22-2021                                       | **   | 2,986,972                     |
| PVTPL AIR CDA 2013-1 PASS THRU 4.125 DUE 11-15-2026 BEO                        | **   | 227,657                       |
| PVTPL AIR CDA PASS THRU TR 2017-1 PVTPL AIR CANADA BNDS 3.55% DUE 07-15-2031   | **   | 392,089                       |
| PVTPL ALIMENTATION COUCHE-TARD INC SR NT 2.7% DUE 07-26-2022/07-26-2017 BEO    | **   | 2,754,957                     |
| PVTPL ALLEGANY PK CLO LTD/ALLEGANY PK CLO LL SER 19-1A CLS D VAR RT 01-20-2033 | **   | 3,500,000                     |
| PVTPL ALLEGRO CLO I LTD SER SECD NT CL A 1R VAR 01-30-2026                     | **   | 323,314                       |
| PVTPL ALLEGRO CLO LTD SER 17-1A CL A FLT 10-16-2030                            | **   | 5,594,005                     |
| PVTPL AMERICAN CR ACCEP RECEIVABLES SR 19-3 CL C 2.76% 09-12-2025              | **   | 346,248                       |
| PVTPL AMERICAN CR ACCEP RECEIVABLES TR SR 19-4 CL C 2.69% 12-12-2025           | **   | 149,950                       |
| PVTPL AMERICAN CR ACCEP RECEIVABLES TR SER 19-1 CL B 3.32% 04-12-2023 BEO      | **   | 1,566,986                     |
| PVTPL AMERICAN CR ACCEP RECEIVABLES TR SER 19-1 CL C 3.5% 04-14-2025 BEO       | **   | 451,174                       |
| PVTPL AMERICAN CR ACCEP RECEIVABLES TR SER 19-3 CL B 2.59% 08-14-2023 BEO      | **   | 2,006,589                     |
| PVTPL AMERICAN CREDIT ACCEPTANCE RECEIVAB FIXED 3.06% 07-12-2022 BEO           | **   | 798,146                       |
| PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024                             | **   | 207,490                       |
| PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024                             | **   | 2,593,620                     |
| PVTPL ANGLO AMERN CAP PLC SR 4.125% DUE 04-15-2021 BEO                         | **   | 2,447,908                     |
| PVTPL ANGLO AMERN CAP PLC SR NT 144A 4.5% DUE 03-15-2028 BEO                   | **   | 428,707                       |
| PVTPL ANZ NEW ZEALAND INTL LTD 2.2% DUE 07-17-2020                             | **   | 2,924,193                     |
| PVTPL ANZ NEW ZEALAND INTL LTD 3.45% 01-21-2028                                | **   | 263,785                       |
| PVTPL ANZ NEW ZEALAND INTL/LDN 2.875% 01-25-2022 BEO                           | **   | 1,219,709                     |
| PVTPL APIDOS CLO SR 13-12A CL AR VAR RT 04-15-2031                             | **   | 496,681                       |
| PVTPL APIDOS CLO SR 16-25A CL A 1R FLTG RATE 10-20-2031                        | **   | 4,955,534                     |
| PVTPL APT PIPELINES LTD SR GTD NT 144A 4.25% DUE 07-15-2027/03-23-2017 BEO     | **   | 141,057                       |
| PVTPL ARBOR RLTY COML REAL ESTATE NTS SER 19-FL2 CLS A FLTG RT 06-15-2034      | **   | 3,728,836                     |
| PVTPL ASB BK LTD SR MEDIUM TERM NTS BOOK 3.125% 05-23-2024                     | **   | 493,784                       |
| PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD 144A 4.0% DUE 01-25-2022           | **   | 1,342,966                     |
| PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD 144A 4.0% DUE 01-25-2022           | **   | 1,394,618                     |
| PVTPL AUSTRALIA & NEW ZEALAND BKG GROUP FLTG DUE 11-09-2020                    | **   | 4,705,053                     |
| PVTPL AVERY PT V CLO LTD/AVERY PT V SER 14-5A CL AR FLTG 07-17-2026            | **   | 1,062,040                     |
| PVTPL AVERY PT VII CLO LTD/ SER 15-7A CL AR FLTG DUE 01-15-2028                | **   | 748,756                       |
| PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO     | **   | 402,708                       |
| PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01-2023/05-01-2018 BEO   | **   | 299,658                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01-2023/05-01-2018 BEO    | **   | 764,645                       |
| PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SSR 19-3A CL A 0.0% 03-20-2026         | **   | 3,665,821                     |
| PVTPL AVIS BUDGET RENT CAR FDG SER 19-2A CL A 3.35% 09-22-2025                  | **   | 8,374,453                     |
| PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024                                     | **   | 177,157                       |
| PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023                                    | **   | 970,092                       |
| PVTPL B A T INTL FIN PLC 144A 3.25% DUE 06-07-2022 BEO                          | **   | 1,865,500                     |
| PVTPL B A T INTL FIN PLC 3.5% DUE 06-15-2022                                    | **   | 1,232,970                     |
| PVTPL BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO                | **   | 1,526,117                     |
| PVTPL BANCO DE CREDITO DEL PERU 4.65%09-17-2024                                 | **   | 182,568                       |
| PVTPL BANCO VOTORANTIM S A GLOBAL 4.0% DUE 09-24-2022                           | **   | 509,380                       |
| PVTPL BANCO VOTORANTIM SA 4.5% DUE 09-24-2024 REG                               | **   | 1,028,760                     |
| PVTPL BANQUE FEDERATIVE DU CR MUTUEL MEDIUM TE 2.125% DUE 11-21-2022 BEO        | **   | 4,476,290                     |
| PVTPL BANQUE FEDERATIVE DU CR MUTUEL MEDIUM TE 2.75% DUE 10-15-2020 BEO         | **   | 4,535,816                     |
| PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO                        | **   | 11,727,628                    |
| PVTPL BAYER US FIN II LLC 4.25% 12-15-2025                                      | **   | 1,618,875                     |
| PVTPL BAYER US FIN II LLC 3.875% 12-15-2023                                     | **   | 1,679,648                     |
| PVTPL BCC FDG XVI LLC EQUIP CONTRACT BKDNT CL A-2 144A 2.46% DUE 08-20-2024 BEO | **   | 3,742,354                     |
| PVTPL BEECHWOOD PK CLO LTD/BEECHWOOD PK CLO SER 19-1A CLS A1 VAR RT 01-17-2033  | **   | 1,750,000                     |
| PVTPL BENEFIT STR PARTNERS CLO FLTG RT SER 14-IVA CL A1RR 01-20-2029 BEO        | **   | 1,001,389                     |
| PVTPL BENEFIT STR PARTNERS CLO XIX LTD SR 19-19A CL A FLTG RATE DUE 01-15-2033  | **   | 5,000,000                     |
| PVTPL BG ENERGY CAP PLC GTD NT 144A 4% DUE 10-15-2021 BEO                       | **   | 6,828,567                     |
| PVTPL BMW US CAP LLC FLTG 08-13-2021                                            | **   | 2,062,694                     |
| PVTPL BMW US CAPITAL LLC BNDS 2.0% DUE 04-11-2021                               | **   | 400,553                       |
| PVTPL BNP PARIBAS 3.375% 01-09-2025                                             | **   | 5,764,430                     |
| PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028                                | **   | 1,955,842                     |
| PVTPL BNZ INTL FDG LTD LONDON 3.375% 03-01-2023                                 | **   | 413,673                       |
| PVTPL BNZ INTL FUNDING/LONDON 2.9% DUE 02-21-2022 REG                           | **   | 2,451,522                     |
| PVTPL BOC AVIATION PTE LTD GLOBAL MEDIUMTERM 3.5% 10-10-2024                    | **   | 634,621                       |
| PVTPL BOC AVIATION PTE LTD GLOBAL MEDIUMTERM 3.5% 10-10-2024                    | **   | 3,611,664                     |
| PVTPL BPCE SR NON PFD 4.0% DUE 09-12-2023                                       | **   | 1,685,947                     |
| PVTPL BPCE SR NON PFD 4.0% DUE 09-12-2023                                       | **   | 1,006,300                     |
| PVTPL BPCE SUB NTS BOOK ENTRY 5.15 DUE 07-21-2024 BEO                           | **   | 4,389,796                     |
| PVTPL BRISTOL MYERS SQUIBB CO 2.6% 05-16-2022                                   | **   | 2,703,297                     |
| PVTPL BRISTOL MYERS SQUIBB CO 2.75% DUE 02-15-2023                              | **   | 422,962                       |
| PVTPL BRISTOL MYERS SQUIBB CO 2.9% 07-26-2024                                   | **   | 15,416,687                    |
| PVTPL BRISTOL MYERS SQUIBB CO 3.2% DUE 06-15-2026                               | **   | 131,327                       |
| PVTPL BRISTOL MYERS SQUIBB CO 3.2% DUE 06-15-2026                               | **   | 1,659,978                     |
| PVTPL BRISTOL MYERS SQUIBB CO 3.9% DUE 02-20-2028                               | **   | 220,476                       |
| PVTPL BRISTOL MYERS SQUIBB CO 3.9% DUE 02-20-2028                               | **   | 2,576,264                     |
| PVTPL BRISTOL MYERS SQUIBB CO 4.125% 06-15-2039                                 | **   | 288,561                       |
| PVTPL BRISTOL MYERS SQUIBB CO 5% DUE 08-15-2045/11-22-2019 BEO                  | **   | 384,837                       |
| PVTPL BRISTOL MYERS SQUIBB CO CORP 3.55% 08-15-2022                             | **   | 270,219                       |
| PVTPL BRITISH AWYS PASS THRU 3.8% 09-20-2031                                    | **   | 591,192                       |
| PVTPL BRITISH AWYS PASS THRU CTFS 3.3% FIXED 06-15-2034 BEO                     | **   | 155,523                       |
| PVTPL BRITISH AWYS PASS THRU TR 2018-1A 4.125% 09-20-2031                       | **   | 521,140                       |
| PVTPL BRITISH SKY BROADCASTING GROUP PLC SR NT 144A 3.125% DUE 11-26-2022 BEO   | **   | 1,565,399                     |
| PVTPL BROADCOM INC 3.625% 10/15/2024                                            | **   | 1,247,867                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL BUSINESS JET SECS 2018-2 LLC SECD NT CL A 144A 4.447% DUE 06-15-2033 BEO   | **   | 557,021                       |
| PVTPL BUSINESS JET SECS 2019-1 LLC SECD NT CL A 144A 0% DUE 07-15-2034 BEO       | **   | 1,253,823                     |
| PVTPL BUSINESS JET SECS LLC SECD NT SER 2018-1 CL A 4.335% 02-15-2033            | **   | 407,863                       |
| PVTPL BX TR 2017-APPL CL B FLTG 07-15-2034                                       | **   | 2,283,992                     |
| PVTPL CALIFORNIA STR CLO IX LTD SER 12-9A CL AR2 FLTG 07-16-2032                 | **   | 1,686,175                     |
| PVTPL CAMERON LNG LLC 2.902% 07-15-2031                                          | **   | 691,616                       |
| PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035                                      | **   | 116,149                       |
| PVTPL CANADIAN IMPERIAL BK 2.35% 07-27-2023                                      | **   | 11,936,113                    |
| PVTPL CAPITAL AUTO RECEIVABLES ASSET TR SER-18-1 CL-A3 2.79% 01-20-2022          | **   | 737,254                       |
| PVTPL CAPITAL AUTO RECEIVABLES ASSET TR SR 2018-1 CL A-4 2.93% 06-20-2022        | **   | 503,597                       |
| PVTPL CARGILL INC NT 3.25% 03-01-2023                                            | **   | 98,154                        |
| PVTPL CARVANA AUTO RECEIVABLES TR 2019-2NT CL A-3 2.58% 03-15-2023               | **   | 501,974                       |
| PVTPL CARVANA AUTO RECEIVABLES TR 2019-2NT CL A-3 2.58% 03-15-2023               | **   | 2,570,108                     |
| PVTPL CARVANA AUTO RECEIVABLES TR 2019-3ACL C 144A 2.71% DUE 10-15-2024          | **   | 1,391,936                     |
| PVTPL CEDAR FUNDING LTD SR 16-6A CL A-R FLTG RATE DUE 10-20-2028                 | **   | 459,675                       |
| PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028                               | **   | 3,526,861                     |
| PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028                               | **   | 5,238,426                     |
| PVTPL CHESAPEAKE FDG II LLC 2018-2 CL A-2 FLTG RATE 08-15-2030                   | **   | 1,158,243                     |
| PVTPL CHESAPEAKE FDG II LLC SER 18-2A CLS A1 3.23% DUE 08-15-2030 BEO            | **   | 808,395                       |
| PVTPL CHESAPEAKE FDG II LLC SER-18-1A CL-A1 3.04% 04-15-2030 BEO                 | **   | 5,249,549                     |
| PVTPL CIFIC FDG 2018-IV LTD/CIFIC FDG 2018-IV SER 18-4A CLS A1 VAR RT 10-17-2031 | **   | 2,988,431                     |
| PVTPL CIFIC FDG 2019-VI LTD SER 19-6A CLS A2 VAR RT 01-16-2033                   | **   | 2,000,000                     |
| PVTPL CIFIC FDG 2019-VI LTD SR 19-6A CL A1 FLTG 01-16-2033                       | **   | 3,000,000                     |
| PVTPL CIFIC FUNDING LTD SER 15-1A CL ARR FLTG RT DUE 01-22-2031                  | **   | 2,990,435                     |
| PVTPL CIGNA CORP NEW 3.05% DUE 11-30-2022                                        | **   | 306,663                       |
| PVTPL CIGNA CORP NEW 3.5% 06-15-2024                                             | **   | 1,963,685                     |
| PVTPL CIGNA CORP NEW 4.0% DUE 02-15-2022                                         | **   | 3,779,028                     |
| PVTPL CIGNA CORP NEW 4.125% 09-15-2020                                           | **   | 182,552                       |
| PVTPL CIGNA CORP NEW 4.125% 09-15-2020                                           | **   | 101,418                       |
| PVTPL CIM 2014 LOAN TRUST I RESTR TRUST CERTIFICATE CORP 3.4% 03-01-2027         | **   | 1,777,369                     |
| PVTPL CK HUTCHISON INTL 16 LTD GTD NT 144A 1.875% DUE 10-03-2021 BEO             | **   | 248,003                       |
| PVTPL CK HUTCHISON INTL 19 LTD 3.625% 04-11-2029                                 | **   | 426,281                       |
| PVTPL CLNC 2019-FL1 LTD/CLNC SER 19-FL1 CLS A VAR RT 10-19-2038                  | **   | 16,600,000                    |
| PVTPL CMO 1166 AVE OF THE AMERS COML 2005-C6A CL D 144A 5.6896 10/13/2037        | **   | 572,774                       |
| PVTPL CMO 1166 AVE OF THE AMERS COML 2005-C6A CL F 144A 5.6896 10/13/2037        | **   | 457,321                       |
| PVTPL CMO 280 PK AVE 2017-280P MTG TR COML CTF CL A VAR DUE 09-15-2034           | **   | 799,741                       |
| PVTPL CMO AVENTURA MALL TR 2013-AVM COMLCL A VAR RT 12-05-2032                   | **   | 13,123,393                    |
| PVTPL CMO BARCLAYS COMMERCIAL MTGE SEC SER 2019-CLP CLS A FLTG RT 12-15-31       | **   | 15,028,715                    |
| PVTPL CMO BBCCRE TRUST SER 2015-GTP CL A 3.966% 08-10-2033                       | **   | 1,172,108                     |
| PVTPL CMO BB-UBS TR 2012-TFT COML MTG CLA 144A 2.8922 06-05-2030                 | **   | 87,990                        |
| PVTPL CMO BFLD TR SER 2019-DPLO CL A 144A FLTG 10-15-2034                        | **   | 5,449,664                     |
| PVTPL CMO BX COML MTG TR 2018-BIOA COML MTG PASSTHRU CTF CL A FLTG 03-15-2037    | **   | 12,565,491                    |
| PVTPL CMO BX COML MTG TR SR 2019-XL CL D FLTG RT 10-15-2036                      | **   | 12,145,167                    |
| PVTPL CMO BX TRUST SR 2018-IND CL A FLTG DUE 11-15-2035                          | **   | 2,623,160                     |
| PVTPL CMO BXMT 2017-FL1 LTD/BXMT 2017-FL1 LLC 5TH PRY SECD NT CL D FLTG          | **   | 419,998                       |
| PVTPL CMO CAMB COML MTG TR 2019-LIFE CL A VAR RT 12-15-2037                      | **   | 2,873,475                     |
| PVTPL CMO CGGS COML MTG TR 2018-WSS COMLMTG PASSTHRU CTF CL A 02-15-2020         | **   | 398,993                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024                            | **   | 10,196,297                    |
| PVTPL CMO CITIGROUP COMMERCIAL MTG TRUST SER 2014-GC19 CL D FRN 03-10-47         | **   | 1,307,913                     |
| PVTPL CMO COLONY MTG CAP LTD SR 19-IKPR CLA FLTG 11-15-2038                      | **   | 4,701,638                     |
| PVTPL CMO COMM 2014-277P MTG TR COML MTGPASSTHRU CTF CLA 3.731 08-10-2049        | **   | 790,020                       |
| PVTPL CMO COMM SER 2016-GCT CL A 144A 2.681% 08-10-2029                          | **   | 8,720,292                     |
| PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2014-USA CL A2 3.953% DUE 09-15-2037  | **   | 2,106,745                     |
| PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2017-LSTK CL A 2.76074% 04-05-2033    | **   | 1,972,755                     |
| PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SR 2019-ICE4 CL A VAR RT 05-15-2021       | **   | 24,140,346                    |
| PVTPL CMO CSMC 2017-RPL3 TR CL A-1 FLTG 08-25-2057                               | **   | 3,925,569                     |
| PVTPL CMO CSMC 2017-RPL3 TR MTG BACKED NT CL B-2 VAR 144A VAR RT DUE 08-01-2057  | **   | 4,345,384                     |
| PVTPL CMO CSMC 2019-AFC1 TR MTG BACKED NT CL A-1 144A VAR RT DUE 07-25-2049 BEO  | **   | 4,997,612                     |
| PVTPL CMO CSMC TR SR 2017-CHOP CL A VAR RT 07-15-2032                            | **   | 2,205,127                     |
| PVTPL CMO CSMCSER 19RPL8 CL A1 VAR DUE 10-25-2058                                | **   | 5,213,985                     |
| PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASSTHRU CTF CL E 144A VAR 11-10-2046        | **   | 3,716,327                     |
| PVTPL CMO FNMA SER 2019-M22 CLS A1 2.103% DUE 05-25-2029 REG                     | **   | 7,690,919                     |
| PVTPL CMO FREMF 2015-K48 MTG TR FLTG RT DUE 06-25-2025 BEO                       | **   | 456,336                       |
| PVTPL CMO FREMF 2016-K59 MTG TR 144A CL B VAR RT DUE 11-25-2049 BEO              | **   | 179,116                       |
| PVTPL CMO GOSFORTH FUNDING 2012-1 PLC STEP UP DUE 08-25-2060 BEO                 | **   | 4,620,535                     |
| PVTPL CMO GREAT WOLF TR 2019-WOLF SER 19-WOLF CLS A VAR RT DUE 12-15-2029 BEO    | **   | 4,879,850                     |
| PVTPL CMO GS MTG SECS 2012-ALOHACOML MTGPASSTHRU CTF CL A 3.551 4-10-34 BEO      | **   | 4,263,280                     |
| PVTPL CMO GS MTG SECS CORP SER 2017-GPTX CL B 3.103915% FIXED 05-10-2034         | **   | 3,979,236                     |
| PVTPL CMO GS MTG SECS CORP TR SER 2019-70P CLS C VAR RT 10-15-2036               | **   | 6,350,637                     |
| PVTPL CMO GS MTG SECS TR 2012-GC6 COML MTG PASSTHRU CTF CL C FLTG RT 01-10-2045  | **   | 4,623,017                     |
| PVTPL CMO HERO FDG 2016-3 NT CL A-1 144A3.07999992371% DUE 09-20-2042 BEO        | **   | 45,419                        |
| PVTPL CMO J P MORGAN CHASE COML MTG SECS TR 2018-WPT CL A-FX 4.2475% 07-05-2023  | **   | 5,398,456                     |
| PVTPL CMO J P MORGAN MTG TR 2017-1 VAR RT DUE 01-25-2047                         | **   | 6,416,062                     |
| PVTPL CMO LMREC SR 15-CRE1 CL AR FLTG 144A 02-22-2032                            | **   | 829,159                       |
| PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059       | **   | 9,146,087                     |
| PVTPL CMO MORGAN STANLEY CAP I TR 2011-C1 5.44173 DUE 09-15-2047 BEO             | **   | 2,100,886                     |
| PVTPL CMO MORGAN STANLEY CAP I TR 2014-CPT VAR RT DUE 07-13-2029 BEO             | **   | 404,781                       |
| PVTPL CMO MORGAN STANLEY CAP I TR 2018-MP MTG CTF CL A 4.4185% DUE 07-11-2040    | **   | 2,798,343                     |
| PVTPL CMO MORGAN STANLEY SER 2014-CPT CLA 144A 3.35 DUE07-13-2029 BEO            | **   | 1,014,549                     |
| PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF CL A FLTG RT 08-15-2034     | **   | 7,058,645                     |
| PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF CL B FLTG RT 08-15-2034     | **   | 4,763,751                     |
| PVTPL CMO MSDB TR 2017-712F CL A VAR RT DUE 07-11-2039 BEO                       | **   | 6,905,176                     |
| PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO            | **   | 588,349                       |
| PVTPL CMO NEW RESIDENTIAL MTG LN TR SER 16-3A CL A1B 144A VAR 09-01-2056         | **   | 2,498,942                     |
| PVTPL CMO ONE MKT PLAZA TR SER 2017-1MKTL CL A 144A 3.6139% 02-10-2032 BEO       | **   | 10,606,004                    |
| PVTPL CMO PEPPER RESIDENTIAL SECURITIES TRUST SER 25A CL A1U FLTG DUE 03-12-2061 | **   | 553,756                       |
| PVTPL CMO RREADY CAP MTG TR SER 2019-5 CLS A 3.7768% 02-25-2052                  | **   | 903,927                       |
| PVTPL CMO SER 17-3 CL 1A6 FR 08-25-2047 BEO                                      | **   | 4,160,592                     |
| PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO         | **   | 2,060,213                     |
| PVTPL CMO TRICON AMERN HOMES SER 2017-SFR1 CL A 2.761% 09-17-2034 BEO            | **   | 8,640,976                     |
| PVTPL CMO UBS COML MTG TR VAR RT SER 2012-C1 CL C 05-10-2045                     | **   | 2,306,817                     |
| PVTPL CMO UBS-BAMLL TR 2012-WRM CTF CL A144A 3.663 DUE 06-10-2030 BEO            | **   | 159,533                       |
| PVTPL CMO WFRBS COML MTG TR 2013-C11 COML PASS THRU CTF CL D VAR RT 03-15-45     | **   | 408,769                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value (in dollars) |
|----------------------------------------------------------------------------------|------|----------------------------|
| PVTPL COLONY AMERN FIN 2016-2 LTD/COLONYAME 2.554% 11-15-2048                    | **   | 205,174                    |
| PVTPL COLUMBIA CENT CLO 27 LTD/COLUMBIA CENT SR 18-27A CL A-1 FLTG RT 10-25-2031 | **   | 1,803,376                  |
| PVTPL COMMONWEALTH BANK AUST 144A BNDS 2.25% DUE 03-10-2020                      | **   | 3,141,673                  |
| PVTPL COMMONWEALTH BK AUSTRALIA MEDIUM 2.5% 09-18-2022                           | **   | 207,730                    |
| PVTPL COMMONWEALTH BK AUSTRALIA MEDIUM 2.5% 09-18-2022                           | **   | 2,533,294                  |
| PVTPL CONSUMER LN UNDERLYING BD CLUB CR SER 17-P2 CLS A 2.61% 01-15-2024         | **   | 19,511                     |
| PVTPL COREVEST AMERN FIN 2019-3 TR SER 19-3 CLS A 2.772% DUE 10-15-2052 BEO      | **   | 898,450                    |
| PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027                              | **   | 7,669,138                  |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO      | **   | 206,424                    |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO      | **   | 2,064,240                  |
| PVTPL CPS AUTO RECEIVABLES TR 2018-C ASSET BACKED NT CL C 3.68% 06-17-2024       | **   | 3,471,554                  |
| PVTPL CPS AUTO RECEIVABLES TR 2019-D NT CL C 144A 2.54% DUE 08-15-2024 BEO       | **   | 1,047,963                  |
| PVTPL CPS AUTO TRUST SER 17-B CL C 2.92% 02-15-2022                              | **   | 75,770                     |
| PVTPL CR ACCEP AUTO LN TR 2017-3 AST BACKED NT CL A 2.65 DUE 06-15-2026          | **   | 12,039,362                 |
| PVTPL CREDIT ACCEP AUTO LN TR 2018-2A CL A 3.47% 05-17-2027                      | **   | 1,513,859                  |
| PVTPL CREDIT ACCEP AUTO LN TR 2018-2A CL B 3.94% 07-15-2027                      | **   | 1,025,471                  |
| PVTPL CREDIT ACCEP AUTO SER 18-1A CL A 3.01% DUE 02-16-2027                      | **   | 364,353                    |
| PVTPL CREDIT ACCEP AUTO SER 18-1A CL A 3.01% DUE 02-16-2027                      | **   | 540,006                    |
| PVTPL CREDIT ACCEP AUTO SER 18-3A CL A 3.55% 08-15-2027                          | **   | 8,816,423                  |
| PVTPL CREDIT AGRICOLE LONDON 3.375%01-10-2022                                    | **   | 3,192,751                  |
| PVTPL CREDIT AGRICOLE S A LONDON 4.125% 01-10-2027                               | **   | 540,340                    |
| PVTPL CREDIT AGRICOLE S A MEDIUM TERM SRBK NT 2.375% DUE 07-01-2021 BEO          | **   | 1,912,496                  |
| PVTPL CREDIT SUISSE GROUP AG 6.5 DUE 08-08-2023 BEO                              | **   | 2,004,750                  |
| PVTPL CREDIT SUISSE GROUP AG 7.25% DUE 12-31-2049                                | **   | 1,562,750                  |
| PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO                              | **   | 4,337,193                  |
| PVTPL CRH AMER FIN INC GTD NT 144A 3.4% DUE 05-09-2027/05-09-2017 BEO            | **   | 415,944                    |
| PVTPL CRISPR THERAPEUTICS AG                                                     | **   | 103,539                    |
| PVTPL CROWN CASTLE TOWERS LLC 3.222% DUE 05-15-2042                              | **   | 404,286                    |
| PVTPL CROWN PT CLO SER 18-5A CL A FLTG 07-17-2028                                | **   | 893,272                    |
| PVTPL CSAIL COML MTG TR SER 2017-CX10 CL UESA 4.0274% 11-15-2027                 | **   | 1,941,331                  |
| PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTFS 5-15-19 BEO      | **   | 141,204                    |
| PVTPL CUTWATER CAPITAL CORP SR 14-1A CL A1AR FLTG 07-15-2026                     | **   | 2,326,478                  |
| PVTPL CVS LEASE BACKED PASS THRU SER 2013 TR 4.704 01-10-2036                    | **   | 306,542                    |
| PVTPL CYMABAY THERAPEUTICS INC COM                                               | **   | 61,407                     |
| PVTPL DAIMLER FIN N AMER 3.35% DUE 05-04-2021                                    | **   | 3,539,366                  |
| PVTPL DAIMLER FIN NORTH AMER LLC 2.7% 06-14-2024                                 | **   | 1,715,215                  |
| PVTPL DAIMLER FIN NORTH AMER LLC GTD NT 144A 2.3% DUE 01-06-2020 BEO             | **   | 324,994                    |
| PVTPL DAIMLER FIN NORTH AMER LLC GTD NT 144A 2.3% DUE 01-06-2020 BEO             | **   | 3,729,933                  |
| PVTPL DAIMLER FIN NORTH AMER LLC NT 3.4% 02-22-2022                              | **   | 1,639,431                  |
| PVTPL DAIMLER FIN NORTH AMER LLC NT 3.4% 02-22-2022                              | **   | 3,442,805                  |
| PVTPL DAIMLER FIN NORTH AMER LLC NT 144A2% DUE 07-06-2021 BEO                    | **   | 499,042                    |
| PVTPL DAIMLER FIN NORTH AMER LLC NT FLTG RATE 02-22-2022                         | **   | 1,612,004                  |
| PVTPL DAIMLER FIN NORTH AMER LLC NT FLTG RATE 02-22-2022                         | **   | 3,983,957                  |
| PVTPL DAIMLER FIN NORTH AMER LLC V 2.55%DUE 08-15-2022                           | **   | 705,264                    |
| PVTPL DANONE 2.077% DUE 11-02-2021                                               | **   | 3,003,126                  |
| PVTPL DANSKE BK A/S 3.244% DUE 12-20-2025                                        | **   | 394,718                    |
| PVTPL DANSKE BK A/S 3.001% DUE 09-20-2022                                        | **   | 6,507,174                  |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL DANSKE BK A/S 5.375% DUE 01-12-2024                                       | **   | 2,408,195                     |
| PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY TRANCHE 5.0% 01-12-2022 REG       | **   | 4,737,271                     |
| PVTPL DANSKE BK A/S TRANCHE # TR 8 2% DUE 09-08-2021 REG                        | **   | 398,694                       |
| PVTPL DBS BK LTD GLOBAL COVERED BD PROGRAM BOO 3.3% DUE 11-27-2021 BEO          | **   | 102,633                       |
| PVTPL DELUXE CORP COM STK                                                       | **   | 291,133                       |
| PVTPL DEUTSCHE TELEKOM INTL FIN B V 2.82% 01-19-2022                            | **   | 304,498                       |
| PVTPL DEUTSCHE TELEKOM INTL FIN B V 2.82% 01-19-2022                            | **   | 365,397                       |
| PVTPL DEUTSCHE TELEKOM INTL FIN B V NT 144A 1.95% DUE 09-19-2021/09-19-2016 BEO | **   | 800,027                       |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02               | **   | 11,051,520                    |
| PVTPL DIAMOND RESORTS OWNER SR 19-1A CL A 2.89% 02-20-2032                      | **   | 2,920,016                     |
| PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOKENTRY 2.15% DUE 12-02-2022 BEO          | **   | 4,449,559                     |
| PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOKENTRY 2.15% DUE 12-02-2022 BEO          | **   | 2,301,068                     |
| PVTPL DRIVE AUTO RECEIVABLES SER 17-3 CL D 3.53% DUE 12-15-2023                 | **   | 1,100,030                     |
| PVTPL DRYDEN 75 CLO LTD/DRYDEN 75 SER 19-75A CL AR FLTG 07-15-2030              | **   | 1,675,270                     |
| PVTPL DT AUTO OWNER SER 19-2A CL C 3.18% FIXED 144ADUE 02-18-2025               | **   | 526,420                       |
| PVTPL DT AUTO OWNER TR 2018-3 SER 18-3A CL A 3.02% 02-15-2022                   | **   | 625,932                       |
| PVTPL DT AUTO OWNER TR 2018-3 SER 48-3A CL B 3.56% 09-15-2022                   | **   | 2,521,865                     |
| PVTPL DT AUTO OWNER TR 2019-2 SER 19-2A CLS B 2.99% 04-17-2023                  | **   | 1,651,233                     |
| PVTPL DT AUTO OWNER TR 2019-3 SER 19-3A CLS B 2.6% 05-15-2023                   | **   | 1,575,081                     |
| PVTPL DT AUTO OWNER TR SE 18-1A CL C 3.47% DUE 12-15-2023                       | **   | 395,006                       |
| PVTPL DT AUTO OWNER TR SER 19-3A CL A 2.93% 08-15-2022 BEO                      | **   | 753,055                       |
| PVTPL DT AUTO OWNER TR SER 2017-4A CL C 2.286% 07-17-2023                       | **   | 144,895                       |
| PVTPL DT AUTO OWNER TRUST SER 18-1A CL D 4.09% DUE 12-15-2023                   | **   | 278,135                       |
| PVTPL DT AUTO OWNER TRUST SER 19-2A CL A 2.85% 09-15-2022 BEO                   | **   | 569,539                       |
| PVTPL DT AUTO OWNER TRUST SER-19-1A CL-A 3.08% 09-15-2022 BEO                   | **   | 207,315                       |
| PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO             | **   | 488,944                       |
| PVTPL DUQUESNE LT HLDGS INC SR NT 144A 6.4% DUE 09-15-2020/09-13-2010 BEO       | **   | 205,795                       |
| PVTPL ECMC GROUP STUDENT LN TR SR 17-2A CL A FLTG RT 05-25-2067                 | **   | 3,461,378                     |
| PVTPL EDF S A NT 144A 4.6% DUE 01-27-2020 BEO                                   | **   | 100,168                       |
| PVTPL EDP FINANCE BV 3.625% 07-15-2024                                          | **   | 207,810                       |
| PVTPL ENEL FIN INTL N V 4.625 09-14-2025                                        | **   | 218,257                       |
| PVTPL ENEL FIN INTL N V 4.625 09-14-2025                                        | **   | 873,029                       |
| PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO                              | **   | 401,349                       |
| PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO                              | **   | 6,020,238                     |
| PVTPL ENEL FIN INTL N V GTD NT 144A 2.75% DUE 04-06-2023 BEO                    | **   | 3,323,827                     |
| PVTPL ENGIE SA NT 2.875% 10-10-2022 BEO                                         | **   | 406,145                       |
| PVTPL ENI S P A 4% DUE 09-12-2023 BEO                                           | **   | 337,583                       |
| PVTPL ENTERPRISE FLEET FINANCING LLC SR 19-2 CL A3 0.0% 02-20-2025              | **   | 3,184,819                     |
| PVTPL ENTERPRISE FLEET FING LLC SR 17-2 CL A301-20-2023                         | **   | 2,032,516                     |
| PVTPL ENTERPRISE FLEET FING SER 2017-3 CL A-3 2.36% 05-20-2023                  | **   | 1,624,296                     |
| PVTPL ERAC USA FIN CO GTD NT 144A 6.7% DUE 06-01-2034 REG                       | **   | 182,264                       |
| PVTPL ERAC USA FIN LLC GTD NT 144A 4.5% DUE 08-16-2021 BEO                      | **   | 4,673,408                     |
| PVTPL ERAC USA FIN LLC NT 144A 3.85% DUE11-15-2024/05-22-2014 BEO               | **   | 359,979                       |
| PVTPL ERAC USA FIN LLC NT 144A 3.85% DUE11-15-2024/05-22-2014 BEO               | **   | 4,235,042                     |
| PVTPL EVANS GROVE CLO LTD SER 18-1A CL A1 FLTG 05-28-2028                       | **   | 99,688                        |
| PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL A 3.05% 12-15-2021             | **   | 263,939                       |
| PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64% 11-15-2022             | **   | 314,500                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value (in dollars) |
|----------------------------------------------------------------------------------|------|----------------------------|
| PVTPL EXETER AUTOMOBILE RECEIVABLES SER 19-2A CL A 2.93% 07-15-2022              | **   | 1,828,775                  |
| PVTPL EXETER AUTOMOBILE RECEIVABLES TR 012-1 2019-1 A 3.2% DUE 04-15-2022        | **   | 833,579                    |
| PVTPL EXETER AUTOMOBILE RECEIVABLES TR 2017-1 CL B 144A 3.0% DUE 12-15-2021      | **   | 20,811                     |
| PVTPL EXETER AUTOMOBILE RECEIVABLES TR 2019-1 3.82% 12-16-2024                   | **   | 219,666                    |
| PVTPL EXETER AUTOMOBILE RECEIVABLES TRST SER 17-2A CLS B 2.82% 05-16-2022        | **   | 132,482                    |
| PVTPL EXETER AUTOMOBILE RECEIVABLES SER 17-2A CLS C 3.93% DUE 04-17-23 BEO       | **   | 242,555                    |
| PVTPL EXPERIAN FIN PLC 2.75% DUE 03-08-2030                                      | **   | 3,403,962                  |
| PVTPL FEDERATION DES CAISSES DESJARDINS DU QUE 2.25% 10-30-2020                  | **   | 1,633,878                  |
| PVTPL FIRST FNDTN INC COM                                                        | **   | 136,938                    |
| PVTPL FIRST INVS AUTO OWNER TR 2017-1A CL B 2.67% DUE 04-17-2023 BEO             | **   | 142,179                    |
| PVTPL FIVE CORNERS FDG TR SECS 3C7 4.419 DUE 11-15-2023                          | **   | 434,265                    |
| PVTPL FLAGSHIP CR AUTO TR SR 2018-4 CL A 3.41% 05-15-2023                        | **   | 1,722,942                  |
| PVTPL FLAGSHIP CREDIT AUTO TRUST SER 17-4 CL A2.07% 144A 04-15-2022              | **   | 236,514                    |
| PVTPL FOREST LABS INC SR NT 4.875 DUE 02-15-2021 BEO                             | **   | 411,668                    |
| PVTPL FOREST LABS INC SR NT 5 DUE 12-15-2021                                     | **   | 209,186                    |
| PVTPL FORT CRE LLC 18-1A C FLTG 144A 12-21-2023                                  | **   | 1,333,497                  |
| PVTPL FORTRESS CR BSL VII LTD SER 19-1A CL A2 FLTG 07-23-2032 BEO                | **   | 498,117                    |
| PVTPL FOX CORP 4.03% DUE 01-25-2024 BEO                                          | **   | 319,697                    |
| PVTPL FOX CORP 4.03% DUE 01-25-2024 BEO                                          | **   | 232,313                    |
| PVTPL FOX CORP GTD SR NT 144A 4.709% DUE01-25-2029/01-25-2019 BEO                | **   | 114,038                    |
| PVTPL FOX CORP GTD SR NT 144A 4.709% DUE01-25-2029/01-25-2019 BEO                | **   | 764,057                    |
| PVTPL FREED ABS TR SER 19-1 CL A 3.42% 06-18-2026 REG                            | **   | 298,781                    |
| PVTPL FRESenius US FINANCE II INC 4.25 DUE 02-01-2021 BEO                        | **   | 408,203                    |
| PVTPL GAIF BD ISSUER PTY LTD SR NT 144A 3.4% DUE 09-30-2026/09-30-2016 BEO       | **   | 76,052                     |
| PVTPL GALLATIN CLO IX 2018-1 LTD/GALLATIN CL SR SECD NT CL A FLTG DUE 01-21-2028 | **   | 299,516                    |
| PVTPL GEORGIA-PACIFIC LLC 5.4% DUE 11-01-2020                                    | **   | 4,696,856                  |
| PVTPL GLENCore FDG LLC 4.125% 03-12-2024                                         | **   | 3,676,360                  |
| PVTPL GLENCore FDG LLC GTD NT 144A 2.875% DUE 04-16-2020 BEO                     | **   | 270,359                    |
| PVTPL GLS AUTO RECEIVABLES ISSUER TR 2019-1 3.37% DUE 01-17-2023 BEO             | **   | 644,556                    |
| PVTPL GOODGREEN 2017-1 TR NT CL A 144A 3.74% DUE 10-15-2052 BEO                  | **   | 133,818                    |
| PVTPL GOODGREEN 2017-2 NT CL A 144A 3.26% DUE 10-15-2053 BEO                     | **   | 270,325                    |
| PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028                               | **   | 1,548,529                  |
| PVTPL GREENWOOD PK CLO LTD SER 18-1A CL A2 FLTG 04-15-2031                       | **   | 1,988,235                  |
| PVTPL GREYSTONE COMMERCIAL REAL ESTA SER 19-FL2 CL 1 FLTG 09-15-2037             | **   | 8,694,606                  |
| PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE 01-20-2030               | **   | 1,000,295                  |
| PVTPL GUARDIAN LIFE 3.4% DUE 04-25-2023                                          | **   | 239,187                    |
| PVTPL GUARDIAN LIFE 3.4% DUE 04-25-2023                                          | **   | 400,378                    |
| PVTPL HALCYON LN ADVISORS FDG 2015-2 LTD/HAL SR 15-2A CL A-R FLTG 07-25-2027     | **   | 724,045                    |
| PVTPL HALSEYPOINT CLO I LTD/HALSEYPOINT CLO SER 19-1A CLS A1A1 VAR RT 01-20-2033 | **   | 2,843,953                  |
| PVTPL HARLEY-DAVIDSON FINL SVCS INC GTD 3.55% 05-21-2021                         | **   | 5,296,329                  |
| PVTPL HARVEST OPERATIONS CORP 4.2% 06-01-2023                                    | **   | 1,802,243                  |
| PVTPL HEINEKEN N V SR NT 3.4 DUE 04-01-2022 BEO                                  | **   | 61,780                     |
| PVTPL HEINZ H J CO 4.875% DUE 02-15-2025                                         | **   | 442,841                    |
| PVTPL HERO FDG 2017-3 NT CL A2 3.95% 09-20-2048                                  | **   | 816,568                    |
| PVTPL HERO FDG SER 2017-1A NT CL A2 4.46% 09-20-2047 BEO                         | **   | 136,618                    |
| PVTPL HSBC BK CDA 1.65% 09-10-2022                                               | **   | 496,582                    |
| PVTPL HSBC BK PLC SR NT 144A 4.125% DUE 08-12-2020 BEO                           | **   | 2,908,807                  |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value (in dollars) |
|-------------------------------------------------------------------------------|------|----------------------------|
| PVTPL HSBC BK PLC SR NT 144A 4.75% DUE 01-19-2021 BEO                         | **   | 770,618                    |
| PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 201 NT CL A-2 144A 2.08 12-15-2021 | **   | 6,668,087                  |
| PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 201 NT CL A-4 144A 2.03 06-15-2023 | **   | 1,996,887                  |
| PVTPL ICG US CLO SER 15-2A CL AR FLTG 01-16-2028                              | **   | 597,830                    |
| PVTPL IMPERIAL TOB FIN PLC 2.95% DUE 07-21-2020 BEO                           | **   | 2,105,925                  |
| PVTPL IMPERIAL TOB FIN PLC 2.95% DUE 07-21-2020 BEO                           | **   | 3,810,721                  |
| PVTPL IMPERIAL TOB FIN PLC 3.5 DUE 02-11-2023                                 | **   | 1,637,733                  |
| PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG                 | **   | 4,213,607                  |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO         | **   | 1,611,296                  |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 3.25% DUE 09-23-2024 BEO               | **   | 1,307,527                  |
| PVTPL J G WENTWORTH XXII LLC 3.82 DUE 12-15-2048 BEO                          | **   | 1,092,856                  |
| PVTPL J P MORGAN CHASE COML MTG SECS TR 2010-C2 CL C VAR RT DUE 11-15-2043    | **   | 6,651,522                  |
| PVTPL J P MORGAN CHASE COML MTG SR 2011-CA-SB 3.7339% DUE 07-15-2046          | **   | 862,514                    |
| PVTPL J P MORGAN MTG SER 18-4 CL A1 VAR 10-25-2048                            | **   | 2,922,091                  |
| PVTPL J P MORGAN MTG TR SER 18-3 CLS A1 FLTG 04-25-2018                       | **   | 7,383,678                  |
| PVTPL JACKSON NATL LIFE FDG LLC 3.25% DUE 01-30-2024 BEO                      | **   | 36,315                     |
| PVTPL JACKSON NATL LIFE GLOBAL 2.25% 04-29-2021 REG                           | **   | 326,445                    |
| PVTPL JACKSON NATL LIFE GLOBAL 2.6% DUE 12-09-2020                            | **   | 437,819                    |
| PVTPL JACKSON NATL LIFE GLOBAL FDG 3.3% DUE 06-11-2021 BEO                    | **   | 7,855,324                  |
| PVTPL JACKSON NATL LIFE GLOBAL FDG SECD FLTG 06-11-2021                       | **   | 4,769,792                  |
| PVTPL JACKSON NATL LIFE GLOBAL FDG SECD MEDIUM 3.3% DUE 02-01-2022 REG        | **   | 287,930                    |
| PVTPL JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 3.25% 09-27-2023              | **   | 1,361,844                  |
| PVTPL JERSEY CENT PWR & LT CO SR NT 144A 4.7% DUE 04-01-2024/08-21-2013 BEO   | **   | 2,871,361                  |
| PVTPL JFIN CLO 2014 LTD SER 2014-1A CL A-R FLTG 04-21-2025                    | **   | 869,229                    |
| PVTPL KABBAGE ASSET SECURITIZATION LLC 2019-1 CL A 3.825% 03-15-2024          | **   | 1,711,686                  |
| PVTPL KAYNE CLO SER 19-6A CL A1 FLTG 144A 01-20-2033                          | **   | 4,000,836                  |
| PVTPL KINDER MORGAN INC DEL SR NT 5 DUE 02-15-2021                            | **   | 514,185                    |
| PVTPL KINDER MORGAN INC DEL SR NT 5 DUE 02-15-2021                            | **   | 617,022                    |
| PVTPL L3HARRIS TECHNOLOGIES INC 3.85% 15-12-2026                              | **   | 268,283                    |
| PVTPL LCM LTD PARTNERSHIP SER 24A CL A FLTG RT DUE 03-20-2030 BEO             | **   | 2,749,328                  |
| PVTPL LCM LTD PARTNERSHIP SR 20A CL AR FLTG 10-20-2027                        | **   | 3,003,818                  |
| PVTPL LENDMARK FDG TR 2019-2 SER 19-2A CLS A 2.78% 04-20-2028                 | **   | 971,713                    |
| PVTPL LENDMARK FDG TR SER 19-1A CL A 3% FIXED DUE 12-20-2027                  | **   | 1,902,358                  |
| PVTPL LEVEL 3 FING INC 3.4% DUE 03-01-2027                                    | **   | 4,279,878                  |
| PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO                         | **   | 197,807                    |
| PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO                         | **   | 7,461,907                  |
| PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO           | **   | 19,129                     |
| PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO           | **   | 1,405,950                  |
| PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 5% DUE 06-01-2021 BEO              | **   | 284,154                    |
| PVTPL LIMEROCK CLO SER 2014-3A CL A1R FLTG DUE 10-20-2026                     | **   | 1,455,601                  |
| PVTPL MACQUARIE BK LTD 2.1% DUE 10-17-2022 BEO                                | **   | 2,277,138                  |
| PVTPL MACQUARIE GROUP LTD 144A 3.189% DUE 11-28-2023                          | **   | 562,100                    |
| PVTPL MACQUARIE GROUP LTD 144A 3.189% DUE 11-28-2023                          | **   | 2,657,200                  |
| PVTPL MACQUARIE GROUP LTD SR 5.033% DUE 01-15-2030                            | **   | 342,111                    |
| PVTPL MACQUARIE GROUP LTD SR MEDIUM 3.763% 11-28-2028                         | **   | 151,522                    |
| PVTPL MADISON PK FDG XII LTD SER 14-12A CL A-R FLTG RATE 07-20-2026           | **   | 1,084,564                  |
| PVTPL MAGNETITE CLO LTD SR 15-12A CL ARR FLTG 10-15-2031                      | **   | 3,776,826                  |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL MAGNETITE LTD SER 16-17A CL AR FLTG 07-20-2031                             | **   | 3,479,580                     |
| PVTPL MAPS LTD SER 19-1A CL A 4.458% 03-15-2044                                  | **   | 8,634,257                     |
| PVTPL MARATHON CLO X LTD SR 17-10A CL A-2 FLTG RT 11-15-2029 BEO                 | **   | 2,505,148                     |
| PVTPL MARLETTE FDG TR SER 19-1A CLS A 3.44% 04-16-2029                           | **   | 396,010                       |
| PVTPL MARS INC DEL 3.2% 04-01-2030                                               | **   | 402,506                       |
| PVTPL MARS INC DEL NT 2.7% 04-01-2025                                            | **   | 808,451                       |
| PVTPL MASSACHUSETTS EDL FING AUTH N/C VAR RT DUE 04-25-2038 BEO                  | **   | 18,635                        |
| PVTPL MASSMUTUAL GLOBAL FDG II 2.5 10-17-2022                                    | **   | 202,915                       |
| PVTPL MASSMUTUAL GLOBAL FDG II 2.5 10-17-2022                                    | **   | 304,373                       |
| PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 2.95% 01-11-2025                  | **   | 513,610                       |
| PVTPL MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 00038 2% DUE 04-14-2020 BEO   | **   | 600,107                       |
| PVTPL METROPOLITAN LIFE GLOBAL FDG I TRANCHE # TR 00059 2.4% DUE 01-08-2021      | **   | 401,978                       |
| PVTPL MIDOCEAN CR CLO VII/MIDOCEAN CR CLO VI NT CL B FLTG 144A 3C7 07-15-2029    | **   | 1,000,077                     |
| PVTPL MITSUBISHI UFJ LEASE & FIN CO LTD 144A 3.406% 02-28-2022                   | **   | 669,076                       |
| PVTPL MONONGAHELA PWR CO 3.55% DUE 05-15-2027 BEO                                | **   | 5,520,928                     |
| PVTPL MONROE CAP BSL CLO LTD SR 2015-1A CL B-R FLTG DUE 05-22-2027               | **   | 5,987,392                     |
| PVTPL MORGAN STANLEY CAP I TR SER 2019-BPR CL A FLTG DUE 05-15-2036              | **   | 4,681,124                     |
| PVTPL MOSAIC SOLAR LN TRUST SR 2018-2-GS CL A 4.2% DUE 02-20-2044                | **   | 1,633,195                     |
| PVTPL MPLX LP SR NT CONSENT SOLICITATION 3.5% 12-01-2022                         | **   | 813,387                       |
| PVTPL MRCD MORTGAGE TRUST SER 19-PARK CL A 2.71752% 12-15-2036                   | **   | 502,261                       |
| PVTPL MVW OWNER TRUST SER 19-2A CL B 2.44% 10-20-2038                            | **   | 1,279,948                     |
| PVTPL MYERS PK CLO LTD SER 18-1A CL B1 FLTG DUE 10-20-2030                       | **   | 1,223,918                     |
| PVTPL NARRAGANSETT ELEC CO SR NT 4.534% 03-15-2020                               | **   | 220,900                       |
| PVTPL NATIONWIDE BLDG SOC 3.766% 03-08-2024                                      | **   | 1,967,139                     |
| PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030                                       | **   | 537,174                       |
| PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SR NTS B 2.35% DUE 01-21-2020 BEO          | **   | 2,187,247                     |
| PVTPL NATIONWIDE FINL SVCS INC SR NT 144A 5.375% DUE 03-25-2021 BEO              | **   | 415,490                       |
| PVTPL NAVIENT PRIVATE ED REFI LN TR 2019-FA CL A2 2.6% DUE 08-15-2068            | **   | 2,894,739                     |
| PVTPL NAVIENT PRIVATE ED REFI LN TR 2019-E SER 19-EA CLS A2A 2.64% 05-15-2068    | **   | 1,983,667                     |
| PVTPL NAVIENT PRIVATE ED REFI LN TR SR 2019-C CL A-2 02-15-2068                  | **   | 2,110,606                     |
| PVTPL NAVIENT PRIVATE ED REFI LN TR SR 19-GA CL A 2.4% 10-15-2068                | **   | 4,968,907                     |
| PVTPL NAVIENT PVT ED REFI LN TR 2018-C NT CL A-2 3.52% DUE 06-16-2042            | **   | 3,962,431                     |
| PVTPL NAVIENT STUDENT LN TR 2017-4 FLTG VAR RT DUE 09-27-2066 BEO                | **   | 2,319,592                     |
| PVTPL NAVIENT STUDENT LN TR SR 2017-3 CL A-1 FLTG DUE 07-26-2066                 | **   | 124,316                       |
| PVTPL NELNET STUDENT LN TR SER 17-3A CL A FLTG 02-25-2066                        | **   | 6,664,161                     |
| PVTPL NELNET STUDENT LN TR SR 12-21 CL A FLTG RT 12-26-2033                      | **   | 3,140,120                     |
| PVTPL NEUBERGER BERMAN LN ADVISERS CLO 35 LTD SR SECD NT CL A-1 FLTG 144A VAR    | **   | 3,000,575                     |
| PVTPL NEUBERGER BERMAN LN SER 17-25A CL B FLTG 10-18-2029                        | **   | 3,462,652                     |
| PVTPL NEW RESIDENTIAL MTG LN TR 2017-1 SER 17-1A CL A1 VAR 02-25-2057            | **   | 3,431,120                     |
| PVTPL NEW YORK LIFE GLOBAL FDG 2.35% 07-14-2026                                  | **   | 45,081                        |
| PVTPL NEW YORK LIFE GLOBAL FDG FIXED 2.25% 07-12-2022 BEO                        | **   | 2,875,185                     |
| PVTPL NEW YORK ST ELEC & GAS CORP SR NT 144A 3.25% DUE 12-01-2026/11-29-2016 BEO | **   | 100,617                       |
| PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRUST SER 2017-1A CL A2 2.54% 04-18-2022   | **   | 412,322                       |
| PVTPL NISSAN MTR ACCEP CORP FLTG 09-21-2021 BEO                                  | **   | 200,138                       |
| PVTPL NISSAN MTR ACCEP CORP NT 144A 2.65% DUE 07-13-2022 BEO                     | **   | 4,815,034                     |
| PVTPL NISSAN MTR ACCEP CORP NT CL F 3.45% DUE 03-15-2023 BEO                     | **   | 229,933                       |
| PVTPL NISSAN MTR ACCEP CORP NT CL F FLTG 03-15-2021                              | **   | 100,014                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value (in dollars) |
|---------------------------------------------------------------------------------|------|----------------------------|
| PVTPL NORDEA BK AG MEDIUM TERM JR SUB NTS TR 4 4.25 09-21-2022 REG              | **   | 419,975                    |
| PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049/07-17-2018 BEO      | **   | 282,001                    |
| PVTPL NUVEEN LLC 4.0% 11-01-2028                                                | **   | 4,159,550                  |
| PVTPL NXP B V/NXP FDG LLC SR NT 4.625% DUE 06-15-2022 BEO                       | **   | 527,014                    |
| PVTPL OCEAN TRAILS CLO IV/LLC 0% BDS SER 13-4A CL AR 08-13-2025                 | **   | 964,240                    |
| PVTPL OCEAN TRAILS CLO VI/OCEAN TRAILS CLO V SER 16-6A CL A-R FLTG 07-15-2028   | **   | 4,350,044                  |
| PVTPL OCP OCP CLO LTD SR-14-5A CL-A1R VAR04-26-2031                             | **   | 1,786,711                  |
| PVTPL OCWEN MASTER ADVANCE RECEIVABLES SR 19-T2 CL AT2 2.4187% 08-15-2051       | **   | 1,015,005                  |
| PVTPL OHA LN FDG 2015-1 LTD/OHA LN FDG 2015- SR SECD NT FLTG CL 11-15-2032      | **   | 4,395,353                  |
| PVTPL ONEMAIN DIRECT AUTO RECEIVABLE TR 2019-1 SER 19-1A CLS A 3.63% 09-14-2027 | **   | 11,943,765                 |
| PVTPL ONEMAIN DIRECT AUTO RECEIVABLES TST 18-1A A 3.43% 12-14-2024              | **   | 13,875,176                 |
| PVTPL ONEMAIN FINANCIAL ISSUANCE TRUST SR 17-1A CL A2 FLTG 09-14-2023 BEO       | **   | 6,251,262                  |
| PVTPL ONEMAIN FINL ISSUANCE SER 19-1A CL A 3.48% FIXED 144A 02-14-2031 BEO      | **   | 469,941                    |
| PVTPL OSCAR US FDG X LLC NT CL A-2 144A 3.1% 04-11-2022                         | **   | 7,023,629                  |
| PVTPL OVERSEA CHINESE BANKING FLTG 05-17-2021                                   | **   | 300,575                    |
| PVTPL OZLM LTD SER 14-7RA CL A2R FLTG 144A 07-17-2029                           | **   | 3,444,590                  |
| PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-30-2027 BEO           | **   | 4,991,690                  |
| PVTPL PALMER SQUARE CLO LTD SR 13-2A CL AARR VAR RT DUE 10-17-2031              | **   | 2,975,734                  |
| PVTPL PALMER SQUARE LN FDG 2018-4A LTD CL A-1 FLTG RT 11-15-2026                | **   | 4,180,665                  |
| PVTPL PALMER SQUARE LN FDG FLTG RT SER 19-2A CL A1 04-20-2027 BEO               | **   | 2,935,324                  |
| PVTPL PALMER SQUARE LN FDG SER 19-4A CL A1 FLTG 10-24-2027                      | **   | 10,600,076                 |
| PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022                                     | **   | 1,491,560                  |
| PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023                          | **   | 314,100                    |
| PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023                          | **   | 575,850                    |
| PVTPL PENNSYLVANIA ELEC CO FIXED 3.6%06-01-2029 BEO                             | **   | 263,339                    |
| PVTPL PENNSYLVANIA HIGHER ED ASSISTANCE A VAR RT DUE 11-25-2065                 | **   | 213,614                    |
| PVTPL PENNSYLVANIA HIGHER ED ASSISTANCE A VAR RT DUE 11-25-2065                 | **   | 1,441,892                  |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017            | **   | 96,517                     |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 3.65% DUE 07-29-2021         | **   | 1,503,939                  |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL 3.95%03-10-2025                           | **   | 106,249                    |
| PVTPL PENSKE TRUCK LEASING CO LP/PTL FINSR NT 4.875% DUE 07-11-2022 BEO         | **   | 1,595,535                  |
| PVTPL PENSKE TRUCK LEASING CO LP/PTL FINSR NT 4.875% DUE 07-11-2022 BEO         | **   | 4,265,396                  |
| PVTPL PENSKE TRUCK LEASING/ PTL 2.7% DUE 11-01-2024                             | **   | 1,762,525                  |
| PVTPL PERNOD RICARD SA 4.45 DUE 01-15-2022                                      | **   | 523,086                    |
| PVTPL PERNOD RICARD SA 4.45 DUE 01-15-2022                                      | **   | 2,249,268                  |
| PVTPL PETROBRAS GLOBAL FIN B V 5.093% 01-15-2030                                | **   | 1,148,659                  |
| PVTPL PPIB CAP INC C 2.75% 11-02-2027                                           | **   | 260,453                    |
| PVTPL PRESTIGE AUTO RECEIVABLES TR 2018-1 NT CL A-3 144A 3.29                   | **   | 673,491                    |
| PVTPL PRESTIGE AUTO RECEIVABLES TR 2018-1 NT CL B 144A 3.54 DUE 03-15-2023      | **   | 1,115,846                  |
| PVTPL PRICOA GLOBAL FDG I 2.45% DUE 09-21-2022                                  | **   | 151,823                    |
| PVTPL PRICOA GLOBAL FDG I 2.45% DUE 09-21-2022                                  | **   | 4,994,965                  |
| PVTPL PRICOA GLOBAL FDG I MEDIUM TERM 2.4% DUE 09-23-2024                       | **   | 5,032,195                  |
| PVTPL PRICOA GLOBAL FUNDING I 2.2% DUE 06-03-2021                               | **   | 301,033                    |
| PVTPL PROGRESS RESIDENTIAL TR SR 2019-SFR4 CL D 3.136% 10-17-2024               | **   | 844,718                    |
| PVTPL PROGRESS RESIDENTIAL TRUST SER 2017-SFR2 CL C 3.395% 12-17-2034           | **   | 591,154                    |
| PVTPL PROGRESS RESIDENTIAL TRUST SER 2018-SFR3 CL A 3.88% DUE 10-17-2035 BEO    | **   | 815,065                    |
| PVTPL PROSPER MARKETPLACE ISSUANCE T SER-19-1A CL-A 3.54% 04-15-2025 BEO        | **   | 118,042                    |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL PT INDONESIA ASAHAN ALUMINIUM PERSERO 5.71% DUE 11-15-2023 BEO            | **   | 220,589                       |
| PVTPL PT INDONESIA ASAHAN ALUMINIUM PERSERO 5.23% DUE 11-15-2021                | **   | 314,400                       |
| PVTPL PURCHASING PWR SER 18-A CL A 3.34% 08-15-2022                             | **   | 1,361,997                     |
| PVTPL QATAR ST 4.5% 04-23-2028                                                  | **   | 2,083,936                     |
| PVTPL RABOBANK NEDERLAND GLOBAL MEDIUM 3.875% 09-26-2023                        | **   | 972,801                       |
| PVTPL RECKITT BENCKISER TREAS SVCS PLC 2.375% DUE 06-24-2022                    | **   | 201,488                       |
| PVTPL RECKITT BENCKISER TREAS SVCS PLC 2.375% DUE 06-24-2022                    | **   | 302,231                       |
| PVTPL RECKITT BENCKISER TREAS SVCS PLC FLTG DUE 06-24-2022                      | **   | 902,025                       |
| PVTPL REGATTA VIII FUNDING LTD SER 17-1A CL B FLT 10-17-2030                    | **   | 1,042,736                     |
| PVTPL RELIANCE STD LIFE GLOBAL FDG II MED TERM 2.5% DUE 01-15-2020 BEO          | **   | 785,040                       |
| PVTPL RENEW 2017-1 FDG NT CL A 144A 3.67000007629% DUE 09-20-2052 BEO           | **   | 58,917                        |
| PVTPL REPUBLIC OF PERU 6.35% 08-12-2028                                         | **   | 280,125                       |
| PVTPL RESIMAC SR 18-INCA CL A1 VAR RT 12-16-2059                                | **   | 227,221                       |
| PVTPL ROLLS-ROYCE 3.625% DUE 10-14-2025                                         | **   | 1,342,292                     |
| PVTPL ROLLS-ROYCE PLC GTD NT 144A 2.375%DUE 10-14-2020/10-14-2015 BEO           | **   | 3,397,937                     |
| PVTPL SANTANDER RETAIL AUTO LEASE TR 2019-C SER 19-C CLS A4 2.4% 11-20-2023     | **   | 3,179,547                     |
| PVTPL SANTANDER RETAIL AUTO LEASE TR 2017-A CL A-4 2.72% DUE 01-20-2022         | **   | 1,301,528                     |
| PVTPL SANTANDER RETAIL AUTO LEASE TR SE 2018-A CL A-3 2.93% DUE 05-20-2021      | **   | 528,658                       |
| PVTPL SANTANDER RETAIL AUTO LEASE TR SE 2018-A CL A-3 2.93% DUE 05-20-2021      | **   | 377,343                       |
| PVTPL SANTANDER RETAIL AUTO LEASE TR SER 17-A CL A3 2.22% 01-20-2021            | **   | 826,608                       |
| PVTPL SANTANDER RETAIL AUTO LEASE TR SER 19-B CL A4 2.38% 08-21-2023 BEO        | **   | 1,857,855                     |
| PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO              | **   | 429,298                       |
| PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO                              | **   | 1,139,780                     |
| PVTPL SAUDI ARABIAN OIL CO GLOBAL 2.75% 04-16-2022                              | **   | 1,618,065                     |
| PVTPL SBA TOWER TR SECD TOWER REV SECS 3.72199988365% DUE 04-11-2023 BEO        | **   | 2,350,544                     |
| PVTPL SCENTRE GROUP TR 1/2 3.25% 10-28-2025                                     | **   | 409,314                       |
| PVTPL SCHLUMBERGER FIN CDA LTD SCHLUMBERGER 2.2% DUE 11-20-2020 BEO             | **   | 2,854,261                     |
| PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE 05-01-2029 BEO                           | **   | 274,508                       |
| PVTPL SCHLUMBERGER INVT SA 2.4 DUE 08-01-2022/07-31-2012 BEO                    | **   | 151,311                       |
| PVTPL SCHLUMBERGER INVT SA 2.4 DUE 08-01-2022/07-31-2012 BEO                    | **   | 2,900,125                     |
| PVTPL SCHLUMBERGER INVT SA GTD SR NT 144A 3.3% DUE 09-14-2021/09-14-2011 BEO    | **   | 306,662                       |
| PVTPL SCLP SER 2017-4 CL A 2.5% 06-25-2026                                      | **   | 438,485                       |
| PVTPL SER 2017-LC26 CL ASB 3.357% FIXED 144A 07-12-2050                         | **   | 4,453,275                     |
| PVTPL SIEMENS FINANCIERINGSMAAT 3.125% DUE 03-16-2024                           | **   | 520,868                       |
| PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 2.9% DUE 05-27-2022 BEO          | **   | 511,414                       |
| PVTPL SIEMENS FINANCIERINGSMAT 2.2% DUE 03-16-2020                              | **   | 4,001,324                     |
| PVTPL SIERRA RECEIVABLES FUNDING CO LLC SR 18-2A CL A 3.5% 144A 06-20-2035      | **   | 3,068,709                     |
| PVTPL SIERRA TIMESHARE 2019-3 RECEIVABLES FDG SER 19-3A CLS A 2.34% 07-15-2038  | **   | 2,230,712                     |
| PVTPL SIERRA TIMESHARE RECEIVABLES SER 19-2A CL A 2.59% 05-20-2036 BEO          | **   | 2,318,244                     |
| PVTPL SKANDINAVISKA ENSKILDA BANKEN MEDIUM TER 2.2% DUE 12-12-2022 BEO          | **   | 3,301,326                     |
| PVTPL SKANDINAVISKA ENSKILDA BANKEN 3.05% 03-25-2022                            | **   | 255,095                       |
| PVTPL SKANDINAVISKA ENSKILDA BANKEN MEDIUM TER 3.25% 3.25% 05-17-2021           | **   | 1,930,423                     |
| PVTPL SLM STUD LN TR 2004-3 STUD LN BKD NT CL 144A A-6B VAR RT DUE 10-25-2064   | **   | 4,912,418                     |
| PVTPL SLM STUD LN TR 2007-1 AST BACKED NT CL A-5A VAR RT DUE 01-26-2026 REG     | **   | 531,989                       |
| PVTPL SLM STUDENT LN TR 2003-10 STUDENT LN BKD CTF CL A-3 FLTG12-15-2027        | **   | 2,047,313                     |
| PVTPL SMB PVT ED LN TR 2016-B LN BACKED NT CL A-2A 144A 2.43 DUE 02-17-2032 BEO | **   | 2,288,523                     |
| PVTPL SMB PVT ED LN TR 2019-B SER 19-B CL A2B FLTG RT VAR RT DUE 06-15-2037 BEO | **   | 5,228,340                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL SMBC AVIATION CAP FIN DAC GTD SR NT 144A 2.65% DUE 07-15-2021 BEO        | **   | 302,108                       |
| PVTPL SMBC AVIATION CAP FIN DAC GTD SR NT 144A 3% DUE 07-15-2022 BEO           | **   | 305,355                       |
| PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO                           | **   | 155,276                       |
| PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LL SER 18-A CL A2A 2.39% DUE 02-25-2042 | **   | 36,827                        |
| PVTPL SOCIETE GENERALE 3.875% 03-28-2024                                       | **   | 6,710,203                     |
| PVTPL SOCIETE GENERALE 4.25% 09-14-2023                                        | **   | 1,911,835                     |
| PVTPL SOCIETE GENERALE 4.25% 09-14-2023                                        | **   | 637,278                       |
| PVTPL SOFI CONSUMER LOAN PROGRAM SER 19-3 CL A 2.9% 05-25-2028 BEO             | **   | 3,688,880                     |
| PVTPL SOFI CONSUMER LOAN PROGRAM SER 19-2 CL A 3.01% 04-25-2028                | **   | 2,097,408                     |
| PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 19-4 CL A 2.45% 08-25-2028          | **   | 3,456,223                     |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SER 19-C CL A2FX 2.8% 11-16-2048            | **   | 2,354,697                     |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SR 2018-B CL A-1FX 2.64% 08-26-2047         | **   | 3,023,835                     |
| PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-F LLC CL A-2 3.02% DUE 02-25-2040      | **   | 649,624                       |
| PVTPL SOFI PROFESSIONAL LN PROGRAM 2018-D CL A-1FX 3.12% 02-25-2048            | **   | 3,615,996                     |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SER 144A CL A-1FX 2.05% 01-25-2041          | **   | 93,484                        |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2018-B CL A-2FX 3.34% 08-26-2047        | **   | 3,558,125                     |
| PVTPL SOUND PT CLO XXV LTD SR 19-4A CL A-1A VAR RT DUE 01-15-2033              | **   | 1,340,000                     |
| PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047                                     | **   | 341,979                       |
| PVTPL SP POWERASSETS LTD GLOBAL MEDIUM TERM NT 3% DUE 09-26-2027 BEO           | **   | 2,132,094                     |
| PVTPL SPRINT NEXTEL CORP FORMERLY SPRINTCORP GTD NT 7 DUE 03-01-2020 BEO       | **   | 201,064                       |
| PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028                                | **   | 1,090,000                     |
| PVTPL STANDARD CHARTERED PLC NT 144A 2.25% DUE 04-17-2020 BEO                  | **   | 400,132                       |
| PVTPL STATE OF QATAR 3.875% DUE 04-23-2023 REG                                 | **   | 955,374                       |
| PVTPL SUNTORY HLDGS LTD 2.25% 10-16-2024                                       | **   | 1,391,492                     |
| PVTPL SWISS RE TREAS US CORP SR NT 144A 2.875% DUE 12-06-2022 BEO              | **   | 3,122,127                     |
| PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTGT RT 07-14-2026                 | **   | 2,742,310                     |
| PVTPL SYMPHONY CLO XIX LTD/SYMPHONY CLO XIX SR SECD NT CL A FLTGT 04-16-2031   | **   | 1,486,775                     |
| PVTPL SYNGENTA FIN N V GTD SR NT 3.933% 04-23-2021 BEO                         | **   | 203,410                       |
| PVTPL SYNGENTA FIN N V GTD SR NT 3.933% 04-23-2021 BEO                         | **   | 4,536,046                     |
| PVTPL TAKEDA PHARMACEUTICAL CO LTD BNDS 2.45% DUE 01-18-2022                   | **   | 2,158,243                     |
| PVTPL TELSTRA CORP LTD SR NT 144A 4.8% DUE 10-12-2021 BEO                      | **   | 733,227                       |
| PVTPL TESLA AUTO LEASE TR SER 18-B CL A 3.71% 08-20-2021                       | **   | 270,443                       |
| PVTPL TESLA AUTO LEASE TR SER 18-B CL A 3.71% 08-20-2021                       | **   | 1,623,387                     |
| PVTPL THL CR WIND RIV CLO LTD SR 18-2A CL A2 FLTGT RATE 07-15-2030             | **   | 1,972,813                     |
| PVTPL TOWD PT MTG TR 2017-4 NT CL A1 144A VAR RT DUE 06-25-2057 BEO            | **   | 4,585,186                     |
| PVTPL TOWD PT MTG TR FLTGT RT SER 19-HY2 CL A1 12-25-2048 BEO                  | **   | 386,908                       |
| PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTGT 12-25-2048                      | **   | 475,604                       |
| PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTGT 12-25-2048                      | **   | 10,558,399                    |
| PVTPL TOYOTA AUTO LN EXTD NT TR 2019-1 NT CL A 144A 2.56% DUE 11-25-2031 BEO   | **   | 507,688                       |
| PVTPL TOYOTA AUTO LN EXTD NT TR 2019-1 NT CL A 144A 2.56% DUE 11-25-2031 BEO   | **   | 16,550,632                    |
| PVTPL TOYOTA INDS CORP FIXED 3.11% 03-12-2022                                  | **   | 4,093,828                     |
| PVTPL TRAFIGURA SECURITISATION FIN PLC SER 18-1A CLASS A2 3.73% DUE 03-15-2022 | **   | 2,399,275                     |
| PVTPL TRALEE CDO LTD SER 18-5A CL A1 FLTGT 10-20-2028 BEO                      | **   | 4,100,800                     |
| PVTPL TRALEE CDO LTD SR 18-5A CL B FLTGT 10-20-2028                            | **   | 1,201,062                     |
| PVTPL TRALEE CLO VI LTD/TRALEE CLO VI SER 19-6A CL AS FLTGT 10-25-2032         | **   | 1,994,103                     |
| PVTPL TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025                       | **   | 2,122,467                     |
| PVTPL TRANSPORTADORA DE GAS DEL PERU S ASR NT 4.25% DUE 04-30-2028 BEO         | **   | 5,268,987                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value (in dollars) |
|----------------------------------------------------------------------------------|------|----------------------------|
| PVTPL TRYON PARK CLO LTD SR 13-1A CL A1SR FLTG 04-15-2029                        | **   | 2,989,196                  |
| PVTPL UBS AG LONDON BRH 2.45% 12-01-2020                                         | **   | 6,521,228                  |
| PVTPL UBS AG LONDON BRH 2.45% 12-01-2020                                         | **   | 200,683                    |
| PVTPL UBS AG LONDON BRH SR NT FLTG RATE DUE 06-08-2020                           | **   | 1,302,151                  |
| PVTPL UBS GROUP FDG JERSEY LTD SR NT FLTG 144A 3.43913% DUE 02-01-2022 BEO       | **   | 204,698                    |
| PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028                            | **   | 8,880,073                  |
| PVTPL UBS GROUP FUNDING (SWITZERLAND) 2.65% 02-01-2022 BEO                       | **   | 404,113                    |
| PVTPL UBS GROUP FUNDING (SWITZERLAND) 2.65% 02-01-2022 BEO                       | **   | 2,917,698                  |
| PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023                          | **   | 514,570                    |
| PVTPL UBS GROUP FUNDING (SWITZERLAND) AG3.0% DUE 04-15-2021 BEO                  | **   | 506,513                    |
| PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO                                    | **   | 652,828                    |
| PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO                                    | **   | 3,236,941                  |
| PVTPL UNICREDIT SPA 6.572% DUE 01-14-2022 BEO                                    | **   | 3,769,835                  |
| PVTPL UNITED AUTO CREDIT SECURITIZATION TRUST SER 18-2 CL B 3.56% 08-10-2022     | **   | 269,011                    |
| PVTPL UPGRADE RECEIVABLES TRUST SER 18-1A CL A 3.79% DUE 11-15-2024 BEO          | **   | 84,035                     |
| PVTPL USASF RECEIVABLES LLC SER 19-1A CL A 3.61% 04-15-2022 BEO                  | **   | 622,945                    |
| PVTPL VENTURE CDO LTD SER 18-34A CL A 144A FLTG 10-15-2031                       | **   | 1,388,240                  |
| PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027                           | **   | 99,226                     |
| PVTPL VERICREST OPPORTUNITY LOAN TRANSFEREE 19-NPL1 CL A1A STEP UP 1-25-49       | **   | 554,524                    |
| PVTPL VERICREST OPPORTUNITY LOAN TRANSFEREE SER 17-NP11 CL A1 STEP UP 10-25-2047 | **   | 206,558                    |
| PVTPL VERIZON OWNER TR 2017-2 CL A 1.92% 12-20-2021 BEO                          | **   | 137,403                    |
| PVTPL VERIZON OWNER TR 2017-3 CL A-1A 2.06% 04-20-2022                           | **   | 304,815                    |
| PVTPL VERIZON OWNER TR SER 18-1A CL A-1A 2.82% 09-20-2022                        | **   | 1,428,020                  |
| PVTPL VERIZON OWNER TR SER 18-1A CL A-1A 2.82% 09-20-2022                        | **   | 1,460,224                  |
| PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024                              | **   | 1,529,657                  |
| PVTPL VISTRA OPERATIONS CO LLC 3.7% 01-30-2027                                   | **   | 3,055,527                  |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC FLTG RT 11-12-2021 BEO                       | **   | 1,311,322                  |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC GTD NT 144A 2.5% DUE 09-24-2021 BEO          | **   | 1,404,642                  |
| PVTPL VOLKSWAGEN GROUP AMER FLTG RATE 3.875% DUE 11-13-2020                      | **   | 2,347,717                  |
| PVTPL VOLKSWAGEN INTL FIN N V GTD NT 144A 3C7 4 DUE 08-12-2020 BEO               | **   | 404,714                    |
| PVTPL VOLVO FINL EQUIP LLC SER 17-1A CL A4 144A 2.21% 11-15-2021 BEO             | **   | 2,602,778                  |
| PVTPL VOYA CLO LTD SER 18-3A CL A1A FLTG 10-15-2031                              | **   | 1,749,492                  |
| PVTPL WELLS FARGO COML MTG TR SER 2010-C1 CL B VAR 11-15-2043                    | **   | 3,288,567                  |
| PVTPL WESTJET AIRLS LTD WESTJET AIRLS 3.5% DUE 06-16-2021/06-16-2016 BEO         | **   | 406,291                    |
| PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TRUST SER 18-1A CL D 4.12% 09-15-2022      | **   | 2,225,034                  |
| PVTPL WHITEHORSE XII LTD/WHITEHORSE XII LLC SR 18-12A CL A FLTG 10-15-2031       | **   | 1,447,758                  |
| PVTPL WOOLWORTHS LTD NT 144A 4.55% DUE 04-12-2021 BEO                            | **   | 308,061                    |
| PVTPL ZAIS CLO 13 LTD FLTG RT SER 19-13A CL A1A 07-15-2032 BEO                   | **   | 2,490,060                  |
| PVTPLVOLKSWAGEN GROUP AMER FIN LLC GTD NT FLTG 11-13-2020                        | **   | 401,612                    |
| PYXUS INTL INC COM                                                               | **   | 15,028                     |
| Q2 HLDGS INC COM                                                                 | **   | 3,143,391                  |
| QAD INC CL A STOCK                                                               | **   | 177,135                    |
| QATAR ISLAMIC BANK QARI                                                          | **   | 21,978                     |
| QATAR NATIONAL BANK QAR 1.0000                                                   | **   | 487,521                    |
| QATAR NAVIGATION QARI                                                            | **   | 65,580                     |
| QATAR(STATE OF) 2.375% SNR 02/06/2021 USD                                        | **   | 36,351,895                 |
| QATAR(STATE OF) 3.875% SNR 23/04/2023 USD                                        | **   | 1,797,267                  |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| QATAR(STATE OF) 4.5% SNR 23/04/28 USD200000                                    | **   | 459,038                       |
| QCR HLDGS INC COM                                                              | **   | 306,757                       |
| QEP RES INC COM STK                                                            | **   | 599,099                       |
| QIAGEN NV EUR0.01                                                              | **   | 2,371,051                     |
| QIAGEN NV EUR0.01                                                              | **   | 556,111                       |
| QINETIQ GROUP ORD GBP0.01                                                      | **   | 43,134                        |
| QUAD / GRAPHICS INC COM CL A COM STK                                           | **   | 29,991                        |
| QUAKER CHEM CORP COM                                                           | **   | 2,281,070                     |
| QUALCOMM INC 2.9% DUE 05-20-2024                                               | **   | 155,121                       |
| QUALCOMM INC 3.45% DUE 05-20-2025                                              | **   | 10,471,121                    |
| QUALCOMM INC COM                                                               | **   | 8,214,654                     |
| QUALCOMM INC FIXED 3% DUE 05-20-2022                                           | **   | 3,793,502                     |
| QUALICORP CONSULTORIA E CORRET                                                 | **   | 483,133                       |
| QUALITAS CONTROLAD                                                             | **   | 341,306                       |
| QUALYS INC COM USD0.001                                                        | **   | 4,353,998                     |
| QUANEX BLDG PRODS CORP COM STK                                                 | **   | 63,025                        |
| QUANTA SVCS INC COM                                                            | **   | 2,246,378                     |
| QUANTERIX CORP COM                                                             | **   | 450,600                       |
| QUE PROV CDA MEDIUM TERM NTS BOOK ENT TRANCHE # TR 00050 7.14 2-27-26          | **   | 1,444,719                     |
| QUEBEC PROV CDA 2.75% DUE 04-12-2027 BEO                                       | **   | 949,223                       |
| QUEBEC PROV CDA GLOBAL NT 2.625% DUE 02-13-2023 BEO                            | **   | 5,143,717                     |
| QUEBEC PROV CDA PROVINCE OF QUEBEC 2.5% 04-20-2026 REG 2.5% DUE 04-20-2026 REG | **   | 14,885,245                    |
| QUEBEC(PROV OF) 4.25% SNR MTN 01/12/21 CAD                                     | **   | 80,627                        |
| QUEST DIAGNOSTICS INC 4.2% 06-30-2029                                          | **   | 3,369,531                     |
| QUIDEL CORP COM                                                                | **   | 750,075                       |
| QUINSTREET INC COM STK                                                         | **   | 27,420                        |
| QUINTANA ENERGY SVCS INC COM                                                   | **   | 4,148                         |
| QUOTIENT TECHNOLOGY INC COM                                                    | **   | 404,802                       |
| QURATE RETAIL INC                                                              | **   | 416,577                       |
| QVC INC 4.85% DUE 04-01-2024                                                   | **   | 11,527,986                    |
| RABOBANK NEDERLAND 2.625% DUE 07-22-2024                                       | **   | 2,327,332                     |
| RABOBANK NEDERLAND 4.5 DUE 01-11-2021                                          | **   | 4,416,829                     |
| RABOBANK NEDERLAND TRANCHE # TR 00078 3.95% BD DUE 11-09-2022 REG              | **   | 4,279,667                     |
| RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022                                     | **   | 520,745                       |
| RAC BOND CO PLC 4.565%-VAR 06/05/2046 GBP                                      | **   | 942,143                       |
| RADIAN GROUP INC COM                                                           | **   | 4,300,221                     |
| RADIANT LOGISTICS INC COM STK                                                  | **   | 43,658                        |
| RADIANT OPTO-ELECT TWD10                                                       | **   | 436,335                       |
| RADICO KHAITAN INR2                                                            | **   | 72,048                        |
| RADIUS HEALTH INC COM NEW COM NEW                                              | **   | 579,156                       |
| RAFAEL HOLDINGS INC COM USD0.01 CLASS B WI                                     | **   | 41,157                        |
| RAJTHANEE HOSPITAL THB1 (NVDR)                                                 | **   | 32,089                        |
| RALPH LAUREN CORP 2.625% DUE 08-18-2020                                        | **   | 1,066,048                     |
| RAMBUS INC DEL COM                                                             | **   | 138,136                       |
| RAMELIUS RESOURCES NPV                                                         | **   | 113,119                       |
| RAND MERCHANT INSURANCE HLDGS LTD                                              | **   | 30,539                        |
| RANDSTAD N.V. EUR0.10                                                          | **   | 4,361,893                     |

| Security Name, Maturity Date, and Rate          | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------|------|-------------------------------|
| RANGE RES CORP COM                              | **   | 328,946                       |
| RAPID7 INC COM                                  | **   | 753,693                       |
| RAS AL KHAIMAH AED1                             | **   | 51,218                        |
| RASPADSKAYA PJSC RUB0.004(RUB)                  | **   | 43,352                        |
| RATCH GROUP PUBLIC COMPANY LIMITED              | **   | 185,015                       |
| RAYONIER ADVANCED MATLS INC COM                 | **   | 33,277                        |
| RAYONIER INC REIT                               | **   | 458,640                       |
| RAYTHEON CO 2.5 DUE 12-15-2022                  | **   | 122,441                       |
| RAYTHEON CO 3.125% DUE 10-15-2020               | **   | 848,077                       |
| RAYTHEON CO 4.4% DUE 02-15-2020                 | **   | 185,415                       |
| RBB BANCORP COM NPV                             | **   | 62,600                        |
| RE/MAX HLDGS INC CL A CL A                      | **   | 64,278                        |
| READING INTL INC CL A CL A                      | **   | 37,699                        |
| REAL MATTERS INC COM                            | **   | 47,503                        |
| REALKREDIT DANMARK 2.5% SNR SEC 01/10/2047 DKK  | **   | 2                             |
| REALKREDIT DANMARK BNDS 2.5% CVD BDS 01/10/2037 | **   | 2,614                         |
| REALNETWORKS INC COM NEW                        | **   | 4,304                         |
| REALOGY HLDGS CORP COM                          | **   | 151,589                       |
| REALTEK SEMICOND TWD10                          | **   | 290,056                       |
| REALTY INCOME CORP 3% DUE 01-15-2027            | **   | 23,670                        |
| REALTY INCOME CORP 3.65% 01-15-2028             | **   | 268,987                       |
| REALTY INCOME CORP 3.875% DUE 07-15-2024        | **   | 122,713                       |
| REALTY INCOME CORP 5.75% DUE 01-15-2021         | **   | 195,460                       |
| REATA PHARMACEUTICALS INC CL A CL A             | **   | 311,960                       |
| RECKITT BENCK GRP ORD GBP0.10                   | **   | 5,212,001                     |
| RECKITT BENCKISER 2.75% DUE 06-26-2024          | **   | 407,989                       |
| RECRO PHARMA INC COM                            | **   | 141,141                       |
| RED ELECTRICA CORP EUR0.5                       | **   | 1,240,006                     |
| RED LIONS HOTELS CORP COM                       | **   | 10,082                        |
| RED ROBIN GOURMET BURGERS INC COM               | **   | 56,530                        |
| REDEFINE PROPS LTD NPV (POST CONVERSION)        | **   | 35,973                        |
| REDFIN CORP COM                                 | **   | 215,987                       |
| REDROW ORD GBP0.105                             | **   | 1,184,011                     |
| REDWOOD TR INC COM                              | **   | 1,041,871                     |
| REGAL BELOIT CORP COM                           | **   | 561,516                       |
| REGENCY CTRS L P 2.95% DUE 09-15-2029           | **   | 324,816                       |
| REGENCY ENERGY PARTNERS 5.75 DUE 09-01-2020 REG | **   | 101,411                       |
| REGIONAL MGMT CORP COM STK                      | **   | 57,928                        |
| REGIONS BK BIRMINGHAM ALA 2.75% 04-01-2021      | **   | 252,079                       |
| REGIONS BK BIRMINGHAM ALA 2.75% 04-01-2021      | **   | 504,158                       |
| REGIONS FINL CORP 3.8% DUE 08-14-2023           | **   | 52,933                        |
| REGIONS FINL CORP 3.8% DUE 08-14-2023           | **   | 529,331                       |
| REGIONS FINL CORP FIXED 2.75% DUE 08-14-2022    | **   | 3,848,350                     |
| REGIS CORP MINN COM                             | **   | 384,956                       |
| REGIS RESOURCES LT NPV                          | **   | 821,886                       |
| REINS GROUP AMER 5% DUE 06-01-2021              | **   | 4,102,865                     |
| REINSURANCE GROUP AMER INC COM NEW STK          | **   | 3,352,187                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| RELIA INC NPV                                                                  | **   | 402,894                       |
| RELIANCE INDS INR10(100%DEMAT)                                                 | **   | 1,225,568                     |
| RELIANCE STD LIFE 3.85% DUE 09-19-2023                                         | **   | 393,287                       |
| RELIANCE STL & ALUM CO COM                                                     | **   | 2,261,308                     |
| RELX PLC                                                                       | **   | 2,425,888                     |
| RELX PLC ORD GBP0.1444                                                         | **   | 4,791,140                     |
| REMGRO NPV                                                                     | **   | 105,508                       |
| RENASANT CORP COM                                                              | **   | 3,036,025                     |
| RENB ENERGY GROUP INC COM STK                                                  | **   | 677,119                       |
| RENESAS ELECTRONICS CORPORATION NPV                                            | **   | 788,289                       |
| RENT A CTR INC NEW COM                                                         | **   | 646,016                       |
| REORG/ AUDENTES THERAPEUTICS CASH MERGER 01-16-2020                            | **   | 140,863                       |
| REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020    | **   | 10,588,494                    |
| REORG/ SRC ENERGY STOCK MERGER PDC ENERGY 2J1YAC1 01-15-2020                   | **   | 166,460                       |
| REORG/ WESCO AIRCRAFT CASH MERGER 01-09-2020                                   | **   | 182,932                       |
| REORG/BB&T NAME CHANGE WITH CUSIP CHANGE TRUIST 2C1ZA63 12-09-2019             | **   | 1,876,354                     |
| REORG/CAREER EDUCAT NAME CHANG WITH CUSIP CHANG PERDOCEO ED 2C1TAD3 01-02-2020 | **   | 179,431                       |
| REORG/JAGGED STOCK MERGER PARSLEY 2W1EAW1 01-10-2020                           | **   | 423,549                       |
| REORG/SENIOR HSG MANDATORY EXCHANGE DIVERSIFIED HEALTHCARE 2C13A23 01-02-2020  | **   | 194,998                       |
| REORG/TWO RIV BANCORP COM STOCK MERGER OCEANFIRST 2669521 01-03-2020           | **   | 14,941                        |
| REP 1ST BANCORP INC COM                                                        | **   | 37,164                        |
| REP BANCORP INC KY CDT-CLA COM STK                                             | **   | 146,297                       |
| REP OF INDONESIA 2.625% 14/06/2023                                             | **   | 120,669                       |
| REP SVCS INC NT 5.25 DUE 11-15-2021                                            | **   | 7,001,317                     |
| REPLIGEN CORP COM STK USD0.01                                                  | **   | 5,525,950                     |
| REPUBLIC OF INDONESIA 4.1% 24/04/2028                                          | **   | 758,823                       |
| REPUBLIC OF INDONESIA 1.4% 30/10/2031                                          | **   | 1,230,243                     |
| REPUBLIC OF ITALY 2.375% DUE 10-17-2024                                        | **   | 2,741,863                     |
| REPUBLIC OF PERU 5.35% 08-12-2040                                              | **   | 180,919                       |
| REPUBLIC OF PERU T- BOND 6.35% 12/08/2028                                      | **   | 1,260,564                     |
| REPUBLIC OF TURKEY TNOTE 7.25% DUE 12-23-2023                                  | **   | 540,982                       |
| REPUBLIC SVCS INC 3.2% DUE 03-15-2025                                          | **   | 2,382,793                     |
| RESIDEO TECHNOLOGIES INC COM USD0.001                                          | **   | 1,211,110                     |
| RESILIENT REIT LTD NPV                                                         | **   | 116,252                       |
| RESOLUTE FST PRODS INC COM                                                     | **   | 63,340                        |
| RESONA HOLDINGS NPV                                                            | **   | 2,144,912                     |
| RESOURCES CONNECTION INC COM                                                   | **   | 81,454                        |
| RESURS HOLDING AB NPV                                                          | **   | 431,407                       |
| RETAIL OPPORTUNITY INVTS CORP COM STK                                          | **   | 191,523                       |
| RETAIL PPTYS AMER INC CL A                                                     | **   | 1,033,006                     |
| RETAIL VALUE INC COM USD0.10                                                   | **   | 56,562                        |
| RETROPHIN INC COM                                                              | **   | 739,479                       |
| REV GROUP INC COM                                                              | **   | 258,995                       |
| REVANCE THERAPEUTICS INC COM                                                   | **   | 362,497                       |
| REX AMERICAN RESOURCES CORP                                                    | **   | 30,653                        |
| REXFORD INDL RLTY INC COM                                                      | **   | 3,126,112                     |
| REXNORD CORP COM USD0.01                                                       | **   | 286,012                       |

| Security Name, Maturity Date, and Rate         | Cost | Current Value<br>(in dollars) |
|------------------------------------------------|------|-------------------------------|
| REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025  | **   | 2,073,004                     |
| RF INDS LTD COM PAR \$0.01 COM PAR \$0.01      | **   | 11,418                        |
| RHB BANK BHD NPV                               | **   | 295,323                       |
| RHYTHM PHARMACEUTICALS INC COM                 | **   | 293,957                       |
| RIBBON COMMUNICATIONS INC COM STK USD0.0001    | **   | 125,990                       |
| RICE PK FING TR FLTGT RT 4.625% DUE 10-31-2041 | **   | 158,726                       |
| RICHEMONT(CIE FIN) CHF1 (REGD)                 | **   | 3,541,756                     |
| RIGEL PHARMACEUTICALS INC COM NEW STK          | **   | 265,030                       |
| RING ENERGY INC COM                            | **   | 22,638                        |
| RINGCENTRAL INC CL A CL A                      | **   | 975,925                       |
| RIO TINTO LIMITED NPV                          | **   | 485,282                       |
| RIO TINTO ORD GBP0.10                          | **   | 5,853,439                     |
| RIOCAN REAL ESTATE UNIT                        | **   | 182,940                       |
| RIPON MORT. PLC FRN M/BKD 08/2056 GBP 'A2'     | **   | 1,647,190                     |
| RIPON MTGS PLC FRN 144A 20/08/2056             | **   | 4,263,316                     |
| RITCHIE BROS AUCTION COM NPV                   | **   | 562,893                       |
| RITE LIMITED INR10                             | **   | 53,048                        |
| RIVERVIEW BANCORP INC COM STK                  | **   | 32,101                        |
| RLJ LODGING TR COM REIT                        | **   | 278,877                       |
| RLTY INC CORP 3.25 DUE 10-15-2022              | **   | 1,249,612                     |
| RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A2A'  | **   | 2,679,522                     |
| RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A2A'  | **   | 1,418,727                     |
| RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A3A'  | **   | 916,349                       |
| RMAC SECS NO 1 PLC FRN MTG 06/44 EUR REGS'A2C' | **   | 644,461                       |
| RMB HLDGS ZAR0.01                              | **   | 381,563                       |
| ROBINSON PCL THB3.55(NVDR)                     | **   | 102,319                       |
| ROCHE HLDGS AG GENUSSSCHEINE NPV               | **   | 20,516,469                    |
| ROCKET PHARMACEUTICALS INC COM USD0.01         | **   | 245,239                       |
| ROCKROSE ENERGY PL ORD GBP0.2                  | **   | 139,966                       |
| ROCK-TENN CO 4.9% DUE 03-01-2022               | **   | 3,724,450                     |
| ROCKWELL COLLINS 3.2% DUE 03-15-2024           | **   | 312,243                       |
| ROCKWELL COLLINS 3.5% DUE 03-15-2027           | **   | 318,643                       |
| ROCKY BRANDS INC COM STK                       | **   | 24,133                        |
| ROGERS CABLE INC 8.75% DUE 05-01-2032          | **   | 95,573                        |
| ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG | **   | 128,753                       |
| ROGERS CORP COM                                | **   | 2,235,411                     |
| ROHM CO LTD NPV                                | **   | 967,045                       |
| ROHTO PHARMACEUTICAL CO NPV                    | **   | 602,297                       |
| ROKU INC COM CL A COM CL A                     | **   | 586,080                       |
| ROLLS ROYCE HLDGS NON CUM RED PRF GBP0.001 C   | **   | 17,844                        |
| ROLLS ROYCE HLDGS ORD GBP0.20                  | **   | 2,662,107                     |
| ROMANIA(REP OF) 5.85% BDS 26/04/23             | **   | 174,528                       |
| ROPER INDS INC NEW 3.125% DUE 11-15-2022       | **   | 2,951,851                     |
| ROPER TECHNOLOGIES 2.8% DUE 12-15-2021         | **   | 1,395,490                     |
| ROPER TECHNOLOGIES INC 4.2% 09-15-2028         | **   | 274,000                       |
| ROSETTA STONE INC COM                          | **   | 202,188                       |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| ROSNEFT OIL CO GDR EACH REPR 1 ORD 'REGS'                       | **   | 134,271                       |
| ROUND ONE CORP NPV                                              | **   | 189,872                       |
| ROYAL BANK OF CANADA 2.15% DUE 10-26-2020 BEO                   | **   | 1,297,474                     |
| ROYAL BANK OF CANADA 4.65% DUE 01-27-2026 BEO                   | **   | 443,727                       |
| ROYAL BK CANADA 3.7% 10-05-2023                                 | **   | 264,307                       |
| ROYAL BK CDA 2.125% DUE 03-02-2020                              | **   | 17,646,461                    |
| ROYAL BK CDA 2.3% DUE 03-22-2021                                | **   | 22,682,909                    |
| ROYAL BK CDA FLTGT RT 01-25-2021                                | **   | 3,485,962                     |
| ROYAL BK CDA FLTGT RT DUE 10-05-2023                            | **   | 1,324,878                     |
| ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021                 | **   | 1,893,223                     |
| ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT2.25% DUE 11-01-2024    | **   | 7,431,409                     |
| ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTFLTGT 04-30-2021 BEO    | **   | 5,424,157                     |
| ROYAL BK SCOT GRP 2%-FRN SNR NPF 08/03/23 EUR                   | **   | 465,715                       |
| ROYAL BK SCOT GRP 8.625%-FRN PERP USD200000                     | **   | 648,780                       |
| ROYAL BK SCOTLAND 3.875% DUE 09-12-2023                         | **   | 3,652,397                     |
| ROYAL BK SCOTLAND FLTGT RT 4.445% DUE 05-08-2030                | **   | 690,628                       |
| ROYAL BK SCOTLAND GROUP PLC 3.498% 05-15-2023                   | **   | 7,883,224                     |
| ROYAL BK SCOTLAND GROUP PLC 4.269% DUE 03-22-2025               | **   | 456,855                       |
| ROYAL BK SCOTLAND GROUP PLC 4.269% DUE 03-22-2025               | **   | 13,349,727                    |
| ROYAL BK SCOTLAND GROUP PLC 4.519% DUE 06-25-2024               | **   | 2,655,931                     |
| ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029                   | **   | 7,115,370                     |
| ROYAL BK SCOTLAND GROUP PLC PERPETUAL VAR RT DUE 12-29-2049 REG | **   | 230,250                       |
| ROYAL BK SCOTLAND GRP PLC PERPETUAL SUB FLTGT RT DUE 12-29-2049 | **   | 2,554,700                     |
| ROYAL CARIBBEAN CRUISES 2.65% 11-28-2020                        | **   | 251,280                       |
| ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)                           | **   | 1,621,343                     |
| ROYAL DUTCH SHELL 'B'ORD EUR0.07                                | **   | 2,140,174                     |
| ROYAL MAIL PLC ORD GBP0.01                                      | **   | 101,929                       |
| RPC INC COM                                                     | **   | 92,423                        |
| RPI GBP UK RPI/3.35% LCH_CSFBUS 15/05/2030 SWU09UP13            | **   | 8,551                         |
| RPI GBP UK RPI/3.4% LCH_CSFBUS 15/06/2030 SWU0C8247             | **   | 20,967                        |
| RPI GBP UK RPI/3.47% LCH_CSFBUS 15/09/2032 SWU09TR71            | **   | 2,436                         |
| RPI GBP UK RPI/3.53% LCH_CSFBUS 15/10/2031 SWU0B3678            | **   | 20,070                        |
| RPI USD 1.6775%/US CPI LCH_CSFBUS 05-24-2021 SWU029980          | **   | 23,293                        |
| RPI USD US CPI/2.2425% LCH_CSFBUS 11-21-2026 SWU0C7835          | **   | 61,218                        |
| RPM INTL INC                                                    | **   | 2,341,180                     |
| RPT REALTY COM USD0.01 SHS OF BENEFICIALINTEREST                | **   | 116,124                       |
| RTI SURGICAL HOLDINGS INC                                       | **   | 31,170                        |
| RTW RETAILWINDS INC RTW RETAILWINDS INC                         | **   | 8,223                         |
| RUBICON PROJ INC COM                                            | **   | 36,075                        |
| RUSH ENTERPRISES INC CL A CL A                                  | **   | 1,817,313                     |
| RUSSIAN FEDERATION 4.25% SNR 23/06/2027 USD                     | **   | 875,054                       |
| RUSSIAN FEDERATION 4.375% 21/03/2029                            | **   | 1,336,562                     |
| RUSSIAN FEDERATION 4.75% SNR 27/05/2026 USD                     | **   | 2,682,574                     |
| RUTGERS ST UNIV N J 3.915% 05-01-2119 BEO TAXABLE               | **   | 984,120                       |
| RYDER SYS INC COM                                               | **   | 489,659                       |
| RYDER SYS INC FIXED 2.875% 06-01-2022                           | **   | 243,693                       |
| RYDER SYS INC MEDIUM TERM NTS BOOK ENTRY2.875% DUE 09-01-2020   | **   | 69,311                        |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| RYDER SYS INC MEDIUM TERM NTS BOOK ENTRYTRANCHE # TR 00218 3.45% DUE 11-15-2021  | **   | 2,862,834                     |
| RYDER SYS INC MEDIUM TERM NTS BOOK ENTRYTRANCHE # TR 00225 3.5% DUE 06-01-2021   | **   | 255,112                       |
| RYDER SYS INC MEDIUM TERM NTS BOOK ENTRYTRANCHE # TR 00225 3.5% DUE 06-01-2021   | **   | 2,607,247                     |
| RYDER SYS INC RYDER SYS INC MTN 2.5 DUE 09-01-2022 2.5 DUE 09-01-2022/08-08-2017 | **   | 75,383                        |
| RYDER SYS INC RYDER SYS INC MTN 2.8 DUE 03-01-2022 2.8 DUE 03-01-2022/02-24-2017 | **   | 337,166                       |
| RYDER SYSTEM INC 3.875% 12-01-2023                                               | **   | 5,278,181                     |
| RYDER SYSTEM INC MTN 3.65% DUE 03-18-2024                                        | **   | 3,876,836                     |
| RYERSON HLDG CORP COM STOCK                                                      | **   | 85,779                        |
| S & T BANCORP INC COM STK                                                        | **   | 195,769                       |
| S IMMO AG NPV                                                                    | **   | 26,373                        |
| S&P GLOBAL INC COM                                                               | **   | 8,642,033                     |
| S&T MOTIV CO LTD                                                                 | **   | 274,529                       |
| S&W SEED CO COM                                                                  | **   | 8,667                         |
| SABINE PASS 5.625% DUE 03-01-2025                                                | **   | 7,884,160                     |
| SABINE PASS LIQUEFACTION LLC SR SECD NT 5.625 DUE 02-01-2021                     | **   | 308,368                       |
| SABINE PASS LIQUEFACTION LLC SR SECD NT 5.625 DUE 02-01-2021                     | **   | 3,885,435                     |
| SABRA HEALTH CARE REIT INC COM                                                   | **   | 349,635                       |
| SABRA HLTH CARE 3.9% DUE 10-15-2029                                              | **   | 1,307,410                     |
| SAFEHOLD INC COM COM USD0.01                                                     | **   | 418,072                       |
| SAFESTORE HLDGS ORD GBP0.01                                                      | **   | 1,167,220                     |
| SAFETY INS GROUP INC COM                                                         | **   | 164,426                       |
| SAGA COMMUNICATIONS INC CLA NEW CL A NEW                                         | **   | 15,565                        |
| SAGE GROUP GBP0.01051948                                                         | **   | 153,102                       |
| SAGE THERAPEUTICS INC COM                                                        | **   | 1,070,289                     |
| SAIA INC COM STK                                                                 | **   | 3,156,489                     |
| SAILPOINT TECHNOLOGIES HLDGS INC COM                                             | **   | 1,298,000                     |
| SAINT MARC HOLDING NPV                                                           | **   | 83,239                        |
| SAIZERIYA COMPANY NPV                                                            | **   | 48,795                        |
| SALEM MEDIA GROUP INC COM STK                                                    | **   | 2,508                         |
| SALESFORCE COM INC 3.25% BNDS 04-11-2023                                         | **   | 2,517,344                     |
| SALESFORCE COM INC 3.7% DUE 04-11-2028                                           | **   | 274,270                       |
| SALESFORCE COM INC 3.7% DUE 04-11-2028                                           | **   | 1,601,738                     |
| SALESFORCE COM INC COM STK                                                       | **   | 27,807,374                    |
| SAMBO CORRUG-BOARD KRW500                                                        | **   | 158,707                       |
| SAMMOK S-FORM CO L KRW500                                                        | **   | 28,068                        |
| SAMPO PLC SER'A'NPV                                                              | **   | 355,275                       |
| SAMSUNG ELECTRONIC KRW100                                                        | **   | 8,600,566                     |
| SAMSUNG FIRE & MARINE INS.CO.LTD                                                 | **   | 51,135                        |
| SAMSUNG SECURITIES KRW5000                                                       | **   | 53,169                        |
| SAN DIEGO CALIF REDEV AGY SUCCESSOR AGY TX ALLOCATION 3.5 09-01-2028 BEO TAXABLE | **   | 1,384,761                     |
| SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049                                      | **   | 221,410                       |
| SANDERSON FARMS INC COM                                                          | **   | 1,502,980                     |
| SANDFIRE RESOURCES NPV                                                           | **   | 73,169                        |
| SANDRIDGE ENERGY INC SANDRIDGE ENERGY I COM USD0.001                             | **   | 27,072                        |
| SANDS CHINA LTD FIXED 4.6% 08-08-2023                                            | **   | 2,036,845                     |
| SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025                                      | **   | 219,468                       |
| SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025                                      | **   | 1,097,340                     |

| Security Name, Maturity Date, and Rate                                      |             | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|-------------|------|-------------------------------|
| SANDS CHINA LTD FIXED 5.4% DUE                                              | 08-08-2028  | **   | 225,626                       |
| SANDS CHINA LTD FIXED 5.4% DUE                                              | 08-08-2028  | **   | 372,283                       |
| SANDVIK AB NPV                                                              |             | **   | 1,953,753                     |
| SANDY SPRING BANCORP INC CMT-COM                                            |             | **   | 2,822,287                     |
| SANFILIPPO JOHN B & SON INC COM                                             |             | **   | 54,951                        |
| SANGAMO THERAPEUTICS INC COM                                                |             | **   | 78,293                        |
| SANKI ENGINEERING NPV                                                       |             | **   | 928,112                       |
| SANMINA CORP COM                                                            |             | **   | 385,508                       |
| SANOFI EUR2                                                                 |             | **   | 535,083                       |
| SANOFI SPONSORED ADR                                                        |             | **   | 5,918,580                     |
| SANTANDER CONSUMER USA HLDGS INC COM                                        |             | **   | 650,060                       |
| SANTANDER DR AUTO 3% DUE 12-15-2022                                         |             | **   | 2,207,926                     |
| SANTANDER DR AUTO 3.03% DUE 02-15-2022                                      |             | **   | 6,950                         |
| SANTANDER DR AUTO 3.32% DUE 03-15-2024                                      |             | **   | 635,577                       |
| SANTANDER DR AUTO FIXED 2.79% DUE                                           | 08-15-2022  | **   | 391,367                       |
| SANTANDER DR AUTO FIXED 3.73% DUE                                           | 07-17-2023  | **   | 86,957                        |
| SANTANDER DR AUTO RECEIVABLES SER 19-3 CL B 2.87% 09-15-2023 REG            |             | **   | 1,760,113                     |
| SANTANDER DR AUTO RECEIVABLES SER 19-3 CL C 2.49% 10-15-2025 REG            |             | **   | 1,807,174                     |
| SANTANDER DR AUTO RECEIVABLES TR SER 17-1 CL D 3.17% 04-17-2023             |             | **   | 376,159                       |
| SANTANDER DR AUTO RECEIVABLES TR SER 19-2 CL A2 2.63% 07-15-2022 REG        |             | **   | 4,576,943                     |
| SANTANDER DR AUTO RECEIVABLES TR SER 19-2 CL B 3.18% 01-16-2024             |             | **   | 2,571,303                     |
| SANTANDER DR AUTO RECEIVABLES TR SER 19-2 CL C 3.44% 10-15-2024 REG         |             | **   | 3,534,627                     |
| SANTANDER DR AUTO RECEIVABLES TR SER 19-3 CL A3 2.16% 11-15-2022            |             | **   | 575,848                       |
| SANTANDER DRIVE AUTO RECEIVABLES TR SER 2017-1 NT CL C 2.58% DUE 05-16-2022 |             | **   | 90,395                        |
| SANTANDER HLDGS 4.45% DUE 12-03-2021                                        |             | **   | 9,948,304                     |
| SANTANDER HLDGS FIXED 3.5% DUE                                              | 06-07-2024  | **   | 925,991                       |
| SANTANDER RETAIL 2.3% DUE 01-20-2023                                        |             | **   | 1,856,354                     |
| SANTANDER UK GROUP 2.875% DUE 08-05-2021                                    |             | **   | 353,261                       |
| SANTANDER UK GROUP 2.875% DUE 10-16-2020                                    |             | **   | 2,109,282                     |
| SANTANDER UK GROUP 2.875% DUE 10-16-2020                                    |             | **   | 7,432,708                     |
| SANTANDER UK GROUP 3.373% 01-05-2024                                        |             | **   | 409,840                       |
| SANTANDER UK GROUP 3.373% 01-05-2024                                        |             | **   | 5,993,913                     |
| SANTANDER UK GROUP 3.571% DUE 01-10-2023                                    |             | **   | 3,317,224                     |
| SANTANDER UK GROUP FLTGT RT 4.796% DUE                                      | 11-15-2024  | **   | 755,959                       |
| SANTANDER UK GROUP HLDGS PLC 3.125%                                         | 01-08-2021  | **   | 1,008,545                     |
| SANTANDER UK GROUP HLDGS PLC 3.125%                                         | 01-08-2021  | **   | 6,313,491                     |
| SANTANDER UK PLC 2.375% DUE 03-16-2020                                      |             | **   | 470,248                       |
| SANTANDER UK PLC 2.875% DUE 06-18-2024                                      |             | **   | 818,245                       |
| SANTANDER UK PLC 3.4% DUE 06-01-2021                                        |             | **   | 1,573,064                     |
| SANWA HOLDINGS NPV                                                          |             | **   | 635,101                       |
| SANY HEAVY EQUIPME HKD0.1                                                   |             | **   | 168,392                       |
| SAP SE                                                                      |             | **   | 12,455,544                    |
| SAP SE-SPONSORED ADR                                                        |             | **   | 6,196,904                     |
| SAPIENS INTERNATIONAL CORP NV                                               | COM EUR0.01 | **   | 31,050                        |
| SARACEN MINERAL HL NPV                                                      |             | **   | 565,171                       |
| SAREPTA THERAPEUTICS INC COM                                                |             | **   | 519,257                       |
| SARTORIUS STEDIM B EUR0.20                                                  |             | **   | 103,455                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| SAS AB COMSTK                                                                    | **   | 74,803                        |
| SASOL FING USA LLC 5.875% DUE 03-27-2024                                         | **   | 1,732,576                     |
| SATSUMA PHARMACEUTICALS INC COM                                                  | **   | 159,408                       |
| SAUDI ARABIA (KINGDOM OF) 3.25% 26/10/26                                         | **   | 207,489                       |
| SAUDI ARABIA 2.375% SNR MTN 26/10/21 USD                                         | **   | 3,616,942                     |
| SAUDI ARABIA 4% SNR MTN 17/04/2025 USD                                           | **   | 1,079,894                     |
| SAUDI ARABIA KINGDOM GLOBAL 4.375% 04-16-2029                                    | **   | 448,476                       |
| SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 4 2.875% 03-04-2023         | **   | 1,831,644                     |
| SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 5 3.625% DUE 03-04-2028 REG | **   | 527,723                       |
| SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 5 3.625% DUE 03-04-2028 REG | **   | 45,384,178                    |
| SAUDI ARABIA KINGDOM TRANCHE # TR 1 2.375% DUE 10-26-2021 REG                    | **   | 2,829,024                     |
| SAUDI ARABIA KINGDOM TRANCHE # TR 2 3.25% DUE 10-26-2026 REG                     | **   | 207,144                       |
| SAUDIA DAIRY&FOOD SAR10                                                          | **   | 14,143                        |
| SB ONE BANCORP COM                                                               | **   | 35,361                        |
| SBA COMMUNICATIONS CORP COM USD0.01 CL A                                         | **   | 306,539                       |
| SBA TOWER TR SECD TOWER REV SEC 144A 2.836% DUE 01-15-2025                       | **   | 10,101,930                    |
| SBERBANK OF RUSSIA SPON ADR                                                      | **   | 980,251                       |
| SCANDI STANDARD AB NPV                                                           | **   | 259,197                       |
| SCANDIC HOTELS GRO NPV                                                           | **   | 41,263                        |
| SCANDINAVIAN TOBAC DKK1                                                          | **   | 98,896                        |
| SCANSOURCE INC COM                                                               | **   | 138,784                       |
| SCENTRE GROUP                                                                    | **   | 224,373                       |
| SCENTRE GROUP TR 1 FIXED 3.5% DUE 02-12-2025                                     | **   | 25,950                        |
| SCHNEIDER ELECTRIC EUR4.00                                                       | **   | 14,296,341                    |
| SCHNEIDER NATL INC WIS CL B CL B                                                 | **   | 282,984                       |
| SCHNITZER STL INDS INC CL A                                                      | **   | 295,108                       |
| SCHOLASTIC CORP COM                                                              | **   | 166,950                       |
| SCHWAB CHARLES 2.65% DUE 01-25-2023                                              | **   | 3,048,581                     |
| SCHWAB CHARLES 3.2% DUE 01-25-2028                                               | **   | 341,502                       |
| SCHWAB CHARLES 3.2% DUE 03-02-2027                                               | **   | 94,207                        |
| SCHWAB CHARLES 3.225% DUE 09-01-2022                                             | **   | 36,140                        |
| SCHWAB CHARLES 3.25% DUE 05-21-2021                                              | **   | 509,754                       |
| SCHWAB CHARLES 3.85% DUE 05-21-2025                                              | **   | 1,322,085                     |
| SCHWAB CHARLES CORP COM NEW                                                      | **   | 29,089,456                    |
| SCHWAB CHARLES CORP NEW SR NT FLTG DUE 05-21-2021/04-21-2021 REG                 | **   | 3,433,006                     |
| SCHWEITZER-MAUDUIT INTL INC COM                                                  | **   | 830,100                       |
| SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001                                 | **   | 996,640                       |
| SCIENTIFIC GAMES CORP                                                            | **   | 754,768                       |
| SCOR SE EUR7.876972                                                              | **   | 119,921                       |
| SCORPIO BULKERS USD0.01 (POST REV SPLIT)                                         | **   | 86,931                        |
| SCORPIO TANKERS INC COM USD0.01 (POST REV SPLIT)                                 | **   | 361,102                       |
| SCOTTS MIRACLE-GRO CLASS'A'COM NPV                                               | **   | 1,900,622                     |
| SCRIPPS E W CO OHIO CL A NEW COM STK                                             | **   | 154,162                       |
| SEABOARD CORP DEL COM                                                            | **   | 352,796                       |
| SEACHANGE INTL INC COM                                                           | **   | 127,615                       |
| SEACOAST BKG CORP FLA COM NEW COM NEW                                            | **   | 3,383,549                     |
| SEACOR HLDGS INC COM                                                             | **   | 118,576                       |

| Security Name, Maturity Date, and Rate                  | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------|------|-------------------------------|
| SEACOR MARINE HLDGS INC COM                             | **   | 50,692                        |
| SEATTLE GENETICS INC COM                                | **   | 781,538                       |
| SEBANG GLOBAL BATT KRW500                               | **   | 105,890                       |
| SECRETARIA TESOIRO 0% T-BILL 01/07/20 BRL'LTN'          | **   | 2,329,215                     |
| SECUREWORKS CORP CL A CL A                              | **   | 28,322                        |
| SEEGENE INC KRW500                                      | **   | 379,195                       |
| SEKISUI HOUSE NPV                                       | **   | 459,072                       |
| SEKISUI HOUSE REIT REIT                                 | **   | 409,595                       |
| SELCUK ECZA DEPOSU TRY1 (B SHARES)                      | **   | 56,982                        |
| SELECT BANCORP INC NEW COM                              | **   | 41,144                        |
| SELECT ENERGY SVCS INC CL A COM CL A COM                | **   | 2,248,832                     |
| SELECT HARVESTS NPV                                     | **   | 58,388                        |
| SELECT INCOME REIT 3.6% DUE 02-01-2020                  | **   | 500,000                       |
| SELECT INCOME REIT 3.6% DUE 02-01-2020                  | **   | 480,000                       |
| SELECT INCOME REIT 4.15% DUE 02-01-2022                 | **   | 336,961                       |
| SELECT INCOME REIT 4.5% DUE 02-01-2025                  | **   | 418,185                       |
| SELECT MED HLDGS CORP COM                               | **   | 1,234,873                     |
| SELECTIVE INS GROUP INC COM                             | **   | 3,261,260                     |
| SEMAFO INC COM NPV                                      | **   | 177,397                       |
| SEMPRA ENERGY 2.4% DUE 02-01-2020                       | **   | 2,810,192                     |
| SEMPRA ENERGY 2.4% DUE 03-15-2020                       | **   | 200,013                       |
| SEMPRA ENERGY 3.55% DUE 06-15-2024                      | **   | 942,854                       |
| SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023               | **   | 160,591                       |
| SEMPRA ENERGY 6% DUE 10-15-2039                         | **   | 233,711                       |
| SEMPRA ENERGY NT FLTG RATE 01-15-2021                   | **   | 7,581,269                     |
| SEMPRA ENERGY NT FLTG RATE DUE 03-15-2021 REG           | **   | 100,032                       |
| SEMTECH CORP COM                                        | **   | 2,352,357                     |
| SENECA FOODS CORP NEW CL A                              | **   | 37,608                        |
| SENKO GROUP HOLDIN NPV                                  | **   | 76,611                        |
| SENSATA TECHNOLOGIES B V HOLDING                        | **   | 161,664                       |
| SENSEONICS HLDGS INC COM                                | **   | 147,194                       |
| SENSHUKAI CO NPV                                        | **   | 82,064                        |
| SENSIENT TECHNOLOGIES CORP COM                          | **   | 2,338,396                     |
| SER EDUCACIONAL S NPV                                   | **   | 20,053                        |
| SERES THERAPEUTICS INC COM                              | **   | 42,780                        |
| SERITAGE GROWTH PPTYS CL A                              | **   | 117,114                       |
| SERVICE PPTYS TR COM SH BEN INT                         | **   | 368,016                       |
| SERVICENOW INC COM USD0.001                             | **   | 24,214,022                    |
| SESA S.P.A NPV                                          | **   | 157,940                       |
| SEVEN GENERATIONS COM NPV                               | **   | 56,826                        |
| SEVERSTAL PJSC GDR EACH REPR 1 ORD 'REGS'               | **   | 392,368                       |
| SFA ENGINEERING CO KRW500                               | **   | 162,565                       |
| SFL CORPORATION LTD COM USD                             | **   | 289,797                       |
| SG COML MTG SECS 3.055% DUE 10-10-2048                  | **   | 3,391,090                     |
| SG COML MTG SECS TR SER 2016-C5 CL A1 1.345% 10-10-2048 | **   | 1,989,047                     |
| SHANDONG WEIGAO GP 'H'CNY0.1                            | **   | 426,736                       |
| SHELL INTL FIN B V 2.125% DUE 05-11-2020                | **   | 2,420,417                     |

| Security Name, Maturity Date, and Rate         | Cost | Current Value<br>(in dollars) |
|------------------------------------------------|------|-------------------------------|
| SHELL INTL FIN B V 2.25% DUE 11-10-2020        | **   | 312,077                       |
| SHELL INTL FIN B V 2.875% DUE 05-10-2026       | **   | 178,484                       |
| SHELL INTL FIN B V 4% DUE 05-10-2046           | **   | 191,454                       |
| SHELL INTL FIN B V 4.125% DUE 05-11-2035       | **   | 183,706                       |
| SHELL INTL FIN B V GTD NT 4.375 DUE 03-25-2020 | **   | 402,111                       |
| SHERWIN-WILLIAMS 2.75% DUE 06-01-2022          | **   | 1,831,508                     |
| SHERWIN-WILLIAMS 3.45% DUE 06-01-2027          | **   | 57,140                        |
| SHERWIN-WILLIAMS CO COM                        | **   | 11,608,945                    |
| SHERWIN-WILLIAMS FIXED 4.2% DUE 01-15-2022     | **   | 415,610                       |
| SHILOH INDS INC COM                            | **   | 13,482                        |
| SHIMAMURA CO NPV                               | **   | 144,961                       |
| SHIMAO PROPERTY HO HKD0.10                     | **   | 110,462                       |
| SHIMIZU CORP NPV                               | **   | 293,976                       |
| SHIN ZU SHING CO TWD10                         | **   | 86,066                        |
| SHIN-ETSU CHEMICAL NPV                         | **   | 1,918,272                     |
| SHINMAYWA INDS NPV                             | **   | 486,990                       |
| SHINNIHON CORP NPV                             | **   | 73,117                        |
| SHINSEI BANK NPV                               | **   | 1,587,298                     |
| SHINYOUNG SECUR KRW5000                        | **   | 39,281                        |
| SHIONOGI & CO LTD NPV                          | **   | 1,711,080                     |
| SHIPPING CP INDIA INR10                        | **   | 84,547                        |
| SHIRE ACQUISITIONS 2.4% DUE 09-23-2021         | **   | 703,982                       |
| SHIRE ACQUISITIONS 2.875% DUE 09-23-2023       | **   | 68,274                        |
| SHIRE ACQUISITIONS 2.875% DUE 09-23-2023       | **   | 2,139,936                     |
| SHIRE ACQUISITIONS 3.2% DUE 09-23-2026         | **   | 7,154,388                     |
| SHOCKWAVE MED INC COM                          | **   | 182,663                       |
| SHOE CARNIVAL INC COM                          | **   | 68,782                        |
| SHOPIFY INC CL A SHOPIFY INC                   | **   | 4,813,899                     |
| SHOPIFY INC COM NPV CL A                       | **   | 1,518,541                     |
| SHORE BANCSHARES INC COM                       | **   | 39,893                        |
| SHOUGANG FUSHAN INTL ENERGY HKD0.10            | **   | 15,524                        |
| SHRIRAM TRANSPORT FIN MTN 5.95% DUE 10-24-2022 | **   | 205,293                       |
| SHUN TAK HLDGS NPV                             | **   | 814,487                       |
| SIEMENS AG NPV(REGD)                           | **   | 3,132,713                     |
| SIERRA BANCORP COM STK                         | **   | 111,937                       |
| SIFCO INDS INC COM STK                         | **   | 2,022                         |
| SIG COMBIBLOC GROU CHF0.01                     | **   | 1,197,778                     |
| SIGNATURE BK NY N Y COM                        | **   | 997,253                       |
| SIGNET JEWELERS LTD ORD USD0.18                | **   | 158,159                       |
| SIGNIFY NV EUR0.01                             | **   | 1,230,587                     |
| SIKA AG -ORDSHR VOTING BO                      | **   | 3,554,197                     |
| SILERGY CORP TWD10                             | **   | 822,792                       |
| SILGAN HLDGS INC COM                           | **   | 3,343,711                     |
| SILICON LABORATORIES INC COM                   | **   | 3,221,924                     |
| SILK RD MED INC COM                            | **   | 1,110,450                     |
| SILTRONIC AG NPV                               | **   | 345,957                       |
| SILVERBOW RESOURCES INC COM USD0.01            | **   | 20,948                        |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| SIME DARBY BHD NPV                                                               | **   | 123,198                       |
| SIMMONS 1ST NATL CORP CL A \$0.01 PAR CL A \$0.01 PAR                            | **   | 414,120                       |
| SIMON PPTY GROUP L 2.5% DUE 09-01-2020                                           | **   | 451,102                       |
| SIMON PPTY GROUP L FIXED 2.45% 09-13-2029                                        | **   | 1,599,781                     |
| SIMON PPTY GROUP L FIXED 3.25% 09-13-2049                                        | **   | 194,608                       |
| SIMPLO TECHNOLOGY TWD10                                                          | **   | 394,202                       |
| SIMPLY GOOD FOODS CO COM                                                         | **   | 139,903                       |
| SINCLAIR BROADCAST GROUP INC CL A                                                | **   | 178,669                       |
| SINDOH CO LTD KRW5000                                                            | **   | 29,634                        |
| SINGAPORE EXCHANGE NPV                                                           | **   | 87,635                        |
| SINGAPORE GOVERNMENT 2.125% 01/06/2026                                           | **   | 536,999                       |
| SINO LAND CO NPV                                                                 | **   | 98,791                        |
| SINO-AMERICAN SILI TWD10                                                         | **   | 457,591                       |
| SINOPEC 'H' CNY1                                                                 | **   | 58,610                        |
| SINOTRUK (HK) LTD NPV                                                            | **   | 550,317                       |
| SITE CENTERS CORP                                                                | **   | 1,298,687                     |
| SITEONE LANDSCAPE SUPPLY INC COM                                                 | **   | 4,366,520                     |
| SITRONIX TECHNOLOG TWD10                                                         | **   | 346,432                       |
| SJM HOLDINGS LTD. NPV                                                            | **   | 719,454                       |
| SJVN LTD INR10                                                                   | **   | 19,157                        |
| SK HYNIX INC                                                                     | **   | 2,921,789                     |
| SK TELECOM KRW500                                                                | **   | 308,758                       |
| SKAND ENSKILDA BKN SER'A'NPV                                                     | **   | 413,243                       |
| SKANDINAVISKA 2.8% DUE 03-11-2022                                                | **   | 913,897                       |
| SKANDINAVISKA ENSKILDA BANKEN MEDIUM TERTRANCHE # TR 00008 VAR RT DUE 05-17-2021 | **   | 2,489,973                     |
| SKANDINAVISKA FIXED 2.3% DUE 03-11-2020                                          | **   | 355,880                       |
| SKANDINAVISKA FIXED 2.3% DUE 03-11-2020                                          | **   | 4,652,244                     |
| SKANSKA AB SER'B'NPV                                                             | **   | 217,199                       |
| SK-ELECTRONICS CO NPV                                                            | **   | 272,224                       |
| SKYLINE CHAMPION CORPORATION COM USD0.0277                                       | **   | 7,926,236                     |
| SKYWEST INC COM                                                                  | **   | 562,152                       |
| SL GREEN OPER 3.25% DUE 10-15-2022                                               | **   | 204,937                       |
| SL GREEN RLTY CORP COM STK                                                       | **   | 1,079,958                     |
| SLC STUDENT LN TR 2010-1 NT CL IA-1 FLTGRATE 11-25-2042 REG                      | **   | 1,517,911                     |
| SLM CORP 8 DUE 03-25-2020                                                        | **   | 34,351                        |
| SLM CORP COM                                                                     | **   | 857,142                       |
| SLM PRIVATE CR STUDENT LOAN TRUST 2004-A06-15-2033 REG                           | **   | 5,387,952                     |
| SLM STUDENT LN 3-7 3.8%-FRN A/BKD 15/12/33 EUR                                   | **   | 351,545                       |
| SLM STUDENT LN TR 2005-4 CL A-3 VAR RT DUE 01-25-2027                            | **   | 782,171                       |
| SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG           | **   | 5,797,518                     |
| SM ENERGY CO COM                                                                 | **   | 189,776                       |
| SM PRIME HLDGS PHP1                                                              | **   | 158,503                       |
| SMALL BUSINESS 5.67999982834% DUE 06-01-2028                                     | **   | 116,515                       |
| SMALL BUSINESS ADMINISTRATION SER 2019-10A CL 1 3.113% 03-10-2029                | **   | 1,764,557                     |
| SMART GLOBAL HOLDINGS INC COMN STOCK                                             | **   | 309,325                       |
| SMARTFINANCIAL INC COM NEW COM NEW                                               | **   | 45,786                        |
| SMARTGROUP CORPORATION LIMITED NPV                                               | **   | 158,063                       |

| Security Name, Maturity Date, and Rate                                | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------|------|-------------------------------|
| SMARTSHEET INC CL A CL A                                              | **   | 1,420,820                     |
| SMBC AVIATION CAP 4.125% DUE 07-15-2023                               | **   | 1,367,981                     |
| SMBC AVIATION CAP 4.125% DUE 07-15-2023                               | **   | 4,640,612                     |
| SMILES FIDELIDADE COM NPV                                             | **   | 111,485                       |
| SMITH & NEPHEW ORD USD0.20                                            | **   | 126,138                       |
| SMITHS GROUP ORD GBP0.375                                             | **   | 2,656,592                     |
| SMUCKER J M CO COM NEW                                                | **   | 3,405,051                     |
| SNAP-ON INC COM                                                       | **   | 705,551                       |
| SOCIETE GENERALE 3.25% DUE 01-12-2022                                 | **   | 2,158,702                     |
| SOCIETE GENERALE EUR1.25                                              | **   | 523,782                       |
| SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 2.625% 09-16-2020            | **   | 502,559                       |
| SOFINA NPV                                                            | **   | 251,217                       |
| SOFTBANK GROUP CORP                                                   | **   | 1,244,915                     |
| S-OIL CORP KRW2500                                                    | **   | 376,923                       |
| SOLARIS OILFIELD INFRASTRUCTURE INC CL ACL A                          | **   | 1,813,770                     |
| SOMBOON ADVANCE TE THB1(NVDR)                                         | **   | 121,080                       |
| SOMPO HOLDINGS INC                                                    | **   | 356,511                       |
| SONAE SGPS SA EUR1                                                    | **   | 360,810                       |
| SONIC AUTOMOTIVE INC CL A                                             | **   | 129,766                       |
| SONOCO PROD CO COM                                                    | **   | 257,681                       |
| SONOS INC COM                                                         | **   | 1,007,459                     |
| SONOVA HOLDING AG COMMON STOCK                                        | **   | 3,587,154                     |
| SONY CORP NPV                                                         | **   | 3,824,650                     |
| SOULBRAIN CO LTD KRW500                                               | **   | 10,943                        |
| SOUNDVIEW HOME LN TR 2006-OPT2 MTG PASSTHRU CTF CL A-3 05-25-2036 REG | **   | 642,160                       |
| SOUTH AFRICA REP NT 5.375% DUE 07-24-2044 REG                         | **   | 190,500                       |
| SOUTH JERSEY INDS INC COM                                             | **   | 2,930,669                     |
| SOUTH ST CORP COM                                                     | **   | 536,028                       |
| SOUTH32 LTD NPV                                                       | **   | 1,917,926                     |
| SOUTHERN CAL EDISON 2.4% 02-01-2022                                   | **   | 2,256,709                     |
| SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023                           | **   | 933,884                       |
| SOUTHERN CO 2.35% DUE 07-01-2021                                      | **   | 402,023                       |
| SOUTHERN CO COM STK                                                   | **   | 26,331,414                    |
| SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025                     | **   | 2,581,787                     |
| SOUTHERN FIRST BANCSHARES COM                                         | **   | 43,552                        |
| SOUTHERN MO BANCORP INC COM                                           | **   | 59,842                        |
| SOUTHERN NATL BANCORP VA INC COM                                      | **   | 71,090                        |
| SOUTHERN PWR CO 5.15% DUE 09-15-2041                                  | **   | 68,003                        |
| SOUTHN CAL EDISON 3.4% DUE 06-01-2023                                 | **   | 1,036,973                     |
| SOUTHN CAL EDISON 3.65% DUE 03-01-2028                                | **   | 374,279                       |
| SOUTHN CAL EDISON 3.7% DUE 08-01-2025                                 | **   | 1,377,024                     |
| SOUTHN CAL EDISON 4% DUE 04-01-2047                                   | **   | 100,021                       |
| SOUTHN CAL EDISON CO 5.55 DUE 01-15-2036BEO                           | **   | 197,829                       |
| SOUTHN CO GAS CAP 2.45% DUE 10-01-2023                                | **   | 1,738,153                     |
| SOUTHN COPPER CORP 5.25% DUE 11-08-2042                               | **   | 3,096,173                     |
| SOUTHN COPPER CORP DEL COM                                            | **   | 121,195                       |
| SOUTHN NAT GAS CO 8% DUE 03-01-2032                                   | **   | 120,470                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM                             | **   | 181,466                       |
| SOUTHWEST AIRLS CO 2.65% DUE 11-05-2020                              | **   | 1,759,304                     |
| SOUTHWEST GAS HLDGS INC COM                                          | **   | 197,522                       |
| SOUTHWESTERN ENERGY CO COM                                           | **   | 213,838                       |
| SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049                      | **   | 269,002                       |
| SOUTHWESTN ELEC 3.9% DUE 04-01-2045                                  | **   | 100,435                       |
| SP PLUS CORP COM                                                     | **   | 152,918                       |
| SPAIN(KINGDOM OF) 0.6% BDS 31/10/2029 EUR1000                        | **   | 7,054,684                     |
| SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000                        | **   | 611,093                       |
| SPAIN(KINGDOM OF) 1.45% BDS 30/04/29 EUR1000                         | **   | 1,472,770                     |
| SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000                        | **   | 298,607                       |
| SPAR GROUP LIMITED ZAR                                               | **   | 527,804                       |
| SPARTAN MTRS INC COM                                                 | **   | 90,490                        |
| SPARTANNASH CO COM NPV                                               | **   | 203,475                       |
| SPCG PUBLIC CO LTD THB1(NVDR)                                        | **   | 320,573                       |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                        | **   | 291,734                       |
| SPECTRA ENERGY 3.5% DUE 03-15-2025                                   | **   | 314,022                       |
| SPECTRA ENERGY PARTNERS LP SR NT FLTG DUE 06-05-2020 REG             | **   | 100,176                       |
| SPECTRUM BRANDS HLDGS INC COM USD0.01                                | **   | 292,327                       |
| SPIRIT AEROSYSTEMS 4.6% DUE 06-15-2028                               | **   | 1,688,608                     |
| SPIRIT AEROSYSTEMS FIXED 3.95% DUE 06-15-2023                        | **   | 412,403                       |
| SPIRIT AEROSYSTEMS HLDGS INC CL A                                    | **   | 1,240,636                     |
| SPIRIT AEROSYSTEMS INC SR NT FLTG RATE DUE 06-15-2021/05-31-2019 REG | **   | 99,754                        |
| SPIRIT AIRLS CL AA PASS THRU CTFS 3.375%08-15-2031                   | **   | 58,091                        |
| SPIRIT AIRLS INC COM                                                 | **   | 433,776                       |
| SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT)                | **   | 2,048,150                     |
| SPLUNK INC COMSTK COM USD0.001                                       | **   | 10,302,828                    |
| SPOK HLDGS INC COM                                                   | **   | 27,579                        |
| SPORTSMANS WHSE HLDGS INC COM                                        | **   | 19,272                        |
| SPRINGLEAF FIN 8.25% DUE 12-15-2020                                  | **   | 104,925                       |
| SPRINT SPECTRUM CO 3.36% DUE 09-20-2021                              | **   | 220,697                       |
| SPRINT SPECTRUM CO 3.36% DUE 09-20-2021                              | **   | 5,455,627                     |
| SPX CORP COM                                                         | **   | 437,568                       |
| SPX FLOW INC COM                                                     | **   | 322,200                       |
| SQUARE ENIX HOLDINGS CO LTD NPV                                      | **   | 599,451                       |
| SQUARE INC CL A CL A                                                 | **   | 3,002,630                     |
| SR HSG PPTYS TR 6.75% DUE 04-15-2020                                 | **   | 702,496                       |
| SR HSG PPTYS TR FIXED 4.75% DUE 02-15-2028                           | **   | 302,858                       |
| SREI INFRASTRUCTUR INR10                                             | **   | 19,738                        |
| SSI GROUP INC PHP1                                                   | **   | 26,041                        |
| ST AUTO FINL CORP COM                                                | **   | 185,158                       |
| ST JOE CO COM                                                        | **   | 120,864                       |
| ST STR CORPORATION 3.1% DUE 05-15-2023                               | **   | 82,554                        |
| STAAR SURGICAL CO COM NEW PAR \$0.01                                 | **   | 1,723,049                     |
| STAG INDL INC COM                                                    | **   | 358,099                       |
| STAMPS COM INC COM NEW                                               | **   | 148,248                       |
| STANDARD AVB FINL CORP COM                                           | **   | 11,928                        |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| STANDARD BK GR LTD ZAR0.1                                                     | **   | 50,194                        |
| STANDARD CHARTERED PLC SHS                                                    | **   | 153,548                       |
| STANDARD MTR PRODS INC COM                                                    | **   | 165,674                       |
| STANDEX INTL CORP COM                                                         | **   | 142,830                       |
| STANLEY BLACK & DECKER INC COM                                                | **   | 11,921,347                    |
| STAR ASIA INVESTME REIT                                                       | **   | 425,957                       |
| STARBUCKS CORP 2.7% DUE 06-15-2022                                            | **   | 145,546                       |
| STARBUCKS CORP 3.8% DUE 08-15-2025                                            | **   | 323,278                       |
| STARRETT L S CO CL A                                                          | **   | 4,101                         |
| STATE BK INDIA(LDN FRN SNR MTN 04/20 USD200000                                | **   | 200,180                       |
| STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG                                   | **   | 346,548                       |
| STATE OF QATAR 4.5% 20 JAN 2022                                               | **   | 734,619                       |
| STATE OF QATAR 4.5% 20 JAN 2022                                               | **   | 5,562,112                     |
| STATE STR CORP 2.354% DUE 11-01-2025                                          | **   | 200,881                       |
| STATE STR CORP 2.354% DUE 11-01-2025                                          | **   | 2,290,048                     |
| STATE STR CORP COM                                                            | **   | 22,606,147                    |
| STATE STR CORP VAR RATE 3.776% 12-03-2024                                     | **   | 264,578                       |
| STD CHARTERED PLC FLTG RT 4.247% DUE 01-20-2023                               | **   | 1,759,180                     |
| STD CHARTERED PLC FLTG RT 4.247% DUE 01-20-2023                               | **   | 517,406                       |
| STD LIFE ABERDEEN ORD GBP0.1396825396                                         | **   | 626,384                       |
| STEEL DYNAMICS INC 2.8% DUE 12-15-2024                                        | **   | 65,417                        |
| STEEL DYNAMICS INC 3.45% DUE 04-15-2030 BEO                                   | **   | 101,188                       |
| STEEL DYNAMICS INC COM                                                        | **   | 729,954                       |
| STEELCASE INC CL A COM                                                        | **   | 245,438                       |
| STEPAN CO COM                                                                 | **   | 1,072,752                     |
| STERIS PLC ORD USD0.001                                                       | **   | 766,977                       |
| STERLING BANCORP DEL COM                                                      | **   | 5,421,207                     |
| STERLING BANCORP INC COM                                                      | **   | 8,910                         |
| STERLING CONSTR INC COM                                                       | **   | 194,769                       |
| STEWART INFORMATION SVCS CORP COM                                             | **   | 798,668                       |
| STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049                            | **   | 572,489                       |
| STIFEL FINL CORP COM                                                          | **   | 519,225                       |
| STMICROELECTRONICS EUR1.04                                                    | **   | 1,723,135                     |
| STOCK SPIRITS GROUP PLC ORD GBP0.10                                           | **   | 103,592                       |
| STOCKLAND NPV (STAPLED)                                                       | **   | 115,879                       |
| STOKE THERAPEUTICS INC COM                                                    | **   | 60,492                        |
| STONERIDGE INC COM                                                            | **   | 111,152                       |
| STORE CAPITAL CORPORATION COM USD0.01                                         | **   | 717,503                       |
| STRATASYS INC SHS                                                             | **   | 629,422                       |
| STRATEGIC ED INC                                                              | **   | 2,916,768                     |
| STRATTEC SEC CORP COM                                                         | **   | 13,881                        |
| STRATUS PPTYS INC COM NEW COM NEW                                             | **   | 19,270                        |
| STRUCTURED ASSET INVT LN TR 2003-BC2 MTGPASSTHRU CTF CL A2 VAR 04-25-2033 REG | **   | 172,292                       |
| STRUCTURED ASSET INVT LN TR 2004-2 MTG PASSTHRU CTF CL A4 03-25-2034 REG      | **   | 411,828                       |
| SUGI HOLDINGS NPV                                                             | **   | 1,001,802                     |
| SULZER AG CHF0.01 (REGD)                                                      | **   | 846,042                       |
| SUMCO CORPORATION NPV                                                         | **   | 1,545,678                     |

| Security Name, Maturity Date, and Rate                                | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------|------|-------------------------------|
| SUMITOMO CORP NPV                                                     | **   | 1,046,419                     |
| SUMITOMO DAINIPPON PHARMA CO LTD NPV                                  | **   | 226,272                       |
| SUMITOMO HEAVY IND NPV                                                | **   | 544,162                       |
| SUMITOMO MITSUI 2.442% DUE 10-19-2021                                 | **   | 201,581                       |
| SUMITOMO MITSUI 2.442% DUE 10-19-2021                                 | **   | 4,873,209                     |
| SUMITOMO MITSUI 2.632% DUE 07-14-2026                                 | **   | 150,141                       |
| SUMITOMO MITSUI 2.84% BNDS 01-11-2022                                 | **   | 152,344                       |
| SUMITOMO MITSUI 2.84% BNDS 01-11-2022                                 | **   | 1,828,129                     |
| SUMITOMO MITSUI 2.934% DUE 03-09-2021                                 | **   | 14,454,351                    |
| SUMITOMO MITSUI BANKING 3.4 07-11-2024                                | **   | 6,175,199                     |
| SUMITOMO MITSUI BKG CORP N Y BRH INSTL C 04-04-2019 VAR RT 04-06-2021 | **   | 1,971,714                     |
| SUMITOMO MITSUI FG 3.748% 19 JUL 2023                                 | **   | 1,070,157                     |
| SUMITOMO MITSUI FINANCIAL GROUP INC SR NT FLTG DUE 01-17-2023 REG     | **   | 4,736,875                     |
| SUMITOMO MITSUI FINANCIAL GROUP NPV                                   | **   | 1,475,897                     |
| SUMITOMO MITSUI FINL GROUP INC 2.784% BNDS 07-12-2022                 | **   | 508,653                       |
| SUMITOMO MITSUI FINL GROUP INC 3.936% 10-16-2023                      | **   | 371,345                       |
| SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021                           | **   | 4,806,967                     |
| SUMITOMO MITSUI FIXED 2.45% 10-20-2020                                | **   | 1,004,116                     |
| SUMITOMO MITSUI FIXED 2.514% 01-17-2020                               | **   | 4,500,805                     |
| SUMITOMO MITSUI TRUST HOLDINGS INC                                    | **   | 248,565                       |
| SUMITOMO REALTY & DEVELOPMENT NPV                                     | **   | 209,236                       |
| SUMMIT FINL GROUP INC COM                                             | **   | 54,397                        |
| SUMMIT HOTEL PROPERTIES INC COM                                       | **   | 124,757                       |
| SUMMIT MATLS INC CL A CL A                                            | **   | 404,364                       |
| SUN ART RETAIL GRO NPV                                                | **   | 98,238                        |
| SUN FRONTIER FUDOS NPV                                                | **   | 350,561                       |
| SUN HUNG KAI CO NPV                                                   | **   | 74,278                        |
| SUN HUNG KAI PROP NPV                                                 | **   | 390,430                       |
| SUN PHARMACEUTICAL EQ-INR 1                                           | **   | 57,830                        |
| SUNAC CHINA HLDGS HKD0.10                                             | **   | 1,606,859                     |
| SUNCOKE ENERGY INC COM USD0.01                                        | **   | 86,753                        |
| SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO                              | **   | 104,470                       |
| SUNCOR ENERGY INC COM NPV 'NEW'                                       | **   | 5,485,292                     |
| SUNCOR ENERGY INC NEW COM STK                                         | **   | 8,554,470                     |
| SUNDRUG CO LTD NPV                                                    | **   | 126,466                       |
| SUNNY OPTICAL TECH HKD0.10                                            | **   | 796,401                       |
| SUNOCO LOGISTICS 3.9% DUE 07-15-2026                                  | **   | 4,155,571                     |
| SUNOCO LOGISTICS 4.4% DUE 04-01-2021                                  | **   | 30,724                        |
| SUNOCO LOGISTICS 4.65% DUE 02-15-2022                                 | **   | 83,415                        |
| SUNRUN INC COM                                                        | **   | 59,245                        |
| SUNSTONE HOTEL INVS INC NEW COM                                       | **   | 979,634                       |
| SUNTRUST BANK 3.525% DUE 10-26-2021 REG                               | **   | 5,180,288                     |
| SUNTRUST BANK INC 2.25% DUE 01-31-2020                                | **   | 2,540,000                     |
| SUNTRUST BK ATL 05-17-2019 FIXED 2.8% 05-17-2022                      | **   | 1,019,024                     |
| SUNTRUST BK ATL GA FIXED 2.45% DUE 08-01-2022                         | **   | 5,736,715                     |
| SUNTRUST BK ATL GA FIXED 3.2% 04-01-2024 REG                          | **   | 447,415                       |
| SUNTRUST BK ATLANTA GA MEDIUM TERM SR VAR RT 08-02-2022 REG           | **   | 2,096,700                     |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| SUNTRUST BKS INC 2.7% DUE 01-27-2022                                   | **   | 2,889,436                     |
| SUPER MICRO COMPUTER INC COM USD0.001                                  | **   | 49,025                        |
| SUPERIOR GROUP OF COS INC                                              | **   | 21,772                        |
| SUPERIOR INDS INTL INC COM                                             | **   | 18,085                        |
| SUPERNUS PHARMACEUTICALS INC COM STK                                   | **   | 96,493                        |
| SUPREME ELECTRONIC TWD10                                               | **   | 138,796                       |
| SURGERY PARTNERS INC COM                                               | **   | 106,908                       |
| SURGUTNEFTEGAS PJS ADR-REPR 10 ORD RUB1                                | **   | 182,140                       |
| SURMODICS INC COM                                                      | **   | 328,830                       |
| SUSHIRO GLOBAL HLD NPV                                                 | **   | 1,059,379                     |
| SUZANO AUSTRIA FIXED 6% DUE 01-15-2029                                 | **   | 5,310,525                     |
| SUZUKEN CO LTD NPV                                                     | **   | 179,018                       |
| SVENSKA 1.95% DUE 09-08-2020                                           | **   | 499,771                       |
| SVENSKA 3.35% DUE 05-24-2021                                           | **   | 3,900,490                     |
| SVENSKA HANDELSBANKEN AB PUBL MEDIUM TER 1.875% DUE 09-07-2021         | **   | 499,183                       |
| SVMK INC COM                                                           | **   | 880,794                       |
| SWCC SHOWA HOLDINGS CO., LTD NPV                                       | **   | 42,223                        |
| SWEDBANK AB MEDIUM 2.2% DUE 03-04-2020                                 | **   | 500,139                       |
| SWEDBANK AB SER'A'NPV                                                  | **   | 119,973                       |
| SWEDISH COVERED BD 2% CVD BDS 17/06/2026SEK                            | **   | 115,413                       |
| SWEDISH MATCH NPV                                                      | **   | 3,245,292                     |
| SWIRE PROPERTIES LTD HKD1                                              | **   | 130,713                       |
| SWISS INSD BRAZIL 9.85% 16/07/2032 DUAL CURR                           | **   | 982,549                       |
| SWITCH INC CL A CL A                                                   | **   | 385,290                       |
| SYKES ENTERPRISES INC COM                                              | **   | 239,214                       |
| SYN_SWAP 0.0 12 FEB 2020 BZG0 INDEX BZG20_SW                           | **   | 22,551                        |
| SYN_SWAP 0.0 12 MAR 2020 KMH0 INDEX KM2H20_SW                          | **   | 348,806                       |
| SYN_SWAP 0.0 15 JAN 2020 FTF0 INDEX TXF20_SW                           | **   | 704                           |
| SYN_SWAP 0.0 28 FEB 2020 A5G0 INDEX A5G20_SW                           | **   | 3,255                         |
| SYN_SWAP 0.0 28 FEB 2020 A5G0 INDEX A5G20_SW                           | **   | 14,358                        |
| SYN_SWAP 0.0 30 JAN 2020 IHF0 INDEX IHF20_SW                           | **   | 178                           |
| SYN_SWAP 0.0 30 JAN 2020 IHF0 INDEX IHF20_SW                           | **   | 7,307                         |
| SYN_SWAP 0.0 30 JAN 2020 HCF0 INDEX HCF20_SW                           | **   | 140,269                       |
| SYNALLOY CORP COM                                                      | **   | 18,461                        |
| SYNAPTICS INC COM                                                      | **   | 3,042,257                     |
| SYNCHRONOSS TECHNOLOGIES INC COM STK                                   | **   | 210,178                       |
| SYNCHRONY CARD 2.95% DUE 03-15-2025                                    | **   | 1,384,842                     |
| SYNCHRONY CARD ISSUANCE TR SER 18-1A CL A1 3.38% 09-16-2024 BEO        | **   | 1,405,756                     |
| SYNCHRONY CR CARD 2.37% DUE 03-15-2023                                 | **   | 9,857,671                     |
| SYNCHRONY CREDIT CARD MASTER NOTE TST SER 2015-4 CL A 2.38% 09-15-2023 | **   | 2,006,321                     |
| SYNCHRONY FINL 2.7% DUE 02-03-2020                                     | **   | 1,964,673                     |
| SYNCHRONY FINL 2.85% DUE 07-25-2022                                    | **   | 1,594,463                     |
| SYNCHRONY FINL 3.7% DUE 08-04-2026                                     | **   | 137,447                       |
| SYNCHRONY FINL 4.5% DUE 07-23-2025                                     | **   | 1,726,416                     |
| SYNDAX PHARMACEUTICALS INC COM                                         | **   | 168,471                       |
| SYNEOS HEALTH INC COM                                                  | **   | 874,223                       |
| SYNGENTA FIN N V 3.698% DUE 04-24-2020                                 | **   | 802,517                       |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| SYNGENTA FIN N V 4.441% DUE 04-24-2023                       | **   | 2,088,729                     |
| SYNLOGIC INC COM USD0.001                                    | **   | 4,174                         |
| SYNNEX CORP COM STK                                          | **   | 983,259                       |
| SYNNEX TECH INTL TWD10                                       | **   | 36,278                        |
| SYNOVUS FINL CORP COM NEW COM NEW                            | **   | 1,870,898                     |
| SYSCO CORP 3.25% DUE 07-15-2027                              | **   | 62,887                        |
| SYSMEX CORP NPV                                              | **   | 95,142                        |
| T ROWE PRICE GROUP INC                                       | **   | 5,651,183                     |
| T SISE VE CAM FABR TRY1                                      | **   | 506,583                       |
| TABULA RASA HEALTHCARE INC COM                               | **   | 3,420,890                     |
| TAEKWANG IND CO KRW5000                                      | **   | 229,753                       |
| TAIHEIYO CEMENT NPV                                          | **   | 137,490                       |
| TAISEI CORP NPV                                              | **   | 1,308,074                     |
| TAISHIN FINANCIAL TWD10                                      | **   | 52,724                        |
| TAIWAN BUSINESS BK TWD10                                     | **   | 74,103                        |
| TAIWAN MOBILE CO TWD10                                       | **   | 33,626                        |
| TAIWAN NAVIGATION TWD10                                      | **   | 165,202                       |
| TAIWAN SURFACE MOU TWD10                                     | **   | 144,411                       |
| TAKARA HOLDINGS INC JPY50                                    | **   | 467,074                       |
| TAKARA LEBEN REAL REIT                                       | **   | 39,543                        |
| TAKEDA 144A 1.125% 21/11/2022                                | **   | 231,351                       |
| TAKEDA FIXED 4.4% DUE 11-26-2023                             | **   | 10,170,030                    |
| TAKEDA FIXED 5% DUE 11-26-2028                               | **   | 582,546                       |
| TAKEDA PHARMACEUTICAL CO LTD 4.0% DUE 11-26-2021             | **   | 4,219,331                     |
| TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01            | **   | 22,368,083                    |
| TAKKT AG NPV                                                 | **   | 121,278                       |
| TAKUMA CO LTD NPV                                            | **   | 763,508                       |
| TALOS ENERGY INC COM STK                                     | **   | 397,890                       |
| TAMA HOME CO LTD NPV                                         | **   | 700,362                       |
| TAMRON CO LTD NPV                                            | **   | 286,728                       |
| TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT) | **   | 2,258,444                     |
| TANSEISHA CO LTD NPV                                         | **   | 393,560                       |
| TAPESTRY INC COM USD0.01                                     | **   | 533,062                       |
| TARGA RES CORP COM                                           | **   | 1,431,826                     |
| TARO PHARMACEUTICAL INDUSTRIES ORD ILS1                      | **   | 31,831                        |
| TATA CONSULTANCY S INR1                                      | **   | 6,260,946                     |
| TATE & LYLE ORD GBP0.25                                      | **   | 476,920                       |
| TAUBMAN CTRS INC COM                                         | **   | 152,341                       |
| TAV HAVALIMANLARI TRY1                                       | **   | 215,499                       |
| TAYLOR MORRISON HOME CORP COM USD0.00001                     | **   | 357,149                       |
| TAYLOR WIMPEY ORD GBP0.01                                    | **   | 869,237                       |
| TC PIPELINES LP 3.9% DUE 05-25-2027                          | **   | 115,020                       |
| TCF AUTO 1.93% DUE 06-15-2022                                | **   | 803,738                       |
| TCF FINL CORP NEW COM                                        | **   | 865,426                       |
| TCL ELECTRONICS HOLDINGS LTD                                 | **   | 209,967                       |
| TD AMERITRADE HLDG 2.75% DUE 10-01-2029                      | **   | 175,114                       |
| TEACHERS INS & 4.27% DUE 05-15-2047                          | **   | 170,617                       |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| TEAM INC COM STK                                                   | **   | 78,604                        |
| TEAM17 GROUP PLC ORD GBP0                                          | **   | 49,092                        |
| TECH DATA CORP COM                                                 | **   | 918,035                       |
| TECH MAHINDRA                                                      | **   | 178,448                       |
| TECHNI CN COM USD1                                                 | **   | 1,068,076                     |
| TECHTARGET INC COM                                                 | **   | 305,918                       |
| TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV                         | **   | 2,052,858                     |
| TECNOGLASS INC COMMON STOCK                                        | **   | 11,138                        |
| TECO FIN INC 5.15% DUE 03-15-2020                                  | **   | 150,917                       |
| TEEKAY CORP COM                                                    | **   | 1,490                         |
| TEEKAY TANKERS LTD COM USD0.01 (POST REVSPILT)                     | **   | 108,129                       |
| TEGNA INC COM                                                      | **   | 500,984                       |
| TEIJIN LTD NPV                                                     | **   | 152,976                       |
| TEJON RANCH CO COM                                                 | **   | 84,247                        |
| TEKFEN HOLDING AS TRY1                                             | **   | 143,863                       |
| TELADOC HEALTH INC                                                 | **   | 2,541,572                     |
| TELARIA INC COM USD0.0001                                          | **   | 206,154                       |
| TELEDYNE TECHNOLOGIES INC COM                                      | **   | 682,684                       |
| TELEFONICA 5.134% DUE 04-27-2020                                   | **   | 86,814                        |
| TELEFONICA EMISIONES S A U 5.462 DUE 02-16-2021 REG                | **   | 285,422                       |
| TELEFONICA FIXED 4.103% DUE 03-08-2027                             | **   | 238,155                       |
| TELEKOMUNIKASI SER'B'IDR50                                         | **   | 635,526                       |
| TELENAV INC COM                                                    | **   | 42,763                        |
| TELENET GRP HLDG NPV                                               | **   | 152,215                       |
| TELEPHONE & DATA SYS INC COM STK                                   | **   | 400,751                       |
| TELSTRA CORP LTD NPV                                               | **   | 337,373                       |
| TEMPUR SEALY INTL INC COM                                          | **   | 516,266                       |
| TENABLE HLDGS INC COM                                              | **   | 266,962                       |
| TENCENT HLDGS LIMITED COMMON STOCK                                 | **   | 6,666,685                     |
| TENCENT HLDGS LTD 3.595% DUE 01-19-2028                            | **   | 3,000,234                     |
| TENCENT HLDGS LTD 3.8% DUE 02-11-2025                              | **   | 1,117,166                     |
| TENET HEALTHCARE CORP COM NEW .                                    | **   | 1,030,651                     |
| TENNECO INC                                                        | **   | 87,560                        |
| TENNESSEE VALLEY A 0% DUE 04-01-2026 REG                           | **   | 1,371,342                     |
| TENNESSEE VALLEY AUTH FED 0% CPN IO STRIPS DUE 09-15-2026          | **   | 1,517,227                     |
| TENNESSEE VALLEY AUTH FED BOOK ENTRY CPNGENERIC INT PMT 04-01-2028 | **   | 2,434,085                     |
| TENNESSEE VY AUTH GLOBAL POWER BD SER A 4.625% DUE 09-15-2060 REG  | **   | 61,768                        |
| TENNESSEE VY AUTH GLOBAL PWR BD 2.25% 03-15-2020                   | **   | 1,116,451                     |
| TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG     | **   | 93,723                        |
| TENNESSEE VY AUTH TENN VALLEY AUTH 4.875% DUE 01-15-2048 REG       | **   | 425,811                       |
| TERADATA CORP DEL COM STK                                          | **   | 611,962                       |
| TERADYNE INC COM                                                   | **   | 1,970,486                     |
| TEREX CORP NEW COM                                                 | **   | 1,919,827                     |
| TERRAFORM PWR INC CL A COM NEW CL A COM NEW                        | **   | 163,657                       |
| TERRENO RLTY CORP                                                  | **   | 3,258,687                     |
| TERRITORIAL BANCORP INC COM STK                                    | **   | 53,433                        |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| TERUMO CORP NPV                                                 | **   | 7,672,169                     |
| TERWIN MTG TR 2003-6HE ASSET BKD CTF CL A-1 FLTG 11-25-2033 REG | **   | 36,540                        |
| TESCO 6.125% SNR 24/02/2022 GBP                                 | **   | 72,859                        |
| TESCO ORD GBP0.05                                               | **   | 3,226,096                     |
| TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000           | **   | 321,520                       |
| TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040                     | **   | 339,225                       |
| TESLA AUTO LEASE 2.16% DUE 10-20-2022                           | **   | 538,176                       |
| TESLA INC COM USD0.001                                          | **   | 13,915,329                    |
| TESSCO TECHNOLOGIES INC COM                                     | **   | 20,813                        |
| TETHYS OIL AB NPV                                               | **   | 141,510                       |
| TETRA TECHNOLOGIES INC DEL COM                                  | **   | 38,937                        |
| TEVA 2.95% DUE 12-18-2022                                       | **   | 420,200                       |
| TEVA 3.65% DUE 11-10-2021                                       | **   | 391,500                       |
| TEVA PHARM FINANCE 3.25% SNR 15/04/22 EUR1000                   | **   | 1,479,826                     |
| TEXAS INSTRS INC 2.25% DUE 09-04-2029                           | **   | 345,593                       |
| TEXAS INSTRS INC 2.75% DUE 03-12-2021                           | **   | 151,545                       |
| TEXAS INSTRS INC 2.75% DUE 03-12-2021                           | **   | 1,899,370                     |
| TEXAS INSTRS INC 3.875% 03-15-2039                              | **   | 395,690                       |
| TEXAS INSTRUMENTS INC COM                                       | **   | 28,804,825                    |
| TEXTAINER GROUP HLDGS LTD COM STK                               | **   | 101,906                       |
| TEXTRON INC 3.9% 09-17-2029                                     | **   | 1,629,535                     |
| TEXTRON INC FLTG 11-10-2020 BEO                                 | **   | 300,012                       |
| TFI INTERNATIONAL COM NPV                                       | **   | 357,788                       |
| TG THERAPEUTICS INC COM                                         | **   | 178,710                       |
| T-GAIA CORP NPV                                                 | **   | 554,465                       |
| THAI BEVERAGE PLC THB1                                          | **   | 587,156                       |
| THAI UNION GROUP THB0.25(NVDR)                                  | **   | 130,230                       |
| THAI VEGETABLE OIL THB1 (NVDR)                                  | **   | 92,795                        |
| THALES SA EUR3                                                  | **   | 1,192,968                     |
| THE FOSCHINI GROUP COMSTK                                       | **   | 54,457                        |
| THE MEET GROUP INC COM                                          | **   | 300,906                       |
| THE PEOPLE S INSUR 'H'CNV1                                      | **   | 86,491                        |
| THE REALREAL INC COM                                            | **   | 331,760                       |
| THE TRADE DESK INC COM CL A COM CL A                            | **   | 286,797                       |
| THERAVANCE BIOPHARMA INC COM                                    | **   | 580,247                       |
| THERMO FISHER 3% DUE 04-15-2023                                 | **   | 7,997,914                     |
| THERMO FISHER CORP                                              | **   | 14,847,209                    |
| THERMON GROUP HLDGS INC                                         | **   | 138,502                       |
| THIRD POINT REINSURANCE LTD COM USD0.10                         | **   | 726,027                       |
| THOMSON-REUTERS COM NPV                                         | **   | 1,163,892                     |
| THOR INDS INC COM STK                                           | **   | 862,953                       |
| TIANNENG POWER INT HKD0.10                                      | **   | 1,522                         |
| TIDEWATER INC NEW COM                                           | **   | 111,303                       |
| TILLYS INC CL A                                                 | **   | 40,180                        |
| TIMBERLAND BANCORP INC COM                                      | **   | 40,803                        |
| TIME WARNER CABLE 4.125% DUE 02-15-2021                         | **   | 279,451                       |
| TIME WARNER CABLE 4.125% DUE 02-15-2021                         | **   | 1,890,107                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| TIME WARNER CABLE 5% DUE 02-01-2020                                            | **   | 100,187                       |
| TIME WARNER CABLE 5% DUE 02-01-2020                                            | **   | 8,445,787                     |
| TIME WARNER CABLE 6.75% DUE 06-15-2039                                         | **   | 404,320                       |
| TIMKEN CO COM                                                                  | **   | 553,584                       |
| TIMKENSTEEL CORP COM NPV 'WI'                                                  | **   | 176,284                       |
| TIPCO ASPHALT THB1(NVDR)                                                       | **   | 337,264                       |
| TIPTREE INC COM TIPTREE INC                                                    | **   | 54,041                        |
| TIS INC                                                                        | **   | 135,931                       |
| TITAN INTL INC ILL COM                                                         | **   | 81,327                        |
| TITAN MACHY INC COM                                                            | **   | 50,104                        |
| TIVITY HEALTH INC COM                                                          | **   | 54,769                        |
| TIVO CORP COM NPV                                                              | **   | 672,176                       |
| TMB BANK PUBLIC CO THB0.95(NVDR)                                               | **   | 166,846                       |
| TN VY AUTH FED BOOK ENTRY CPNSTRIPS   GENERIC INT PMT 09-15-2028 (UNDDATE) REG | **   | 610,982                       |
| TN VY AUTH FED BOOK ENTRY PRIN STRIPS   GENERIC PRIN PMT 06-15-2035 (UNDDATE)  | **   | 285,308                       |
| TN VY AUTH FED ZERO CPN 0% DUE       03-15-2026                                | **   | 1,784,178                     |
| TOKAI RIKA CO NPV                                                              | **   | 50,604                        |
| TOKAI TOKYO FINANCIAL               HOLDINGS INC                               | **   | 520,246                       |
| TOKYO ELECTRON NPV                                                             | **   | 3,844,967                     |
| TOKYO METROPOLIS JAPAN BD 144A 2.5% DUE 06-08-2022 BEO                         | **   | 3,637,293                     |
| TOKYO STEEL MFG NPV                                                            | **   | 183,078                       |
| TOKYO(METROPOLIS) 2% SNR 17/05/2021   USD200000                                | **   | 299,961                       |
| TOKYU FUDOSAN HOLDINGS CORPORATION NPV                                         | **   | 51,776                        |
| TOLEDO EDISON CO 7.25% DUE 05-01-2020                                          | **   | 507,129                       |
| TOLL BROS INC COM                                                              | **   | 842,946                       |
| TOMPKINS FINL CORP COM USD0.10                                                 | **   | 146,217                       |
| TOMY COMPANY LTD NPV                                                           | **   | 981,592                       |
| TOOTSIE ROLL INDS INC COM                                                      | **   | 35,676                        |
| TOPBUILD CORP COM                                                              | **   | 4,758,688                     |
| TOPKEY CORPORATION SHS                                                         | **   | 93,071                        |
| TOREX GOLD RES INC COM NPV (POST REV   SPLT)                                   | **   | 576,000                       |
| TORII PHARM CO LTD NPV                                                         | **   | 103,704                       |
| TORONTO DOMINION BANK MTN 2.5% DUE       12-14-2020                            | **   | 502,873                       |
| TORONTO DOMINION BANK MTN 3.25%       DUE 06-11-2021                           | **   | 2,982,255                     |
| TORONTO DOMINION BK FIXED 3.25%       03-11-2024 REG                           | **   | 261,789                       |
| TORRENT POWER INR10                                                            | **   | 44,567                        |
| TOSHIBA CORP NPV                                                               | **   | 1,216,010                     |
| TOTAL CAP 4.125% DUE 01-28-2021                                                | **   | 461,071                       |
| TOTAL CAP INTL 3.455%               02-19-202                                  | **   | 542,110                       |
| TOTAL CAP INTL 3.461% DUE 07-12-2049                                           | **   | 210,432                       |
| TOTAL CAP INTL 3.7% DUE 01-15-2024                                             | **   | 329,643                       |
| TOTAL CAP INTL FIXED 2.218%       07-12-2021                                   | **   | 4,199,759                     |
| TOTAL EUR2.5                                                                   | **   | 474,676                       |
| TOTAL SYS SVCS INC 3.75% DUE 06-01-2023                                        | **   | 2,880,092                     |
| TOTAL SYS SVCS INC 4.0% DUE       06-01-2023                                   | **   | 1,409,918                     |
| TOTALRTN AUD MLILGB3LESF 18/03/2020   AQR11582065                              | **   | 19,975                        |
| TOTALRTN BRL MLILGB3L 18 MAR 2020   AQR11582149 EQ M7BR BZDIOVRA               | **   | 40,178                        |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| TOTALRTN EUR/1M MLILGB3LESF 18/03/2020 AQR11582113                   | **   | 159,357                       |
| TOTALRTN USD/1M CHASUS33 03-18-2020 AQR11582089                      | **   | 2,902                         |
| TOTALRTN USD/1M CHASUS33 03-18-2020 AQR11582109                      | **   | 10,648                        |
| TOWD POINT MT19-13 FRN M/BKD 07/2045 GBP'A1'                         | **   | 7,797,646                     |
| TOWD POINT MTG.F19 FRN M/BKD 10/2051 GBP'A1'                         | **   | 3,547,327                     |
| TOWNEBANK PORTSMOUTH VA COM                                          | **   | 336,539                       |
| TOWNSQUARE MEDIA INC CL A CL A                                       | **   | 25,653                        |
| TOYOTA AUTO 1.75999999046% DUE 07-15-2021                            | **   | 2,358,993                     |
| TOYOTA AUTO 1.98% DUE 12-15-2022                                     | **   | 1,400,984                     |
| TOYOTA AUTO RECEIVABLES 2018-D CL A4 3.3% 02-15-2024                 | **   | 8,741,235                     |
| TOYOTA AUTO RECEIVABLES 2019-A OWNER TR 3.0% DUE 05-15-2024 REG      | **   | 5,158,052                     |
| TOYOTA AUTO RECEIVABLES OWNER TR SER 17-D CL A4 2.46% 02-15-2023     | **   | 2,936,796                     |
| TOYOTA AUTO RECEIVABLES OWNER TR SER 19-C CL A4 1.88% DUE 11-15-2024 | **   | 1,994,694                     |
| TOYOTA AUTO RECEIVABLES OWNER TRUST SER 17-A CL A4 2.1% 09-15-2022   | **   | 27,776,446                    |
| TOYOTA AUTO RECEIVABLES SER 19-B CL A4 2.6% 11-15-2024 REG           | **   | 14,769,799                    |
| TOYOTA AUTO RECEIVABLES SER 2017-B CL A4 2.05% DUE 09-15-2022        | **   | 2,902,508                     |
| TOYOTA MOTOR CREDIT CORP 3.05% 01-08-2021                            | **   | 3,441,130                     |
| TOYOTA MTR CR CORP 2.625 DUE 01-10-2023                              | **   | 963,591                       |
| TOYOTA MTR CR CORP 2.95% DUE 04-13-2021                              | **   | 253,770                       |
| TOYOTA MTR CR CORP 2.95% DUE 04-13-2021                              | **   | 2,720,419                     |
| TOYOTA MTR CR CORP FLTG RT 2.16388% DUE 10-07-2021                   | **   | 1,503,120                     |
| TOYOTA TSUSHO CORP NPV                                               | **   | 217,274                       |
| TPI COMPOSITES INC COM                                               | **   | 363,388                       |
| TRADEWEB MKTS INC CL A CL A                                          | **   | 245,794                       |
| TRANSALTA RENEWABL COM NPV                                           | **   | 1,041,249                     |
| TRANSCANADA 3.8% DUE 10-01-2020                                      | **   | 141,826                       |
| TRANSCAT INC COM                                                     | **   | 41,418                        |
| TRANSDIGM GROUP INC COM                                              | **   | 324,800                       |
| TRANSOCEAN LTD                                                       | **   | 416,653                       |
| TRANSUNION COM                                                       | **   | 3,938,060                     |
| TRAVELCENTERS AMER INC COM                                           | **   | 24,627                        |
| TRAVELERS COS INC 3.9% DUE 11-01-2020                                | **   | 203,177                       |
| TRAVELERS COS INC COM STK                                            | **   | 30,461,925                    |
| TRAVELZOO COM USD0.01                                                | **   | 28,933                        |
| TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026                               | **   | 2,275,016                     |
| TRECORA RES COM                                                      | **   | 27,799                        |
| TREDEGAR CORP INC                                                    | **   | 117,829                       |
| TREEHOUSE FOODS INC COM                                              | **   | 310,740                       |
| TRI POINTE GROUP INC COM                                             | **   | 1,481,674                     |
| TRIBUNE PUBG CO NEW COM                                              | **   | 84,750                        |
| TRICIDA INC COM                                                      | **   | 453,220                       |
| TRICO BANCSHARES COM STK                                             | **   | 104,514                       |
| TRICOLOR AUTO 5.05% DUE 12-15-2020                                   | **   | 217,763                       |
| TRIDENT LTD INR1 (POST SUB/DIV)                                      | **   | 39,845                        |
| TRIMAS CORP COM NEW COM NEW                                          | **   | 201,746                       |
| TRIMBLE INC COM TRIMBLE INC                                          | **   | 412,773                       |
| TRINET GROUP INC COM USD0.000025                                     | **   | 3,703,143                     |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| TRINITY HLTH CORP 3.434% DUE 12-01-2048                       | **   | 227,278                       |
| TRINITY IND INC COM                                           | **   | 493,103                       |
| TRINSEO S A COMMON STOCK                                      | **   | 1,058,513                     |
| TRIPLE-S MGMT CORP CL B CL B                                  | **   | 304,715                       |
| TRIPOD TECHNOLOGY TWD10                                       | **   | 393,535                       |
| TRISTATE CAP HLDGS INC COM                                    | **   | 130,861                       |
| TRITON INTL LTD COM USD0.01 CL A                              | **   | 2,366,494                     |
| TRIUMPH BANCORP INC COM                                       | **   | 1,223,902                     |
| TRIUMPH GROUP INC NEW COM                                     | **   | 23,223                        |
| TRONOX HOLDINGS PLC            ORD USD0.01                    | **   | 111,505                       |
| TRUEBLUE INC COM STK                                          | **   | 411,306                       |
| TRUECAR INC COM                                               | **   | 514,150                       |
| TRUIST FINANCIAL CORPORATION 4.8%            12-31-2049       | **   | 361,375                       |
| TRUIST FINL CORP COM                                          | **   | 15,608,300                    |
| TRUPANION INC COM                                             | **   | 1,267,159                     |
| TRUSTCO BK CORP N Y COM                                       | **   | 144,815                       |
| TRUSTEES OF 2.612% DUE 07-01-2026                             | **   | 984,342                       |
| TRUSTEES OF 3.627% DUE 07-01-2046                             | **   | 2,192,527                     |
| TRUSTMARK CORP COM                                            | **   | 390,377                       |
| TRUWORTHS INTERNAT ZAR0.00015                                 | **   | 337,361                       |
| TSY INFL IX N/B 0.375%            07-15-2027                  | **   | 1,405,740                     |
| TSY INFL IX N/B 1%            TIPS 02-15-2048                 | **   | 6,466,206                     |
| TSY INFL IX N/B 1%            TIPS 02-15-2048                 | **   | 6,570,127                     |
| TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027              | **   | 1,081,504                     |
| TTM TECHNOLOGIES INC COM                                      | **   | 255,820                       |
| TUESDAY MORNING CORP COM NEW            ISIN US8990355054     | **   | 10,184                        |
| TULARE CNTY CALIF PENSION OBLIG 4.009% 06-01-2028 BEO TAXABLE | **   | 1,099,480                     |
| TULARE CNTY CALIF PENSION OBLIG 4.109% 06-01-2029 BEO TAXABLE | **   | 2,505,560                     |
| TURKIYE IS BANKASI TRY1 (C SHARES)                            | **   | 31,718                        |
| TURNING PT THERAPEUTICS INC COM                               | **   | 801,921                       |
| TUTOR PERINI CORP COM                                         | **   | 103,999                       |
| TW COOPERATIVE FIN TWD10                                      | **   | 182,101                       |
| TWILIO INC CL A CL A                                          | **   | 3,152,626                     |
| TWIN DISC INC COM                                             | **   | 22,569                        |
| TWIN RIVER WORLDWIDE HOLDINGS INC                             | **   | 35,269                        |
| TX CAP BANCSHARES INC COM                                     | **   | 1,451,836                     |
| TYLER TECHNOLOGIES INC COM STK                                | **   | 3,210,214                     |
| TYSON FOODS INC 2.25% DUE 08-23-2021                          | **   | 45,156                        |
| TYSON FOODS INC 2.25% DUE 08-23-2021                          | **   | 1,871,445                     |
| TYSON FOODS INC 3.9% DUE 09-28-2023                           | **   | 1,521,751                     |
| TYSON FOODS INC 4.875% DUE 08-15-2034                         | **   | 114,602                       |
| U M H PPTYS INC COM STK                                       | **   | 19,348                        |
| U S BANCORP MEDIUM FIXED 3.375% DUE    02-05-2024             | **   | 11,131,305                    |
| U S BANCORP MEDIUM FIXED 3.6% DUE    09-11-2024               | **   | 425,286                       |
| U S BANCORP TRANCHE # TR 00175 3.7    01-30-2024              | **   | 124,217                       |
| U S BK NATL ASSN CINCINNATI OHIO MEDIUM FLTG 05-21-2021 REG   | **   | 1,707,152                     |
| U S BK NATL ASSN CINCINNATI OHIO MEDIUM 2.05% DUE 10-23-2020  | **   | 500,644                       |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| U S CONCRETE INC COMMON STOCK                                      | **   | 100,026                       |
| U S SILICA HLDGS INC                                               | **   | 73,099                        |
| U S XPRESS ENTERPRISES INC CL A CL A                               | **   | 23,138                        |
| U.S AWYS 2011-1 7.125% DUE 04-22-2025                              | **   | 110,651                       |
| U.S. CELLULAR CORP COM                                             | **   | 215,279                       |
| UBER TECHNOLOGIES INC COM USD0.00001                               | **   | 4,584,808                     |
| UBS AG 5.125% 15/05/2024                                           | **   | 864,000                       |
| UBS AG LONDON BRH 2.2% DUE 06-08-2020                              | **   | 900,477                       |
| UBS AG LONDON BRH 2.2% DUE 06-08-2020                              | **   | 3,181,685                     |
| UBS AG LONDON BRH NT FLTG 144A DUE 12-01-2020/11-01-2020 BEO       | **   | 401,020                       |
| UBS AG STAMFORD 2.35% DUE 03-26-2020                               | **   | 941,034                       |
| UBS AG STAMFORD 7.625% DUE 08-17-2022                              | **   | 2,705,544                     |
| UBS COML MTG TR 2017-C7 MTG PASS THRU CTF CL A-1 2.379% 12-15-2050 | **   | 3,247,717                     |
| UBS COML MTG TR SER 2018-C10 CL A-2 3.5592% 05-15-2051 REG         | **   | 6,797,312                     |
| UBS GROUP AG CHF0.10 (REGD)                                        | **   | 7,198,290                     |
| UBS GROUP FDG 4.125% DUE 04-15-2026                                | **   | 14,356,092                    |
| UBS GROUP FDG FLTG RT 2.859% DUE 08-15-2023                        | **   | 1,366,568                     |
| UCB NPV                                                            | **   | 971,179                       |
| UDR INC CORP 3.2% 01-15-2030                                       | **   | 1,943,460                     |
| UDR INC CORP BD 3.75 DUE 07-01-2024 BEO                            | **   | 183,860                       |
| UDR INC CORP BD 3.75 DUE 07-01-2024 BEO                            | **   | 1,585,000                     |
| UFP TECHNOLOGIES INC COM                                           | **   | 58,341                        |
| UIL HLDGS CORP 4.625% DUE 10-01-2020                               | **   | 10,185                        |
| UIL HLDGS CORP 4.625% DUE 10-01-2020                               | **   | 392,127                       |
| UK(GOVERNMENT OF) 1.25% I/L 22/11/2027                             | **   | 1,570,275                     |
| UK(GOVT OF) IDX/LKD SNR 22/03/2024 GBP                             | **   | 2,811,720                     |
| ULTRA CLEAN HLDGS INC COM                                          | **   | 179,123                       |
| ULTRALIFE CORPORATION                                              | **   | 18,453                        |
| UMB FINL CORP COM STK                                              | **   | 65,208                        |
| UMPQUA HLDGS CORP COM                                              | **   | 2,915,013                     |
| UN BK CAL N A FIXED 2.1% DUE 12-09-2022                            | **   | 8,022,469                     |
| UNDER ARMOR INC CL A                                               | **   | 532,202                       |
| UNDER ARMOUR INC CL C COM                                          | **   | 935,907                       |
| UNIBAIL-RODAMCO-WESTFIELD                                          | **   | 258,449                       |
| UNICREDIT SPA 7.83% DUE 12-04-2023                                 | **   | 3,728,768                     |
| UNIFI INC COM                                                      | **   | 155,778                       |
| UNIFIRST CORP MASS COM                                             | **   | 4,105,849                     |
| UNILEVER CAP CORP 3% 03-07-2022                                    | **   | 2,914,040                     |
| UNILEVER CAP CORP FIXED 3.375% DUE 03-22-2025                      | **   | 317,935                       |
| UNILEVER NV EUR0.16                                                | **   | 202,305                       |
| UNILEVER PLC ORD GBP0.031111                                       | **   | 1,595,173                     |
| UNIMICRON TECHNOLO TWD10                                           | **   | 407,713                       |
| UNION ELEC CO 4.0% DUE 04-01-2048                                  | **   | 388,457                       |
| UNION PAC CORP 3.75% 07-15-2025                                    | **   | 10,723                        |
| UNION PAC CORP 3.95% DUE 09-10-2028                                | **   | 530,405                       |
| UNION PAC CORP 4.163% DUE 07-15-2022                               | **   | 714,695                       |
| UNION PAC CORP COM                                                 | **   | 13,553,465                    |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| UNIPER SE NPV                                                                 | **   | 132,022                       |
| UNIPOL GRUPPO SPA NPV                                                         | **   | 710,180                       |
| UNI-PRESIDENT CHIN HKD0.01                                                    | **   | 384,235                       |
| UNI-PRESIDENT ENT TWD10                                                       | **   | 409,143                       |
| UNISYS CORP COM NEW                                                           | **   | 584,093                       |
| UNIT CORP COM                                                                 | **   | 4,657                         |
| UNITTECH PRINTED CI TWD10                                                     | **   | 144,806                       |
| UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031                                     | **   | 205,846                       |
| UNITED AIRLINES 2019-1A 2.7% 11-01-2033                                       | **   | 577,238                       |
| UNITED AIRLS INC 2018-1B PASS THRU TR 4.6% 09-01-2027                         | **   | 215,698                       |
| UNITED BANKSHARES INC W VA COM                                                | **   | 584,307                       |
| UNITED CMNTY BK BLAIRSVILLE GA COM                                            | **   | 301,296                       |
| UNITED CMNTY FINL CORP OHIO COM                                               | **   | 104,753                       |
| UNITED FIRE GROUP INC COM USD0.001                                            | **   | 138,493                       |
| UNITED INSURANCE HOLDINGS CORP COM                                            | **   | 147,436                       |
| UNITED MEXICAN STS 3.75% 01-11-2028                                           | **   | 645,219                       |
| UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026                         | **   | 267,000                       |
| UNITED NAT FOODS INC COM                                                      | **   | 53,383                        |
| UNITED RENTALS INC COM                                                        | **   | 412,255                       |
| UNITED SPIRITS LTD                                                            | **   | 205,993                       |
| UNITED STATES 0% TBILL 03-05-2020                                             | **   | 1,196,845                     |
| UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047                         | **   | 194,197                       |
| UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025 | **   | 219,230                       |
| UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027                               | **   | 3,111,914                     |
| UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042                    | **   | 425,814                       |
| UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042                    | **   | 5,003,314                     |
| UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' | **   | 321,059                       |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG    | **   | 54,251,322                    |
| UNITED STATES OF AMER TREAS NOTES 1.75% 05-31-2022                            | **   | 13,407,168                    |
| UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020                             | **   | 1,179,363                     |
| UNITED STATES OF AMER TREAS NOTES 1.875%01-31-2022 REG                        | **   | 5,029,297                     |
| UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029            | **   | 10,281,309                    |
| UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026            | **   | 753,883                       |
| UNITED STATES T-BOND 2.875% 05-15-2049                                        | **   | 46,197,164                    |
| UNITED STATES TREAS 2.25% DUE 02-15-2027 REG                                  | **   | 39,067                        |
| UNITED STATES TREAS 1.625% DUE 11-15-2022                                     | **   | 25,774,115                    |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2027                                  | **   | 69,736,008                    |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2046                                  | **   | 2,435,742                     |
| UNITED STATES TREAS BDS 2.875% DUE 11-15-2046                                 | **   | 439,844                       |
| UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG       | **   | 6,923,828                     |
| UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG                       | **   | 1,314,844                     |
| UNITED STATES TREAS BDS 1.375 02-15-2044 REG                                  | **   | 3,059,923                     |
| UNITED STATES TREAS BDS 1.375 02-15-2044 REG                                  | **   | 5,026,087                     |
| UNITED STATES TREAS BDS 2.25% 08-15-2049                                      | **   | 486,406                       |
| UNITED STATES TREAS BDS 2.875 DUE 05-15-2043                                  | **   | 5,458,789                     |
| UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG                                 | **   | 157,686                       |
| UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG                                 | **   | 1,368,555                     |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| UNITED STATES TREAS BDS 3.0% DUE 08-15-2048                      | **   | 17,038,143                    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048                      | **   | 8,903,547                     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048                      | **   | 26,485,234                    |
| UNITED STATES TREAS BDS 3.375 05-15-2044REG                      | **   | 2,134,688                     |
| UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND               | **   | 2,462,891                     |
| UNITED STATES TREAS BDS 3.625 DUE 08-15-2043                     | **   | 35,261,223                    |
| UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG                  | **   | 9,398,145                     |
| UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG                  | **   | 29,685,606                    |
| UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG             | **   | 3,022,945                     |
| UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG              | **   | 12,121,590                    |
| UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG                | **   | 222,945                       |
| UNITED STATES TREAS BDS DTD 3.125% 05-15-2048                    | **   | 1,731,563                     |
| UNITED STATES TREAS BDS DTD 3.125% 05-15-2048                    | **   | 992,763                       |
| UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG        | **   | 2,400,703                     |
| UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG       | **   | 4,481,359                     |
| UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG       | **   | 304,903                       |
| UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031         | **   | 17,997                        |
| UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG  | **   | 3,529,195                     |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047                     | **   | 34,403,750                    |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047                     | **   | 92,836,369                    |
| UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG     | **   | 9,397,329                     |
| UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029 | **   | 417,734                       |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049                | **   | 58,138,219                    |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG  | **   | 2,598,680                     |
| UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046               | **   | 3,224,678                     |
| UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046               | **   | 6,473,243                     |
| UNITED STATES TREAS BILLS 0% T-BILL 01-16-2020                   | **   | 4,247,690                     |
| UNITED STATES TREAS BILLS 0% T-BILL 02-13-2020                   | **   | 2,994,794                     |
| UNITED STATES TREAS BILLS 0% T-BILL 02-13-2020                   | **   | 21,961,821                    |
| UNITED STATES TREAS BILLS 0% T-BILL 07-16-2020                   | **   | 12,395,450                    |
| UNITED STATES TREAS BILLS 0% T-BILL 08-13-2020                   | **   | 19,809,911                    |
| UNITED STATES TREAS BILLS 0% T-BILL 09-10-2020                   | **   | 12,762,744                    |
| UNITED STATES TREAS BONDS 1.0% 02-15-2049                        | **   | 22,817,856                    |
| UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15-2025    | **   | 5,370,282                     |
| UNITED STATES TREAS INFL IDX 0.25% 07-15-2029                    | **   | 1,177,327                     |
| UNITED STATES TREAS INFL IDX 0.25% 07-15-2029                    | **   | 15,338,770                    |
| UNITED STATES TREAS INFL INDEX NTS 0.500005% 01-15-2028          | **   | 7,919,770                     |
| UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022            | **   | 1,236,107                     |
| UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028            | **   | 10,289,182                    |
| UNITED STATES TREAS N/B T/NOTE 2.625% 12-15-2021 REG             | **   | 15,348,648                    |
| UNITED STATES TREAS NOTES 2.50% 12-31-2020 REG                   | **   | 2,520,898                     |
| UNITED STATES TREAS NTS 1.375% 10-15-2022                        | **   | 63,053,413                    |
| UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG                | **   | 2,708,543                     |
| UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG                | **   | 12,539,551                    |
| UNITED STATES TREAS NTS 1.875% DUE 02-28-2022 REG                | **   | 6,338,637                     |
| UNITED STATES TREAS NTS 2.0% DUE 08-31-2021                      | **   | 21,641,934                    |
| UNITED STATES TREAS NTS 2.125 DUE 01-31-2021 REG                 | **   | 263,230,883                   |

| Security Name, Maturity Date, and Rate                           |                | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|----------------|------|-------------------------------|
| UNITED STATES TREAS NTS 2.25% DUE                                | 04-15-2022     | **   | 4,667,563                     |
| UNITED STATES TREAS NTS 2.375% DUE                               | 01-31-2023     | **   | 55,225,547                    |
| UNITED STATES TREAS NTS 2.625 DUE                                | 11-15-2020 REG | **   | 2,016,797                     |
| UNITED STATES TREAS NTS 2.625 DUE                                | 11-15-2020 REG | **   | 21,418,383                    |
| UNITED STATES TREAS NTS 2.625% DUE                               | 02-15-2029 REG | **   | 4,454,297                     |
| UNITED STATES TREAS NTS 2.75%                                    | 04-30-2025     | **   | 4,802,317                     |
| UNITED STATES TREAS NTS 2.75% DUE                                | 08-15-2021 REG | **   | 24,437,813                    |
| UNITED STATES TREAS NTS 2.875% DUE                               | 05-15-2028     | **   | 964,624                       |
| UNITED STATES TREAS NTS 2.875% DUE                               | 10-15-2021     | **   | 34,644,765                    |
| UNITED STATES TREAS NTS 2.875% DUE                               | 10-31-2023 BEO | **   | 28,847,391                    |
| UNITED STATES TREAS NTS DTD 01/15/2019 2.5% DUE 01-15-2022 REG   |                | **   | 9,071,146                     |
| UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG |                | **   | 3,061,289                     |
| UNITED STATES TREAS NTS DTD 02/28/2014 2% DUE 02-28-2021 REG     |                | **   | 10,041,016                    |
| UNITED STATES TREAS NTS DTD 03/31/2016 1.25% DUE 03-31-2021 REG  |                | **   | 38,921,301                    |
| UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-31-2022 REG |                | **   | 4,065,723                     |
| UNITED STATES TREAS NTS DTD 04/30/2015 1.375% DUE 04-30-2020 REG |                | **   | 100,905                       |
| UNITED STATES TREAS NTS DTD 04/30/2015 1.75% DUE 04-30-2022 REG  |                | **   | 1,806,750                     |
| UNITED STATES TREAS NTS DTD 04/30/2016 1.375% DUE 04-30-2021 REG |                | **   | 57,065,597                    |
| UNITED STATES TREAS NTS DTD 04/30/2016 1.625% DUE 04-30-2023 REG |                | **   | 4,334,661                     |
| UNITED STATES TREAS NTS DTD 05/15/2018 2.625% DUE 05-15-2021 REG |                | **   | 5,127,446                     |
| UNITED STATES TREAS NTS DTD 05/15/2018 2.625% DUE 05-15-2021 REG |                | **   | 3,041,250                     |
| UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG |                | **   | 2,292,992                     |
| UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG |                | **   | 30,890,592                    |
| UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024           |                | **   | 70,970,703                    |
| UNITED STATES TREAS NTS DTD 06/30/2019 1.625% 06-30-2021         |                | **   | 5,166,616                     |
| UNITED STATES TREAS NTS DTD 06/30/2019 1.625% 06-30-2021         |                | **   | 3,301,289                     |
| UNITED STATES TREAS NTS DTD 06-15-2018 2.625% DUE 06-15-2021 REG |                | **   | 304,359                       |
| UNITED STATES TREAS NTS DTD 07/31/2016 1.125% DUE 07-31-2021 REG |                | **   | 6,153,742                     |
| UNITED STATES TREAS NTS DTD 07/31/2016 1.25% DUE 07-31-2023 REG  |                | **   | 177,588                       |
| UNITED STATES TREAS NTS DTD 07/31/2019 1.75% DUE 07-31-2021 REG  |                | **   | 69,467,836                    |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.5% DUE 08-15-2022 REG   |                | **   | 66,753,656                    |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG |                | **   | 34,124                        |
| UNITED STATES TREAS NTS DTD 09/15/2019 1.5% DUE 09-15-2022 REG   |                | **   | 48,039,029                    |
| UNITED STATES TREAS NTS DTD 09/30/2018 3.0% 09-30-2025           |                | **   | 14,960,185                    |
| UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG  |                | **   | 51,311                        |
| UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG  |                | **   | 81,163,023                    |
| UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG  |                | **   | 8,890,646                     |
| UNITED STATES TREAS NTS DTD 11/15/2019 1.75% 11-15-2029          |                | **   | 6,643,639                     |
| UNITED STATES TREAS NTS DTD 11/30/2014 1.875% DUE 11-30-2021 REG |                | **   | 1,508,730                     |
| UNITED STATES TREAS NTS DTD 11/30/2019 1.5% DUE 11-30-2024 REG   |                | **   | 2,221,887                     |
| UNITED STATES TREAS NTS DTD 12/31/2015 1.75% DUE 12-31-2020 REG  |                | **   | 12,011,250                    |
| UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31-2022 REG |                | **   | 6,700,547                     |
| UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG        |                | **   | 809,041                       |
| UNITED STATES TREAS NTS DTD 823 2.375% DUE 04-15-2021 REG        |                | **   | 6,865,609                     |
| UNITED STATES TREAS NTS DTD 832 2.875% DUE 05-31-2025 REG        |                | **   | 921,554                       |
| UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026           |                | **   | 12,211,534                    |
| UNITED STATES TREAS NTS T-BOND 1.75% 05-15-2023                  |                | **   | 3,513,535                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| UNITED STATES TREAS NTS T-BOND 1.75% 05-15-2023                                 | **   | 903,480                       |
| UNITED STATES TREAS NTS TREAS NTS 2% DUE11-30-2020 REG                          | **   | 5,016,211                     |
| UNITED STATES TREAS NTS TREAS NTS 2% DUE11-30-2020 REG                          | **   | 81,122,163                    |
| UNITED STATES TREAS NTS US TREASURY N/B 1.75 11-30-2021 1.75 DUE 11-30-2021 REG | **   | 2,106,480                     |
| UNITED STATES TREAS NTS US TREASURY N/B 1.75% DUE 04-30-2022 REG                | **   | 6,441,500                     |
| UNITED STATES TREAS NTS US TREASURY N/B 1.75% DUE 04-30-2022 REG                | **   | 13,239,296                    |
| UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG          | **   | 2,862,123                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG          | **   | 2,824,806                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00521 05-15-2029 (UNDDATE) REG          | **   | 595,094                       |
| UNITED STATES TREAS SEC STRIPPED INT PMT00523 05-15-2030 (UNDDATE) REG          | **   | 2,324,244                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00755 05-15-2037 (UNDDATE) REG          | **   | 5,504,593                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG          | **   | 1,892,486                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDDATE) BEO          | **   | 4,095,116                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG          | **   | 1,796,039                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00873 08-15-2036                        | **   | 794,410                       |
| UNITED STATES TREAS SEC STRIPPED INT PMT00881 11-15-2030 (UNDDATE) REG          | **   | 2,893,909                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00882 05-15-2031                        | **   | 1,220,638                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00886 05-15-2033 (UNDDATE) REG          | **   | 4,854,613                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00888 05-15-2034 (UNDDATE) REG          | **   | 1,214,200                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00889 11-15-2034 (UNDDATE) REG          | **   | 1,377,885                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT261 08-15-2025 (UNDDATE) REG (STRIP)    | **   | 2,360,361                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT316 05-15-2027 (UNDDATE) REG            | **   | 666,854                       |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG        | **   | 685,512                       |
| UNITED STATES TREAS SEC STRIPPED INT PMTSTRIP 02-15-2033 (UNDDATE) REG          | **   | 1,526,509                     |
| UNITED STATES TREAS TNOTE 2.0% 06-30-2024                                       | **   | 28,008,081                    |
| UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG                                 | **   | 7,305,785                     |
| UNITED STATES TREASURY 2.25% 11-15-2027                                         | **   | 3,085,313                     |
| UNITED STATES TREASURY 2.25% 11-15-2027                                         | **   | 39,502,284                    |
| UNITED STS LIME & MINERALS INC COM                                              | **   | 80,367                        |
| UNITED STS STL CORP NEW COM                                                     | **   | 306,085                       |
| UNITED TECHNOLOGIES CORP 2.8% 05-04-2024                                        | **   | 156,247                       |
| UNITED TECHNOLOGIES CORP 3.35% 08-16-2021                                       | **   | 102,400                       |
| UNITED TECHNOLOGIES CORP 3.35% 08-16-2021                                       | **   | 6,062,069                     |
| UNITED TECHNOLOGIES CORP 3.95% 08-16-2025                                       | **   | 65,435                        |
| UNITED TECHNOLOGIES CORP 3.95% 08-16-2025                                       | **   | 523,477                       |
| UNITED TECHNOLOGIES CORP 4.125% 11-16-2028                                      | **   | 225,019                       |
| UNITED TECHNOLOGIES CORP COM                                                    | **   | 14,869,970                    |
| UNITED URBAN INVES REIT                                                         | **   | 150,088                       |
| UNITEDHEALTH GROUP 2.125% DUE 03-15-2021                                        | **   | 401,384                       |
| UNITEDHEALTH GROUP 2.375% DUE 08-15-2024                                        | **   | 1,246,321                     |
| UNITEDHEALTH GROUP 2.7% DUE 07-15-2020                                          | **   | 823,411                       |
| UNITEDHEALTH GROUP 2.875% DUE 12-15-2021                                        | **   | 8,507,377                     |
| UNITEDHEALTH GROUP 3.75% DUE 07-15-2025                                         | **   | 216,052                       |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059                                        | **   | 172,807                       |
| UNITEDHEALTH GROUP 4.7% DUE 02-15-2021                                          | **   | 528,168                       |
| UNITEDHEALTH GROUP FIXED 3.15% 06-15-2021                                       | **   | 341,194                       |
| UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028                                  | **   | 354,329                       |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021                            | **   | 1,024,396                     |
| UNITEDHEALTH GROUP INC COM                                             | **   | 42,400,735                    |
| UNITY BANCORP NJ                                                       | **   | 19,297                        |
| UNITY BIOTECHNOLOGY INC COM                                            | **   | 137,711                       |
| UNIV PA TRUSTEES 3.61% DUE 02-15-2119                                  | **   | 3,075,507                     |
| UNIVAR SOLUTIONS INC                                                   | **   | 196,805                       |
| UNIVERSAL CORP VA COM                                                  | **   | 195,545                       |
| UNIVERSAL ELECTRS INC COM                                              | **   | 116,226                       |
| UNIVERSAL FST PRODS INC COM                                            | **   | 407,740                       |
| UNIVERSAL INS HLDGS INC COM                                            | **   | 558,512                       |
| UNIVERSAL LOGISTICS HOLDINGS,INC COM STK                               | **   | 19,756                        |
| UNIVERSAL STAINLESS & ALLOY PRODS INC COM                              | **   | 15,898                        |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE                    | **   | 739,692                       |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE                    | **   | 9,938,995                     |
| UNIVERSITY VA UNIV REVS 3.227% 09-01-2119 BEO TAXABLE                  | **   | 5,655,859                     |
| UNIVEST FINANCIAL CORP                                                 | **   | 141,720                       |
| UNUM GROUP                                                             | **   | 941,256                       |
| UNUM GROUP 4% DUE 03-15-2024                                           | **   | 3,619,201                     |
| UNVL DISPLAY CORP COM                                                  | **   | 1,242,396                     |
| UNVL TECH INST INC COM                                                 | **   | 18,967                        |
| UPL LIMITED INR2                                                       | **   | 355,770                       |
| URBAN EDGE PPTYS COM                                                   | **   | 198,801                       |
| URBAN OUTFITTERS INC COM                                               | **   | 399,721                       |
| URSTADT BIDDLE PPTYS INC CL A CL A                                     | **   | 71,713                        |
| US AIRWAYS GROUP FIXED 6.75% DUE 12-03-2022                            | **   | 3,282,432                     |
| US AIRWAYS GROUP INC 5.9 DUE 10-01-2024                                | **   | 1,039,583                     |
| US AWYS 2013-1 5.375% DUE 05-15-2023                                   | **   | 416,213                       |
| US BANCORP                                                             | **   | 22,653,879                    |
| US BANK NA CINCINNATI BND 3.4% 07-24-2023                              | **   | 1,943,390                     |
| US BANK NATIONAL ASSOCIATION 3.104% 05-21-2021                         | **   | 502,343                       |
| US FOODS HLDG CORP COM                                                 | **   | 4,115,190                     |
| US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG    | **   | 2,667,455                     |
| US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG                      | **   | 1,152,967                     |
| US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG                       | **   | 3,871,299                     |
| US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG | **   | 119,426                       |
| US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG                        | **   | 22,415,829                    |
| US TREAS NTS DTD 02-15-2019 2.5% DUE 02-15-2022                        | **   | 56,981,607                    |
| US TREAS NTS DTD 02-28-2019 2.5% DUE 02-28-2021 REG                    | **   | 5,048,828                     |
| US TREAS NTS DTD 03-15-2019 2.375% DUE 03-15-2022 REG                  | **   | 12,919,770                    |
| US TREAS NTS DTD 05-15-2019 2.125% DUE 05-15-2022 REG                  | **   | 45,454,234                    |
| US TREAS NTS INFL IDX DTD 04-15-2017 0.125% DUE 04-15-2022             | **   | 845,286                       |
| US TREAS NTS TIPS DTD 07-15-2011 07-15-2021                            | **   | 150,097                       |
| US TREAS SEC 0 DUE 11-15-2041                                          | **   | 4,089,741                     |
| US TREAS SEC 4.5 DUE 08-15-2039 REG                                    | **   | 2,935,997                     |
| US TREAS SEC 4.5 DUE 08-15-2039 REG                                    | **   | 32,758,113                    |
| US TREAS SEC STRIPPED INT PMT 0 15/2/2021 USD1000 02-15-2021 REG       | **   | 250,431                       |
| US TREAS SEC STRIPPED INT PMT 0 15/2/2022 USD1000 02-15-2022 REG       | **   | 3,775,930                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| US TREAS SEC STRIPPED INT PMT 0 STRIP 15/11/2028 USD1000 11-15-2028 REG         | **   | 3,348,030                     |
| US TREAS SEC STRIPPED INT PMT 015/8/2021 USD1000 08-15-2021                     | **   | 891,782                       |
| US TREAS SEC STRIPPED INT PMT STRIPPED IN PMT 15/5/2021 USD1000 05-15-2021 REG  | **   | 1,981,396                     |
| US TREASURY DTD 02/15/2010 02-15-2040                                           | **   | 46,684                        |
| US TREASURY N/B DTD 2.875% DUE 09-30-2023 REG                                   | **   | 74,884,488                    |
| USA TREASURY NTS USA TREAS NTS 2.75% DUE07-31-2023 REG 2.75% DUE 07-31-2023 REG | **   | 425,759                       |
| USA TRUCK INC COM                                                               | **   | 12,099                        |
| USANA HEALTH SCIENCES INC CDT-SHS                                               | **   | 383,874                       |
| UTAH ST 3.539% 07-01-2025 BEO TAXABLE                                           | **   | 7,245,828                     |
| UTAH ST BRD REGENTS REV FLTGT RT 01-25-2057                                     | **   | 1,457,264                     |
| UTAH ST BRD REGENTS REV FLTGT RT 1.28067%09-25-2056 BEO TAXABLE                 | **   | 14,184,324                    |
| UTD AIRLS 2014-2 PASS THRU 4.625 09-03-2022                                     | **   | 2,879,731                     |
| UTD AIRLS INC 3.5% DUE 03-01-2030                                               | **   | 202,284                       |
| UTD AIRLS INC 3.7% DUE 09-01-2031                                               | **   | 190,661                       |
| UTD AIRLS PASS 3.1% DUE 01-07-2030                                              | **   | 458,274                       |
| UTD AIRLS PASS 3.1% DUE 01-07-2030                                              | **   | 3,973,237                     |
| UTD AIRLS PASS THRU TR 2013-1B-O 5.375 DUE 02-15-2023                           | **   | 455,426                       |
| UTD CONTL HLDGS FIXED 4.15% DUE 04-11-2024                                      | **   | 2,593,944                     |
| UTD INTEGRATION SE TWD10                                                        | **   | 320,379                       |
| UTD MICRO ELECT TWD10                                                           | **   | 991,050                       |
| UTD PARCEL SVC INC 2.05% DUE 04-01-2021                                         | **   | 5,715,265                     |
| UTD STATES TREAS 1.125% DUE 02-28-2021                                          | **   | 41,127,597                    |
| UTD STATES TREAS 1.125% DUE 08-31-2021                                          | **   | 5,159,984                     |
| UTD STATES TREAS 1.125% DUE 08-31-2021                                          | **   | 46,097,514                    |
| UTD STATES TREAS 1.5% DUE 01-31-2022                                            | **   | 5,741,465                     |
| UTD STATES TREAS 1.5% DUE 09-30-2021                                            | **   | 24,962                        |
| UTD STATES TREAS 1.5% DUE 10-31-2021                                            | **   | 2,067,170                     |
| UTD STATES TREAS 1.5% DUE 10-31-2024                                            | **   | 12,321,620                    |
| UTD STATES TREAS 1.625% DUE 12-15-2022                                          | **   | 204,755,761                   |
| UTD STATES TREAS 1.625% DUE 12-31-2021                                          | **   | 111,778,449                   |
| UTD STATES TREAS 1.75% DUE 01-31-2023                                           | **   | 24,887,625                    |
| UTD STATES TREAS 1.75% DUE 02-28-2022                                           | **   | 3,613,500                     |
| UTD STATES TREAS 1.75% DUE 12-31-2024                                           | **   | 42,948,864                    |
| UTD STATES TREAS 1.75% DUE 12-31-2026                                           | **   | 3,737,252                     |
| UTD STATES TREAS 2% 10-31-2022                                                  | **   | 16,074,527                    |
| UTD STATES TREAS 2% DUE 01-15-2021                                              | **   | 5,921,895                     |
| UTD STATES TREAS 2% DUE 09-30-2020                                              | **   | 18,116,587                    |
| UTD STATES TREAS 2% DUE 10-31-2021                                              | **   | 8,170,508                     |
| UTD STATES TREAS 2.125% DUE 06-30-2022                                          | **   | 967,609                       |
| UTD STATES TREAS 2.125% DUE 09-30-2021                                          | **   | 137,882,466                   |
| UTD STATES TREAS 2.25% DUE 04-30-2021                                           | **   | 17,647,656                    |
| UTD STATES TREAS 2.375% DUE 12-31-2020                                          | **   | 70,495                        |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044                                     | **   | 162,089                       |
| UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039                                     | **   | 6,696,221                     |
| UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044                                     | **   | 583,445                       |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2030                                     | **   | 3,410,286                     |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043                                     | **   | 2,214,031                     |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043                    | **   | 2,773,074                     |
| UTD TECHNOLOGIES 1.95% DUE 11-01-2021                          | **   | 260,567                       |
| UTD TECHNOLOGIES 2.3% DUE 05-04-2022                           | **   | 3,105,811                     |
| UTD TECHNOLOGIES FIXED 3.65% 08-16-2023                        | **   | 13,433,145                    |
| UTD TRACTORS IDR250                                            | **   | 433,238                       |
| V F CORP 3.5% DUE 09-01-2021                                   | **   | 255,283                       |
| VA ELEC & PWR CO 4.45 02-15-2044                               | **   | 135,935                       |
| VA ELEC & PWR CO 3.15% DUE 01-15-2026                          | **   | 4,181,938                     |
| VA ELEC & PWR CO 3.8% DUE 04-01-2028                           | **   | 179,551                       |
| VAALCO ENERGY INC COM NEW COM NEW                              | **   | 10,736                        |
| VAIL RESORTS INC COM                                           | **   | 1,586,715                     |
| VAL NATL BANCORP COM                                           | **   | 726,045                       |
| VALARIS PLC                                                    | **   | 125,020                       |
| VALE INDONESIA TBK IDR25                                       | **   | 33,901                        |
| VALE OVERSEAS LTD 6.25% DUE 08-10-2026                         | **   | 1,936,770                     |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036                        | **   | 4,173,000                     |
| VALMET OYJ NPV                                                 | **   | 910,474                       |
| VALMONT INDS INC COM                                           | **   | 83,278                        |
| VALVOLINE INC COM                                              | **   | 2,008,237                     |
| VANDA PHARMACEUTICALS INC COM                                  | **   | 62,194                        |
| VAR SWP USD MSCSUS33 05-12-2020 SWU02Y894                      | **   | 3,224                         |
| VAR SWP USD SOGEFRPPHCM 06-08-2020 SWU0SS030                   | **   | 1,802                         |
| VAREX IMAGING CORP COM                                         | **   | 767,369                       |
| VARONIS SYS INC COM                                            | **   | 990,958                       |
| VASTNED RETAIL EUR5                                            | **   | 210,754                       |
| VECTRUS INC COM                                                | **   | 102,417                       |
| VEECO INSTRS INC DEL COM                                       | **   | 361,941                       |
| VEEVA SYS INC CL A COM CL A COM                                | **   | 285,399                       |
| VENATOR MATERIALS COM USD0.001                                 | **   | 64,880                        |
| VENTAS RLTY LTD PARTNERSHIP 3.0% 01-15-2030 REG                | **   | 1,586,348                     |
| VENTAS RLTY LTD PARTNERSHIP 3.75 DUE 05-01-2024                | **   | 309,887                       |
| VENTURE 32 CLO LTD SR 18-32A CL A-2A FLTG RATE 144A 07-18-2031 | **   | 496,901                       |
| VENTURE CORP LTD NPV                                           | **   | 278,303                       |
| VERA BRADLEY INC COM STK                                       | **   | 60,605                        |
| VERINT SYS INC COM                                             | **   | 35,707                        |
| VERISK ANALYTICS INC COM STK                                   | **   | 144,113                       |
| VERITEX HLDGS INC COM                                          | **   | 117,103                       |
| VERITIV CORP COM                                               | **   | 243,475                       |
| VERIZON 2.625% DUE 08-15-2026                                  | **   | 101,560                       |
| VERIZON 2.946% DUE 03-15-2022                                  | **   | 2,741,348                     |
| VERIZON 3.875% DUE 02-08-2029                                  | **   | 4,070,490                     |
| VERIZON 4.5% DUE 08-10-2033                                    | **   | 291,828                       |
| VERIZON 4.5% DUE 08-10-2033                                    | **   | 8,404,633                     |
| VERIZON 4.6% DUE 04-01-2021                                    | **   | 11,173,955                    |
| VERIZON 4.862% DUE 08-21-2046                                  | **   | 124,140                       |
| VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027                   | **   | 222,048                       |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG                 | **   | 133,315                       |

| Security Name, Maturity Date, and Rate                  | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------|------|-------------------------------|
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG    | **   | 251,186                       |
| VERIZON COMMUNICATIONS COM                              | **   | 4,707,538                     |
| VERIZON COMMUNICATIONS INC 4.329% 09-21-2028            | **   | 703,681                       |
| VERIZON FIXED 3.376% DUE 02-15-2025                     | **   | 2,112,262                     |
| VERIZON FIXED 3.376% DUE 02-15-2025                     | **   | 4,461,808                     |
| VERIZON FIXED 4.016% DUE 12-03-2029                     | **   | 963,140                       |
| VERIZON FIXED 4.016% DUE 12-03-2029                     | **   | 10,680,375                    |
| VERIZON OWNER TR 2.33% DUE 12-20-2023                   | **   | 3,424,398                     |
| VERIZON OWNER TR 2018-A SR 18-A CL A1A 3.23% 04-20-2023 | **   | 2,486,409                     |
| VERIZON OWNER TRUST FIXED 2.93% 09-20-2023 BEO          | **   | 1,107,824                     |
| VERRA MOBILITY CORP                                     | **   | 805,810                       |
| VERSO CORP CL A CL A                                    | **   | 285,956                       |
| VERTEX PHARMACEUTICALS INC COM                          | **   | 6,335,975                     |
| VERTU MOTORS PLC ORD GBP0.10                            | **   | 170,747                       |
| VESTAS WIND SYSTEM DKK1                                 | **   | 535,088                       |
| VESTEL BEYAZ ESYA TRY1                                  | **   | 81,264                        |
| VETROPACK HLDG SA CHF50(BR)                             | **   | 756,410                       |
| VIACOM INC NEW 3.125 DUE 06-15-2022                     | **   | 403,371                       |
| VIACOM INC NEW 3.875% DUE 04-01-2024                    | **   | 243,568                       |
| VIACOM INC NEW 4.25% DUE 09-01-2023                     | **   | 3,834,268                     |
| VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006       | **   | 153,990                       |
| VIACOMCBS INC NPV                                       | **   | 6,005,907                     |
| VIAD CORP COM NEW                                       | **   | 190,418                       |
| VIAVI SOLUTIONS INC COM NPV                             | **   | 3,351,075                     |
| VICI PTYS INC COM                                       | **   | 2,362,149                     |
| VICINITY CENTRES NPV                                    | **   | 130,649                       |
| VICOR CORP COM                                          | **   | 778,495                       |
| VICTORY CAP HLDGS INC DEL CL A CL A                     | **   | 1,413,902                     |
| VICTORY NEW MATLS TWD10                                 | **   | 55,097                        |
| VIEWRAY INC COM                                         | **   | 537,041                       |
| VILLAGE SUPER MKT INC CL A NEW CL A NEW                 | **   | 42,085                        |
| VINCI EUR2.50                                           | **   | 830,234                       |
| VINDA INTERNATIONAL HKD0.1                              | **   | 116,471                       |
| VINY THAI THB6(NVDR)                                    | **   | 13,656                        |
| VIRGIN MEDIA SEC F 5% GTD SNR SEC 15/04/27 GBP          | **   | 281,315                       |
| VIRGIN MONEY PLC MTN 2.25% 21/04/2020                   | **   | 265,841                       |
| VIRTUS INVT PARTNERS INC COM                            | **   | 151,298                       |
| VISA INC 3.15% DUE 12-14-2025                           | **   | 1,459,025                     |
| VISA INC 4.3% DUE 12-14-2045                            | **   | 454,843                       |
| VISA INC BNDS 2.2% DUE 12-14-2020                       | **   | 3,574,179                     |
| VISA INC COM CL A STK                                   | **   | 53,288,816                    |
| VISHAY INTERTECHNOLOGY INC COM STK                      | **   | 414,750                       |
| VISHAY PRECISION GROUP INC COM                          | **   | 76,194                        |
| VISTA OUTDOOR INC COM                                   | **   | 449,436                       |
| VISTEON CORP COM NEW COM NEW                            | **   | 671,332                       |
| VISTRY GROUP PLC GBP0.50                                | **   | 1,149,928                     |
| VITAL KSK HOLDINGS NPV                                  | **   | 20,164                        |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| VMWARE INC 2.3% BNDS DUE 08-21-2020 REG                                | **   | 200,283                       |
| VMWARE INC 2.95% DUE 08-21-2022                                        | **   | 106,991                       |
| VMWARE INC 3.9% 08-21-2027                                             | **   | 9,002,682                     |
| VNDO 2012-6AVE MTG TR SER 2012-6AVE CL A2.9950 144A DUE 11-15-2030     | **   | 363,306                       |
| VNDO 2012-6AVE MTG TR SER 2012-6AVE CL A2.9950 144A DUE 11-15-2030     | **   | 2,661,437                     |
| VODAFONE GROUP ORD USD0.2095238                                        | **   | 202,637                       |
| VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG                            | **   | 1,480,929                     |
| VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG                            | **   | 5,056,315                     |
| VODAFONE GROUP PLC 5% DUE 05-30-2038                                   | **   | 521,130                       |
| VOLKSWAGEN BK GMBH 1.875% SNR 31/01/2024EUR                            | **   | 118,173                       |
| VOLKSWAGEN GROUP 2.4% DUE 05-22-2020                                   | **   | 2,403,179                     |
| VOLKSWAGEN GROUP 4% DUE 11-12-2021                                     | **   | 1,344,569                     |
| VOLKSWAGEN GROUP 4% DUE 11-12-2021                                     | **   | 4,162,992                     |
| VOLKSWAGEN GROUP AMER FIN LLC GTD NT FLTG RATE 144A DUE 09-24-2021 BEO | **   | 1,510,493                     |
| VOLT INFORMATION SCIENCES INC COM                                      | **   | 7,378                         |
| VOLTAS LTD INR1                                                        | **   | 109,390                       |
| VOLVO AB SER'B'NPV                                                     | **   | 1,556,609                     |
| VONOVIA SE NPV                                                         | **   | 428,195                       |
| VOSTOK NEW VENTURE SDR USD0.24                                         | **   | 50,168                        |
| VOXX INTL CORP CL A CL A                                               | **   | 17,660                        |
| VOYA FINL INC COM                                                      | **   | 5,040,729                     |
| VS INDUSTRY BHD MYR0.2                                                 | **   | 13,628                        |
| VSE CORP COM                                                           | **   | 74,102                        |
| VT HOLDINGS CO LTD NPV                                                 | **   | 94,092                        |
| VULCAN MATERIALS CO COM                                                | **   | 351,480                       |
| VULCAN MATLS CO NT FLTG DUE 03-01-2021 REG                             | **   | 4,248,123                     |
| W BANCORPORATION INC CDT-CAP STK                                       | **   | 23,528                        |
| W P CAREY INC 4% DUE 02-01-2025                                        | **   | 262,438                       |
| WA PRIME GROUP L P 6.45% DUE 08-15-2024                                | **   | 461,250                       |
| WABASH NATL CORP COM                                                   | **   | 253,035                       |
| WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG                 | **   | 2,518,750                     |
| WACOAL HOLDINGS NPV                                                    | **   | 307,945                       |
| WADDELL & REED FINL INC CL A COM                                       | **   | 852,135                       |
| WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024                              | **   | 9,304,470                     |
| WALKER & DUNLOP INC COM .                                              | **   | 202,384                       |
| WAL-MART DE MEX COM NPV                                                | **   | 1,077,712                     |
| WALMART INC 2.85% DUE 06-23-2020                                       | **   | 4,551,916                     |
| WALMART INC 3.125% DUE 06-23-2021                                      | **   | 4,692,227                     |
| WALMART INC 3.7% DUE 06-26-2028                                        | **   | 1,156,882                     |
| WALT DISNEY CO                                                         | **   | 3,085,392                     |
| WARRIOR MET COAL INC COM                                               | **   | 799,200                       |
| WASH FED INC COM                                                       | **   | 272,749                       |
| WASHINGTON PRIME GROUP NEW COM                                         | **   | 66,470                        |
| WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT                   | **   | 224,628                       |
| WASHINGTON TR BANCORP INC COM                                          | **   | 129,903                       |
| WASTE MANAGEMENT INC 4.6 DUE 03-01-2021 BEO                            | **   | 338,135                       |
| WASTE MGMT INC DEL 3.2% DUE 06-15-2026                                 | **   | 366,689                       |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| WASTE MGMT INC DEL 3.2% DUE 06-15-2026                                         | **   | 440,026                       |
| WASTE MGMT INC DEL 3.45% DUE 06-15-2029                                        | **   | 160,643                       |
| WASTE MGMT INC DEL 3.45% DUE 06-15-2029                                        | **   | 631,864                       |
| WASTE MGMT INC DEL 3.5% DUE 05-15-2024                                         | **   | 1,040,770                     |
| WASTE MGMT INC DEL FIXED 2.95% 06-15-2024                                      | **   | 991,103                       |
| WATERSTONE FINL INC MD COM                                                     | **   | 100,269                       |
| WATTS WTR TECHNOLOGIES INC                                                     | **   | 5,112,700                     |
| WAVE LIFE SCIENCES PTE LTD COM NPV                                             | **   | 97,278                        |
| WEA FIN LLC / 3.75% DUE 09-17-2024                                             | **   | 5,264,365                     |
| WEBZEN INC KRW500                                                              | **   | 25,881                        |
| WEC ENERGY GROUP FIXED 3.375% DUE 06-15-2021                                   | **   | 2,387,512                     |
| WEICHAI POWER CO 'H'CN1                                                        | **   | 831,305                       |
| WEINGARTEN RLTY INVS COM                                                       | **   | 366,414                       |
| WEIQIAO TEXTILE CO 'H'CN1                                                      | **   | 51,194                        |
| WEIS MKT INC COM                                                               | **   | 181,557                       |
| WELLNET CORP NPV                                                               | **   | 20,500                        |
| WELLPOINT INC 3.125% DUE 05-15-2022                                            | **   | 1,266,050                     |
| WELLS FARGO & CO 2.1% DUE 07-26-2021                                           | **   | 200,294                       |
| WELLS FARGO & CO 2.1% DUE 07-26-2021                                           | **   | 2,823,141                     |
| WELLS FARGO & CO 2.406% DUE 10-30-2025                                         | **   | 1,366,286                     |
| WELLS FARGO & CO 2.5% DUE 03-04-2021                                           | **   | 333,378                       |
| WELLS FARGO & CO 2.55% DUE 12-07-2020                                          | **   | 1,106,701                     |
| WELLS FARGO & CO 2.879% DUE 10-30-2030 REG                                     | **   | 181,251                       |
| WELLS FARGO & CO 3% DUE 04-22-2026                                             | **   | 514,343                       |
| WELLS FARGO & CO 3% DUE 10-23-2026                                             | **   | 256,226                       |
| WELLS FARGO & CO 3% DUE 10-23-2026                                             | **   | 3,617,909                     |
| WELLS FARGO & CO 3.069% DUE 01-24-2023                                         | **   | 408,254                       |
| WELLS FARGO & CO 3.3 09-09-2024                                                | **   | 2,200,853                     |
| WELLS FARGO & CO 3.5 DUE 03-08-2022                                            | **   | 242,688                       |
| WELLS FARGO & CO 3.5 DUE 03-08-2022                                            | **   | 10,327,134                    |
| WELLS FARGO & CO 3.75% DUE 01-24-2024                                          | **   | 10,335,361                    |
| WELLS FARGO & CO 4.1% DUE 06-03-2026                                           | **   | 379,600                       |
| WELLS FARGO & CO 4.4% DUE 06-14-2046                                           | **   | 136,874                       |
| WELLS FARGO & CO 4.48% DUE 01-16-2024                                          | **   | 11,204,161                    |
| WELLS FARGO & CO 4.75% DUE 12-07-2046                                          | **   | 156,116                       |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                           | **   | 81,960                        |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                           | **   | 452,614                       |
| WELLS FARGO & CO FLTG RT 2.83063% DUE 02-11-2022                               | **   | 1,610,939                     |
| WELLS FARGO & CO FLTG RT 3.046% DUE 01-24-2023                                 | **   | 607,831                       |
| WELLS FARGO & CO FLTG RT 3.196% DUE 06-17-2027                                 | **   | 311,299                       |
| WELLS FARGO & CO NEW COM STK                                                   | **   | 55,427,020                    |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.125 DUE 08-15-2023                       | **   | 1,505,689                     |
| WELLS FARGO & CO NEW MEDIUM TERM SR NTS FLTG RT DUE 01-30-2020                 | **   | 400,222                       |
| WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 | **   | 1,994,517                     |
| WELLS FARGO & CO NEW NT FLTG DUE 10-31-2023/10-31-2022 REG                     | **   | 508,895                       |
| WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023                         | **   | 517,819                       |
| WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023                         | **   | 2,692,658                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| WELLS FARGO & COMPANY 3.584 % 05-22-2028                                   | **   | 29,765,863                    |
| WELLS FARGO BK N A 2.6% 01-15-2021                                         | **   | 251,753                       |
| WELLS FARGO BK N A 2.6% 01-15-2021                                         | **   | 5,931,303                     |
| WELLS FARGO BK N A 3.55% DUE 08-14-2023                                    | **   | 1,676,917                     |
| WELLS FARGO BK N A 3.625% DUE 10-22-2021 REG                               | **   | 7,451,457                     |
| WELLS FARGO BK N A FLTG RT 3.325% DUE 07-23-2021                           | **   | 12,345,919                    |
| WELLS FARGO BK N A SAN FRAN CAL FLTG 10-22-2021                            | **   | 2,992,277                     |
| WELLS FARGO BK N A SAN FRANCISCO CALIF MFLTG 05-21-2021                    | **   | 4,481,951                     |
| WELLS FARGO BK N A VAR RT 2.082% DUE 09-09-2022                            | **   | 500,775                       |
| WELLS FARGO COML 2.495% DUE 07-15-2048                                     | **   | 1,960,610                     |
| WELLS FARGO COML 2.848% DUE 09-15-2057                                     | **   | 1,574,235                     |
| WELLS FARGO COML 2.918% DUE 10-15-2045                                     | **   | 2,922,875                     |
| WELLS FARGO COML 3.247% DUE 07-15-2058                                     | **   | 5,296,463                     |
| WELLS FARGO COML 3.412% DUE 09-15-2058                                     | **   | 723,291                       |
| WELLS FARGO COML 3.656% DUE 12-15-2048                                     | **   | 10,459,087                    |
| WELLS FARGO COML FLTG RT 4.565674% DUE 12-15-2059                          | **   | 2,140,782                     |
| WELLS FARGO COML MTG TR 2016-C36 MTG PASSTHRU CTF CL A-2 2.504% 11-15-2059 | **   | 2,104,437                     |
| WELLS FARGO COML MTG TR 2017-C40 SR 17-C40 CL A2 2.495% 10-15-2050         | **   | 2,513,542                     |
| WELLS FARGO COML MTG TR 2017-C40 CL A-SB 3.395% 10-15-2050 10-15-2050      | **   | 2,935,547                     |
| WELLS FARGO COML MTG TR 2017-C41 CL A-SB 3.39% 11-15-2050                  | **   | 15,185,952                    |
| WELLS FARGO COML SER 2018-C44 CL ASB 4.167% 05-15-2051                     | **   | 4,372,200                     |
| WELLTOWER INC 4% DUE 06-01-2025                                            | **   | 107,666                       |
| WELLTOWER INC 2.7% DUE 02-15-2027                                          | **   | 1,546,599                     |
| WELLTOWER INC 3.1% DUE 01-15-2030                                          | **   | 253,178                       |
| WELLTOWER INC 3.625% DUE 03-15-2024                                        | **   | 3,332,898                     |
| WELLTOWER INC 3.95% 09-01-2023                                             | **   | 633,299                       |
| WELLTOWER INC 4.25% DUE 04-01-2026                                         | **   | 2,831,281                     |
| WELLTOWER INC FIXED 4.25% DUE 04-15-2028                                   | **   | 219,390                       |
| WENDYS CO COM                                                              | **   | 870,432                       |
| WERNER ENTERPRISES INC COM                                                 | **   | 383,369                       |
| WESBANCO INC COM                                                           | **   | 435,983                       |
| WESCO INTL INC COM                                                         | **   | 1,270,352                     |
| WEST CHINA CEMENT GBP0.002                                                 | **   | 332,493                       |
| WESTAR ENERGY INC 3.1% DUE 04-01-2027                                      | **   | 186,681                       |
| WESTAR ENERGY INC 5.1% DUE 07-15-2020                                      | **   | 159,475                       |
| WESTAR ENERGY INC FIXED 3.25% 09-01-2049                                   | **   | 147,788                       |
| WESTERN ALLIANCE BANCORPORATION COM                                        | **   | 5,208,432                     |
| WESTERN AREAS LIMITED NPV                                                  | **   | 863,477                       |
| WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG                               | **   | 3,757,882                     |
| WESTERN NEW ENG BANCORP INC COM                                            | **   | 51,463                        |
| WESTERN UN CO 3.6% DUE 03-15-2022                                          | **   | 514,676                       |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028                   | **   | 1,358,573                     |
| WESTLAKE 2.7% DUE 10-17-2022                                               | **   | 11,645                        |
| WESTLAKE 3.28% DUE 12-15-2022                                              | **   | 4,035,161                     |
| WESTLAKE 3.46% DUE 10-17-2022                                              | **   | 2,234,025                     |
| WESTLAKE 3.51% DUE 05-16-2022                                              | **   | 742,700                       |
| WESTLAKE CHEM CORP COM STK                                                 | **   | 617,811                       |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| WESTPAC BKG CORP 2.1% DUE 05-13-2021                          | **   | 1,323,869                     |
| WESTPAC BKG CORP 2.3% DUE 05-26-2020                          | **   | 160,213                       |
| WESTPAC BKG CORP 2.35% DUE 02-19-2025                         | **   | 2,471,113                     |
| WESTPAC BKG CORP 2.5% DUE 06-28-2022                          | **   | 505,958                       |
| WESTPAC BKG CORP 2.6% DUE 11-23-2020                          | **   | 935,049                       |
| WESTPAC BKG CORP 2.75% DUE 01-11-2023                         | **   | 509,469                       |
| WESTPAC BKG CORP 2.75% DUE 01-11-2023                         | **   | 5,094,693                     |
| WESTPAC BKG CORP 2.85% DUE 05-13-2026                         | **   | 256,121                       |
| WESTPAC BKG CORP 3.05% DUE 05-15-2020                         | **   | 502,375                       |
| WESTPAC BKG CORP 3.3% DUE 02-26-2024                          | **   | 10,387,297                    |
| WESTPAC BKG CORP 4.322% DUE 11-23-2031                        | **   | 307,097                       |
| WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039                  | **   | 77,006                        |
| WESTROCK CO COM                                               | **   | 389,194                       |
| WESTROCK CO CORP BOND 3.75% 03-15-2025                        | **   | 3,496,880                     |
| WESTWOOD HLDGS GROUP INC COM                                  | **   | 14,721                        |
| WEX INC COM                                                   | **   | 5,542,521                     |
| WEYCO GROUP INC COM                                           | **   | 48,377                        |
| WFRBS COML MTG TR 3.311% DUE 03-15-2045                       | **   | 584,424                       |
| WFRBS COML MTG TR FLTGT RT 4.0689997673% DUE 09-15-2057       | **   | 4,890,359                     |
| WFRBS COML MTG TR MTG PASS SER 2014-C20 CL C 4.513 05-15-2047 | **   | 1,913,875                     |
| WFRBS COML MTG TR SER 2013-C12 CL A-3 3.07 03-15-2048         | **   | 2,234,903                     |
| WH GROUP LIMITED COMSTK                                       | **   | 1,709,326                     |
| WHARF(HLDGS) NPV                                              | **   | 50,874                        |
| WHEATON PRECIOUS M COM NPV                                    | **   | 813,801                       |
| WHELOCK & COMPANY NPV                                         | **   | 393,369                       |
| WHIRLPOOL OF INDIA INR10                                      | **   | 288,864                       |
| WHITE MOUNTAINS INSURANCE GROUP COM STOCK                     | **   | 315,689                       |
| WHITEHAVEN COAL NPV                                           | **   | 228,100                       |
| WHITESTONE REIT COMMON SHARES                                 | **   | 50,816                        |
| WHITING PETE CORP COM NEW COM USD0.001(POST REV SPLIT)        | **   | 97,967                        |
| WI PUB SVC CORP 3.35% DUE 11-21-2021                          | **   | 7,662,508                     |
| WI TREASURY 2.5% TNOTE 01-31-2021                             | **   | 222,020                       |
| WI TREASURY SEC 3% DUE 05-15-2045 REG                         | **   | 783,262                       |
| WI TREASURY SEC 3.375% DUE 11-15-2048 REG                     | **   | 7,258,125                     |
| WI TREASURY SEC WI TREASURY SEC 1.75% DUE 07-15-2022 REG      | **   | 20,579,277                    |
| WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-2024   | **   | 5,142,578                     |
| WI UNITED STATES TREAS NTS FIXED 1.75% 07-31-2024             | **   | 26,825,651                    |
| WIENERBERGER AG NPV                                           | **   | 166,327                       |
| WIHLBORGS FAST. AB NPV                                        | **   | 134,169                       |
| WIJAYA KARYA BANGUNAN GEDUNG TBK COMN STK                     | **   | 210,026                       |
| WIJAYA KARYA BETON IDR100                                     | **   | 105,159                       |
| WILEY JOHN & SONS INC CL A                                    | **   | 502,522                       |
| WILLIAMS COS INC 3.7% DUE 01-15-2023                          | **   | 4,143,036                     |
| WILLIAMS PARTNERS 3.35 DUE 08-15-2022                         | **   | 4,098,525                     |
| WILLIAMS PARTNERS 3.75% DUE 06-15-2027                        | **   | 751,003                       |
| WILLIAMS PARTNERS 3.9% DUE 01-15-2025                         | **   | 45,285                        |
| WILLIAMS PARTNERS 4.3% DUE 03-04-2024                         | **   | 2,593,512                     |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| WILLIAMS PARTNERS 4.5% DUE 11-15-2023                                        | **   | 3,212,887                     |
| WILLIAMS PARTNERS 5.25% DUE 03-15-2020                                       | **   | 432,525                       |
| WILLIAMS PARTNERS 5.4% DUE 03-04-2044                                        | **   | 281,823                       |
| WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048                                 | **   | 117,142                       |
| WILLIAMS SCOTSMAN CORP COM                                                   | **   | 95,760                        |
| WILLIAMS SONOMA INC COM                                                      | **   | 356,037                       |
| WINGSTOP INC COM                                                             | **   | 241,875                       |
| WINNEBAGO INDS INC COM                                                       | **   | 206,304                       |
| WINTRUST FINL CORP COM                                                       | **   | 1,942,447                     |
| WIPRO INR2                                                                   | **   | 193,856                       |
| WISCONSIN ELEC PWR CO 2.05% DUE 12-15-2024                                   | **   | 1,724,227                     |
| WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 2.483% 05-01-2027 BEO TAXABLE    | **   | 2,024,540                     |
| WISDOMTREE INVTS INC COM                                                     | **   | 667,920                       |
| WISTRON CORP TWD10                                                           | **   | 369,779                       |
| WIZ SOLUCOES CORRE COM NPV                                                   | **   | 53,764                        |
| WIZZ AIR HLDGS PLC ORD GBP0.0001                                             | **   | 1,829,804                     |
| WOLTERS KLUWER EUR0.12                                                       | **   | 1,191,625                     |
| WOLVERINE WORLD WIDE INC COM                                                 | **   | 2,987,677                     |
| WOODWARD INC COM                                                             | **   | 1,326,528                     |
| WOORI FINANCIAL GR KRW5000                                                   | **   | 163,923                       |
| WORKDAY INC CL A COM USD0.001                                                | **   | 8,519,332                     |
| WORKIVA INC COM CL A COM CL A                                                | **   | 4,618,478                     |
| WORLD ACCEP CORP S C NEW COM                                                 | **   | 185,155                       |
| WORLD CO LTD NPV                                                             | **   | 468,262                       |
| WORLD FINL NETWORK 2.03% DUE 04-15-2025                                      | **   | 796,222                       |
| WORLD FINL NETWORK 2.21% DUE 07-15-2026                                      | **   | 1,822,538                     |
| WORLD FINL NETWORK 2.31% DUE 08-15-2024                                      | **   | 2,610,017                     |
| WORLD FINL NETWORK 2.55% DUE 06-17-2024                                      | **   | 4,288,133                     |
| WORLD FINL NETWORK 3.07% DUE 12-16-2024                                      | **   | 707,766                       |
| WORLD FINL NETWORK CR CARD MASTER NT SER 18-C CL A 3.55% FIXED 08-15-2025    | **   | 4,099,809                     |
| WORLD FINL NETWORK CR CARD MASTER SER-18-B CL-A 3.46% 07-15-2025 REG         | **   | 1,230,508                     |
| WORLD FINL NETWORK CR CARD MASTER SER-19-A CL-A 3.14% 12-15-2025 REG         | **   | 1,287,093                     |
| WORLD FUEL SERVICE COM STK USD0.01                                           | **   | 1,885,687                     |
| WORLD OMNI AUTO LEASE SECURITIZATION TST SER 18-A CL A3 2.83% 01-15-2021     | **   | 526,558                       |
| WORLD OMNI AUTO RECEIVABLES SER 18-B CL A3 2.93% DUE 07-17-2023              | **   | 1,967,757                     |
| WORLD OMNI AUTOMOBILE LEASE SECURITI TST SER 18-B CL A3 3.19% DUE 12-15-2021 | **   | 1,131,214                     |
| WORTHINGTON INDS INC COM                                                     | **   | 348,491                       |
| WPP PLC ORD GBP0.10                                                          | **   | 3,108,798                     |
| WPX ENERGY INC COM SHS                                                       | **   | 1,520,111                     |
| WRIGHT MEDICAL GROUP NV EUR0.03                                              | **   | 353,842                       |
| WRKCO INC 3.9% DUE 06-01-2028                                                | **   | 53,060                        |
| WRKCO INC 4.65% 03-15-2026                                                   | **   | 1,981,245                     |
| WRKCO INC CORP BOND 4.9% 03-15-2029                                          | **   | 284,547                       |
| WSFS FINANCIAL CORP COM                                                      | **   | 3,068,522                     |
| WUSTENROT & WURTTE NPV                                                       | **   | 488,938                       |
| WYNN MACAU LTD HKD0.001                                                      | **   | 339,064                       |
| X5 RETAIL GROUP NV GDR REP 0.25 SHS EUR1REGS                                 | **   | 185,231                       |

| Security Name, Maturity Date, and Rate              | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------|------|-------------------------------|
| XCEL ENERGY INC 6.5 DUE 07-01-2036 BEO              | **   | 29,756                        |
| XCEL ENERGY INC COM                                 | **   | 4,986,632                     |
| XENIA HOTELS & RESORTS INC COM                      | **   | 237,904                       |
| XEROX CORP FIXED 2.75% DUE 09-01-2020               | **   | 1,470,494                     |
| XEROX HLDGS CORP COM NEW COM NEW                    | **   | 1,452,715                     |
| XILINX INC COM                                      | **   | 3,231,787                     |
| XPERI CORP COM                                      | **   | 129,112                       |
| XPO LOGISTICS INC COM                               | **   | 3,668,990                     |
| XSTRATA FIN CDA LTD NT 144A STEP UP 10-25-2022      | **   | 1,560,069                     |
| XYLEM INC 3.25% DUE 11-01-2026                      | **   | 51,771                        |
| XYLEM INC SR NT 4.875 DUE 10-01-2021                | **   | 3,118,109                     |
| YAGEO CORP TWD10                                    | **   | 860,093                       |
| YANDEX N.V. COM USD0.01 CL 'A                       | **   | 353,791                       |
| YANGZIJIANG SHIPBU NPV (SGD)                        | **   | 1,151,526                     |
| YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE | **   | 1,195,683                     |
| YAS CO LTD KRW500                                   | **   | 52,672                        |
| YDUQS PARTICIPAC COM NPV                            | **   | 449,799                       |
| YELP INC CL A                                       | **   | 1,527,504                     |
| YETI HLDGS INC COM                                  | **   | 1,806,891                     |
| YICHANG HEC CHANGJIANG PHARMACTL CO 'H' CNY1        | **   | 240,792                       |
| Y-MABS THERAPEUTICS INC COM                         | **   | 701,406                       |
| YOUNG POONG CORP KRW5000                            | **   | 67,276                        |
| YOUNGONE CORP KRW500                                | **   | 211,893                       |
| YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT)      | **   | 56,738                        |
| YUE YUEN INDL HLDG HKD0.25                          | **   | 178,585                       |
| YUM CHINA HLDGS INC COM                             | **   | 4,433,579                     |
| YURTEC CORPORATION NPV                              | **   | 52,907                        |
| ZAGG INC COM STK                                    | **   | 36,098                        |
| ZEBRA TECHNOLOGIES CORP CL A                        | **   | 598,240                       |
| ZEE ENTERTAIN ENT INR1                              | **   | 471,966                       |
| ZENDESK INC COM                                     | **   | 1,762,490                     |
| ZENG HSING INDL CO COM STK                          | **   | 22,100                        |
| ZENKOKU HOSHO CO L NPV                              | **   | 123,898                       |
| ZHEJIANG EXPRESS 'H' CNY1                           | **   | 71,075                        |
| ZHEN DING TECHNOLO TWD10                            | **   | 558,128                       |
| ZIMMER BIOMET 3.15% DUE 04-01-2022                  | **   | 2,378,959                     |
| ZIMMER BIOMET 3.55% DUE 04-01-2025                  | **   | 1,898,296                     |
| ZIMMER BIOMET 3.55% DUE 04-01-2025                  | **   | 1,370,992                     |
| ZIMMER BIOMET 3.7% DUE 03-19-2023                   | **   | 35,438                        |
| ZIMMER BIOMET HLDGS INC COM                         | **   | 6,780,504                     |
| ZIMMER HLDGS INC 3.375 DUE 11-30-2021               | **   | 428,748                       |
| ZIONS BANCORPORATION N A                            | **   | 2,957,986                     |
| ZOETIS INC 3.25 DUE 02-01-2023 REG                  | **   | 514,752                       |
| ZOETIS INC 3.25% 08-20-2021                         | **   | 3,244,363                     |
| ZOETIS INC 3.45% DUE 11-13-2020                     | **   | 1,010,790                     |
| ZOVIO INC COM USD0.01                               | **   | 9,983                         |
| ZSCALER INC COM                                     | **   | 769,854                       |

| Security Name, Maturity Date, and Rate                                                                | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------------------------------|------|-------------------------------|
| ZUMIEZ INC COM                                                                                        | **   | 106,832                       |
| ZUMTOBEL GROUP AG                                                                                     | **   | 148,029                       |
| ZURICH INSURANCE GROUP AG CHF0.10                                                                     | **   | 8,241,184                     |
| ZYNGA INC                                                                                             | **   | 2,586,900                     |
| Metropolitan Life (wrap contract)                                                                     | **   | (53,306,192)                  |
| Prudential (wrap contract)                                                                            | **   | (55,835,249)                  |
| RGA (wrap contract)                                                                                   | **   | (30,940,103)                  |
| Royal Bank of Canada (wrap contract)                                                                  | **   | (54,871,115)                  |
| Voya (wrap contract)                                                                                  | **   | (79,571,380)                  |
| TOTAL                                                                                                 |      | <u>\$66,442,497,789</u>       |
| *PARTICIPANT LOANS (Interest from 3.25% to 9.50% maturing through January 2040)                       | **   | \$ 745,563,623                |
| *Party-in-interest                                                                                    |      |                               |
| **Cost information is not required for participant directed investment and therefore is not included. |      |                               |
| (Concluded)                                                                                           |      |                               |

Name of Plan: The Boeing Company Voluntary Investment Plan

Plan number:► 002

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