

SERS Public Holdings
As of December 31, 2017

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
1-800-FLOWERS.COM INC		\$ 148,629.14	\$ 151,501.30	14,159.00
1MDB GLOBAL INVESTMENTS L REGS	4.400% 03/09/2023	1,825,000.00	1,940,384.00	2,000,000.00
1ST SOURCE CORP		483,112.03	592,608.80	11,984.00
21ST CENTURY FOX AMERICA INC	6.650% 11/15/2037 DD 11/14/07	48,858.00	55,016.40	40,000.00
21ST CENTURY FOX AMERICA INC	4.750% 11/15/2046 DD 11/18/16	49,984.00	57,878.50	50,000.00
21ST CENTURY FOX AMERICA INC	6.150% 03/01/2037 DD 03/02/07	56,172.60	58,933.80	45,000.00
21ST CENTURY FOX AMERICA INC	3.375% 11/15/2026 DD 11/18/16	74,284.50	76,599.00	75,000.00
21ST CENTURY FOX AMERICA INC	4.500% 02/15/2021 DD 08/15/11	135,936.25	132,115.00	125,000.00
21ST CENTURY FOX AMERICA INC	6.150% 02/15/2041 DD 08/15/11	128,192.00	132,754.00	100,000.00
21ST CENTURY FOX AMERICA INC	3.000% 09/15/2022 DD 09/14/12	213,826.00	223,216.40	220,000.00
21ST CENTURY FOX AMERICA INC	6.400% 12/15/2035 DD 12/23/05	440,293.00	465,132.50	350,000.00
21ST CENTURY FOX AMERICA INC	5.650% 08/15/2020 DD 02/15/10	541,690.00	540,685.00	500,000.00
21ST CENTURY FOX AMERICA INC	4.750% 09/15/2044 DD 09/15/14	557,615.00	571,955.00	500,000.00
225 LIBERTY STREET 225L D 144A	VAR RT 02/10/2036 DD 02/01/16	701,662.50	735,806.61	693,000.00
280 PARK AVENUE 20 280P F 144A	VAR RT 09/15/2034 DD 09/28/17	1,342,197.63	1,359,989.84	1,364,000.00
2U INC		364,860.14	558,527.58	8,658.00
361 DEGREES INTERNATIONAL LTD		370,038.09	336,062.32	973,000.00
3D SYSTEMS CORP		300,800.48	175,469.76	20,309.00
3M CO		19,739,090.67	35,657,142.78	151,494.00
8X8 INC		2,871,218.25	2,686,205.10	190,511.00
A SCHULMAN INC		161,792.17	193,215.75	5,187.00
A10 NETWORKS INC		77,398.27	77,230.88	10,004.00
AAC HOLDINGS INC		62,185.45	72,873.00	8,097.00
AAON INC		255,968.37	284,461.70	7,751.00
AAPICO HITECH PCL		283,565.35	393,484.20	371,700.00
AAR CORP		905,028.13	946,771.13	24,097.00
AARON'S INC		1,436,440.59	1,912,959.40	48,004.00
ABAXIS INC		199,603.92	192,236.64	3,882.00
ABBOTT LABORATORIES	2.550% 03/15/2022 DD 03/10/15	60,214.20	59,380.80	60,000.00
ABBOTT LABORATORIES	2.950% 03/15/2025 DD 03/10/15	125,683.75	122,637.50	125,000.00
ABBOTT LABORATORIES	2.900% 11/30/2021 DD 11/22/16	169,313.30	171,968.60	170,000.00
ABBOTT LABORATORIES	4.750% 11/30/2036 DD 11/22/16	171,854.40	179,776.00	160,000.00
ABBOTT LABORATORIES	4.900% 11/30/2046 DD 11/22/16	220,933.50	240,765.00	210,000.00
ABBOTT LABORATORIES	3.750% 11/30/2026 DD 11/22/16	299,937.20	308,061.00	300,000.00
ABBOTT LABORATORIES	4.125% 05/27/2020 DD 05/27/10	474,856.50	467,149.50	450,000.00
ABBOTT LABORATORIES	3.400% 11/30/2023 DD 11/22/16	1,443,170.50	1,475,085.00	1,450,000.00
ABBOTT LABORATORIES		15,884,613.37	25,314,026.27	443,561.00
ABBVIE INC	4.450% 05/14/2046 DD 05/12/16	95,190.30	97,830.00	90,000.00
ABBVIE INC	4.500% 05/14/2035 DD 05/14/15	153,237.00	164,751.00	150,000.00
ABBVIE INC	3.600% 05/14/2025 DD 05/14/15	170,765.00	174,773.60	170,000.00
ABBVIE INC	4.400% 11/06/2042 DD 05/06/13	158,291.60	182,265.50	170,000.00
ABBVIE INC	3.200% 05/14/2026 DD 05/12/16	256,438.50	259,230.40	260,000.00
ABBVIE INC	3.200% 11/06/2022 DD 05/14/15	292,093.60	294,480.50	290,000.00
ABBVIE INC	4.700% 05/14/2045 DD 05/14/15	367,360.00	392,448.00	350,000.00
ABBVIE INC	2.500% 05/14/2020 DD 05/14/15	467,292.55	466,432.20	465,000.00
ABBVIE INC	2.300% 05/14/2021 DD 05/12/16	499,130.00	496,345.00	500,000.00
ABBVIE INC	4.300% 05/14/2036 DD 05/12/16	970,901.40	1,050,099.40	980,000.00
ABBVIE INC		19,821,305.02	40,257,084.86	416,266.00
ABEONA THERAPEUTICS INC		176,231.09	336,479.65	21,229.00
ABERCROMBIE & FITCH CO		740,740.27	900,799.83	51,681.00
ABIOMED INC		1,150,593.36	1,955,435.94	10,434.00
ABM INDUSTRIES INC		1,132,652.64	975,552.36	25,863.00
ABRAXAS PETROLEUM CORP		69,859.27	90,247.56	36,686.00
ACACIA COMMUNICATIONS INC		207,827.81	150,716.80	4,160.00
ACACIA RESEARCH CORP		235,327.60	140,158.35	34,607.00
ACADIA HEALTHCARE CO INC		1,212,301.00	717,990.52	22,004.00
ACADIA PHARMACEUTICALS INC		814,951.85	805,502.72	26,752.00
ACADIA REALTY TRUST		1,985,410.86	1,719,904.32	62,862.00
ACC CLAIMS HLDGS LLC		-	64,725.92	16,181,481.00
ACCELERATE DIAGNOSTICS INC		141,459.93	142,580.40	5,442.00
ACCELERON PHARMA INC		2,521,513.68	3,039,680.12	71,623.00
ACCENTURE PLC		14,002,232.86	24,869,011.23	162,447.00
ACCESS NATIONAL CORP		286,492.78	300,387.75	10,789.79
ACCO BRANDS CORP		973,924.75	963,970.80	79,014.00
ACCURAY INC		80,191.80	69,875.00	16,250.00

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ACETO CORP		367,789.97	230,792.86	22,342.00
ACHAOGEN INC		119,025.57	59,585.52	5,548.00
ACHILLION PHARMACEUTICALS INC		398,207.51	260,084.16	90,307.00
ACI WORLDWIDE INC		415,019.51	479,991.91	21,173.00
ACLARIS THERAPEUTICS INC		106,187.60	97,579.62	3,957.00
ACNB CORP		127,902.13	125,173.80	4,236.00
ACORDA THERAPEUTICS INC		605,228.03	619,325.85	28,873.00
ACTAVIS INC	3.250% 10/01/2022 DD 10/02/12	98,135.00	100,308.00	100,000.00
ACTIVISION BLIZZARD INC	3.400% 09/15/2026 DD 03/15/17	76,612.80	80,964.00	80,000.00
ACTIVISION BLIZZARD INC		14,288,238.76	20,854,125.40	329,345.00
ACTUA CORP		335,455.34	368,846.40	23,644.00
ACTUANT CORP		714,732.02	701,847.30	27,741.00
ACUITY BRANDS INC		2,033,357.66	1,999,888.00	11,363.00
ACUSHNET HOLDINGS CORP		457,729.51	498,415.52	23,644.00
ACXIOM CORP		984,623.50	1,015,668.68	36,853.00
ADAMAS PHARMACEUTICALS INC		1,685,588.36	2,870,042.43	84,687.00
ADAMS RESOURCES & ENERGY INC		58,359.00	63,945.00	1,470.00
ADCOCK INGRAM HOLDINGS LTD		384,767.39	391,670.84	83,100.00
ADDUS HOMECARE CORP		39,626.94	40,263.60	1,157.00
ADECOAGRO SA 144A	6.000% 09/21/2027 DD 09/21/17	507,000.00	502,690.50	507,000.00
ADELPHIA RECOVERY TRUST		5,142,812.01	1,077.09	10,770,852.00
ADIANT PLC		10,446,270.80	12,097,370.50	153,715.00
ADOBE SYSTEMS INC	3.250% 02/01/2025 DD 01/26/15	412,352.00	410,792.00	400,000.00
ADOBE SYSTEMS INC		16,061,615.51	54,064,694.32	308,518.00
ADTALEM GLOBAL EDUCATION INC		1,304,344.03	1,927,698.15	45,843.00
ADTRAN INC		728,830.62	701,650.35	36,261.00
ADURO BIOTECH INC		106,848.01	63,802.50	8,507.00
ADVANCE AUTO PARTS INC		1,927,842.29	1,838,283.60	18,440.00
ADVANCED DISPOSAL SERVICES INC		179,074.56	189,341.46	7,909.00
ADVANCED DRAINAGE SYSTEMS INC		133,009.95	151,113.60	6,336.00
ADVANCED EMISSIONS SOLUTIONS I		99,343.47	105,236.04	10,894.00
ADVANCED ENERGY INDUSTRIES INC		422,662.71	486,193.40	7,205.00
ADVANCED MICRO DEVICES INC		3,052,623.80	2,245,203.40	218,405.00
ADVANSIX INC		245,044.36	313,800.13	7,459.00
ADVAXIS INC		69,169.66	22,234.36	7,829.00
AECOM	5.125% 03/15/2027 DD 02/21/17	1,011,425.00	1,023,743.25	1,005,000.00
AECOM		1,141,146.82	1,485,628.50	39,990.00
AEGION CORP		578,365.07	621,738.07	24,449.00
AEGIS ASSET BACKED SECURI 1 M4	VAR RT 03/25/2035 DD 02/25/05	1,516,000.00	1,513,088.00	1,600,000.00
AEP TEXAS INC 144A	2.400% 10/01/2022 DD 09/22/17	299,688.00	295,539.00	300,000.00
AEP TEXAS INC 144A	3.800% 10/01/2047 DD 09/22/17	301,482.00	308,448.00	300,000.00
AEP TRANSMISSION CO LLC	3.100% 12/01/2026 DD 11/21/16	640,985.60	641,273.60	640,000.00
AERCAP IRELAND CAPITAL DAC / A	4.500% 05/15/2021 DD 05/15/15	62,634.00	63,013.20	60,000.00
AERCAP IRELAND CAPITAL DAC / A	5.000% 10/01/2021 DD 04/01/15	129,549.60	127,918.80	120,000.00
AERCAP IRELAND CAPITAL DAC / A	3.950% 02/01/2022 DD 05/23/16	377,810.70	381,340.50	370,000.00
AERCAP IRELAND CAPITAL DAC / A	3.500% 01/15/2025 DD 11/21/17	1,493,955.00	1,486,860.00	1,500,000.00
AERIE PHARMACEUTICALS INC		273,587.22	363,997.00	6,092.00
AEROHIVE NETWORKS INC		26,144.81	26,870.47	4,609.00
AEROJET ROCKETDYNE HOLDINGS IN		272,501.23	400,296.00	12,830.00
AEROVIRONMENT INC		461,356.80	896,369.76	15,961.00
AES CORP/VA		2,107,982.21	1,911,419.19	176,493.00
AETNA INC	2.750% 11/15/2022 DD 11/07/12	91,844.00	99,032.00	100,000.00
AETNA INC	2.800% 06/15/2023 DD 06/09/16	105,972.30	103,338.90	105,000.00
AETNA INC	4.750% 03/15/2044 DD 03/07/14	104,051.00	111,641.00	100,000.00
AETNA INC		7,273,459.06	15,193,708.53	84,227.00
AFFILIATED MANAGERS GROUP INC		2,011,582.26	3,100,711.75	15,107.00
AFLAC INC	3.625% 11/15/2024 DD 11/07/14	100,397.00	104,600.00	100,000.00
AFLAC INC		5,849,116.89	8,920,028.04	101,618.00
AFRICAN DEVELOPMENT BANK	1.375% 02/12/2020 DD 02/12/15	98,893.00	98,595.00	100,000.00
AFRICAN DEVELOPMENT BANK	1.250% 07/26/2021 DD 07/26/16	489,550.00	482,925.00	500,000.00
AG MORTGAGE INVESTMENT TRUST I		377,227.13	413,011.26	21,726.00
AGCO CORP		927,934.88	1,313,811.99	18,393.00
AGENUS INC		88,784.70	59,537.38	18,263.00
AGILE GROUP HOLDINGS LTD		1,279,722.76	1,738,651.45	1,146,000.00
AGILENT TECHNOLOGIES INC		3,110,784.28	5,608,737.50	83,750.00

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AGILYSYS INC		117,501.54	137,818.44	11,223.00
AGIOS PHARMACEUTICALS INC		666,656.46	542,371.79	9,487.00
AGNC INVESTMENT CORP		2,468,384.12	1,998,931.14	99,006.00
AGREE REALTY CORP		944,840.86	1,085,846.96	21,109.00
AGRIUM INC	5.250% 01/15/2045 DD 11/18/14	131,843.75	145,433.75	125,000.00
AGROFRESH SOLUTIONS INC		37,654.05	113,730.60	15,369.00
AIA GROUP LTD		17,778,856.69	31,755,796.74	3,724,600.00
AIA GROUP LTD REGS	3.125% 03/13/2023	2,329,141.00	2,301,488.10	2,300,000.00
AILERON THERAPEUTICS INC		15,413.63	14,229.00	1,350.00
AIMMUNE THERAPEUTICS INC		3,111,655.61	4,837,896.58	127,919.00
AIR LEASE CORP	3.000% 09/15/2023 DD 08/15/16	77,437.60	79,380.00	80,000.00
AIR LEASE CORP	3.375% 01/15/2019 DD 11/19/13	100,580.00	100,969.00	100,000.00
AIR LEASE CORP		841,824.50	1,249,907.19	25,991.00
AIR MEDICAL 4/15 COV-LITE TLB		435,137.08	433,590.52	435,533.00
AIR PRODUCTS & CHEMICALS INC		6,328,828.90	9,247,384.72	56,359.00
AIR TRANSPORT SERVICES GROUP I		3,568,491.24	3,478,335.38	150,317.00
AIRASIA BHD		274,153.64	459,828.27	555,500.00
AIRCASTLE LTD		797,050.93	833,502.65	35,635.00
AIRPORTS OF THAILAND PCL		314,525.02	1,560,724.15	748,000.00
AK HOLDINGS INC		361,846.07	384,618.53	6,011.00
AK STEEL CORP	7.000% 03/15/2027 DD 03/23/17	812,343.75	814,000.00	800,000.00
AK STEEL HOLDING CORP		1,984,297.69	1,348,908.18	238,323.00
AKAMAI TECHNOLOGIES INC		1,829,465.65	2,911,450.56	44,764.00
AKBANK TURK AS		8,036,435.99	7,178,139.44	2,763,110.00
AKCEA THERAPEUTICS INC		143,080.75	97,580.56	5,621.00
AKEBIA THERAPEUTICS INC		95,017.47	123,703.53	8,319.00
AKORN INC		814,258.70	709,962.44	22,028.00
AKOUSTIS TECHNOLOGIES INC		11,342.49	7,693.92	1,233.00
AKSIGORTA AS		559,028.70	536,098.48	614,100.00
ALABAMA POWER CO	6.000% 03/01/2039 DD 03/06/09	68,666.95	72,175.40	55,000.00
ALABAMA POWER CO	4.300% 01/02/2046 DD 01/13/16	204,420.00	223,380.00	200,000.00
ALABAMA POWER CO	3.700% 12/01/2047 DD 11/08/17	253,187.50	255,215.00	250,000.00
ALABAMA POWER CO	5.200% 06/01/2041 DD 05/24/11	1,886,844.61	1,924,688.00	1,600,000.00
ALAMO GROUP INC		190,779.07	282,852.22	2,506.00
ALARM.COM HOLDINGS INC		2,580,221.46	3,278,247.75	86,841.00
ALASKA AIR GROUP INC		1,613,968.48	2,268,886.15	30,865.00
ALBANY INTERNATIONAL CORP		412,398.90	549,485.90	8,942.00
ALBEA 4/17 COV-LITE (USD) TL		1,039,526.24	1,053,891.56	1,044,750.00
ALBEMARLE CORP	5.450% 12/01/2044 DD 11/24/14	51,713.00	58,999.00	50,000.00
ALBEMARLE CORP	4.150% 12/01/2024 DD 11/24/14	103,697.00	105,960.00	100,000.00
ALBEMARLE CORP		5,953,987.75	10,901,215.71	85,239.00
ALBERTSONS COS LLC / SAFEWAY I	6.625% 06/15/2024 DD 06/15/17	651,943.25	611,137.50	645,000.00
ALCOA CORP		1,358,195.58	2,647,225.67	49,141.00
ALDER BIOPHARMACEUTICALS INC		9,406,582.70	5,548,899.00	484,620.00
ALEXANDER & BALDWIN INC		1,506,011.72	980,109.68	35,332.00
ALEXANDER'S INC		184,084.70	176,549.10	446.00
ALEXANDRIA REAL ESTATE EQUITIE	PFD 7.000% CUMULATIVE	3,749.89	5,490.00	150.00
ALEXANDRIA REAL ESTATE EQUITIE	3.450% 04/30/2025 DD 11/20/17	499,065.00	498,340.00	500,000.00
ALEXANDRIA REAL ESTATE EQUITIE	4.500% 07/30/2029 DD 07/18/14	533,585.00	530,020.00	500,000.00
ALEXANDRIA REAL ESTATE EQUITIE		9,657,572.81	11,937,101.31	91,409.00
ALEXION PHARMACEUTICALS INC		5,821,077.83	6,700,747.29	56,031.00
ALIBABA GROUP HOLDING LTD	3.125% 11/28/2021 DD 05/28/15	244,295.00	253,262.50	250,000.00
ALIBABA GROUP HOLDING LTD	4.000% 12/06/2037 DD 12/06/17	767,370.00	776,137.50	750,000.00
ALIBABA GROUP HOLDING LTD	3.600% 11/28/2024 DD 05/28/15	2,395,608.00	2,489,664.00	2,400,000.00
ALIBABA GROUP HOLDING LTD	ADR	16,026,215.24	34,399,785.00	199,500.00
ALICO INC		57,760.90	61,183.00	2,074.00
ALIGN TECHNOLOGY INC		1,824,693.47	4,544,674.26	20,454.00
ALIMENTATION COUCHE-TARD INC		8,369,629.02	9,024,874.09	172,400.00
ALKERMES PLC		1,764,838.38	2,144,211.94	39,178.00
ALLEGHANY CORP		1,675,559.07	2,306,272.21	3,869.00
ALLEGHENY TECHNOLOGIES INC		12,808,087.04	15,379,207.76	637,084.00
ALLEGIANCE BANCSHARES INC		139,267.89	164,982.30	4,382.00
ALLEGIANT TRAVEL CO		375,792.62	371,554.75	2,401.00
ALLEGION PLC		1,194,660.70	2,041,986.96	25,666.00
ALLEGION US HOLDING CO INC	3.550% 10/01/2027 DD 10/02/17	299,601.00	296,643.00	300,000.00

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ALLEGION US HOLDING CO INC	3.200% 10/01/2024 DD 10/02/17	500,590.00	494,125.00	500,000.00
ALLENA PHARMACEUTICALS INC		15,477.00	14,828.44	1,474.00
ALLERGAN FUNDING SCS	4.750% 03/15/2045 DD 03/12/15	296,519.50	292,754.00	275,000.00
ALLERGAN FUNDING SCS	4.550% 03/15/2035 DD 03/12/15	292,920.80	306,869.30	290,000.00
ALLERGAN FUNDING SCS	3.800% 03/15/2025 DD 03/12/15	337,354.10	335,956.50	330,000.00
ALLERGAN FUNDING SCS	2.450% 06/15/2019 DD 06/19/14	400,740.00	399,996.00	400,000.00
ALLERGAN FUNDING SCS	3.000% 03/12/2020 DD 03/12/15	788,315.70	776,930.00	770,000.00
ALLERGAN FUNDING SCS	4.850% 06/15/2044 DD 06/19/14	986,770.00	1,070,430.00	1,000,000.00
ALLERGAN PLC		33,254,935.01	25,740,294.48	157,356.00
ALLERGAN SALES LLC 144A	4.875% 02/15/2021 DD 01/31/14	249,913.47	246,637.49	233,000.00
ALLETE INC		2,421,661.83	2,883,978.24	38,784.00
ALLIANCE DATA SYSTEMS CORP		2,210,460.28	3,164,951.28	12,486.00
ALLIANT ENERGY CORP		1,736,766.08	2,498,224.30	58,630.00
ALLIED ELECTRONICS CORP LTD		463,276.41	518,913.08	531,800.00
ALLIED MOTION TECHNOLOGIES INC		19,343.52	30,178.08	912.00
ALLISON TRANSMISSION HOLDINGS		1,107,322.70	1,585,578.98	36,814.00
ALLISON TRANSMISSION INC 144A	4.750% 10/01/2027 DD 09/26/17	895,606.25	895,562.50	890,000.00
ALLSCRIPTS HEALTHCARE SOLUTION		6,691,382.87	7,526,263.95	517,269.00
ALLSTATE CORP/THE	3.280% 12/15/2026 DD 12/08/16	148,437.00	152,262.00	150,000.00
ALLSTATE CORP/THE		4,965,784.91	9,999,595.58	95,498.00
ALLY FINANCIAL INC		2,534,838.55	3,387,750.48	116,178.00
ALMOST FAMILY INC		349,053.07	421,213.50	7,610.00
ALNYLAM PHARMACEUTICALS INC		1,677,034.80	2,918,338.50	22,970.00
ALPHA & OMEGA SEMICONDUCTOR LT		287,560.44	212,990.84	13,019.00
ALPHABET INC	3.375% 02/25/2024 DD 02/25/16	30,995.40	31,275.00	30,000.00
ALPHABET INC	1.998% 08/15/2026 DD 08/09/16	192,225.00	188,562.00	200,000.00
ALPHABET INC-CL A		46,545,339.08	84,371,019.60	80,094.00
ALPHABET INC-CL C		50,250,654.42	99,955,267.20	95,523.00
ALS LTD		431,073.18	735,555.46	134,539.00
ALTABA INC		7,341,878.11	13,536,091.80	193,788.00
ALTERNATIVE LOAN TRU OC11 2A2A	VAR RT 01/25/2037 DD 12/29/06	1,480,036.16	1,481,941.91	1,522,454.43
ALTERNATIVE LOAN TRUST 76 2A1	VAR RT 02/25/2036 DD 12/01/05	326,373.79	336,328.19	370,879.30
ALTERYX INC		101,727.68	101,838.10	4,030.00
ALTISOURCE PORTFOLIO SOLUTIONS		51,567.39	54,320.00	1,940.00
ALTISOURCE RESIDENTIAL CORP		436,085.44	443,030.30	37,355.00
ALTRA INDUSTRIAL MOTION CORP		183,635.39	251,042.40	4,981.00
ALTRIA GROUP INC	4.750% 05/05/2021 DD 05/05/11	53,815.50	53,619.00	50,000.00
ALTRIA GROUP INC	4.000% 01/31/2024 DD 10/31/13	83,025.60	84,870.40	80,000.00
ALTRIA GROUP INC	4.250% 08/09/2042 DD 08/09/12	91,356.00	104,948.00	100,000.00
ALTRIA GROUP INC	2.850% 08/09/2022 DD 08/09/12	305,998.60	307,000.80	305,000.00
ALTRIA GROUP INC	5.375% 01/31/2044 DD 10/31/13	344,904.20	358,858.65	295,000.00
ALTRIA GROUP INC		23,820,240.36	36,037,199.32	504,652.00
AMAG PHARMACEUTICALS INC		721,354.34	350,171.00	26,428.00
AMAZON.COM INC	4.950% 12/05/2044 DD 12/05/14	52,155.00	54,700.20	45,000.00
AMAZON.COM INC	2.500% 11/29/2022 DD 11/29/12	78,830.40	79,959.20	80,000.00
AMAZON.COM INC	3.300% 12/05/2021 DD 12/05/14	149,887.50	154,903.50	150,000.00
AMAZON.COM INC	3.800% 12/05/2024 DD 12/05/14	168,880.80	168,985.60	160,000.00
AMAZON.COM INC		53,819,005.31	121,864,621.35	104,205.00
AMAZON.COM INC 144A	2.400% 02/22/2023 DD 08/22/17	160,678.40	158,339.20	160,000.00
AMAZON.COM INC 144A	3.875% 08/22/2037 DD 08/22/17	153,532.50	159,165.00	150,000.00
AMAZON.COM INC 144A	3.150% 08/22/2027 DD 08/22/17	243,650.40	240,362.40	240,000.00
AMAZON.COM INC 144A	2.800% 08/22/2024 DD 08/22/17	498,705.00	498,480.00	500,000.00
AMAZON.COM INC 144A	4.050% 08/22/2047 DD 08/22/17	744,457.50	808,290.00	750,000.00
AMAZON.COM INC 144A	4.250% 08/22/2057 DD 08/22/17	2,511,692.80	2,705,407.20	2,480,000.00
AMBAC FINANCIAL GROUP INC		781,899.54	544,534.48	34,076.00
AMBARELLA INC		1,021,899.48	983,357.50	16,738.00
AMBER ROAD INC		34,140.44	23,605.44	3,216.00
AMBEV SA		1,971,993.54	2,420,470.89	377,300.00
AMC ENTERTAINMENT HOLDINGS INC		1,261,740.46	617,842.79	40,916.74
AMC ENTERTAINMENT HOLDINGS INC	5.750% 06/15/2025 DD 06/05/15	1,526,619.35	1,507,843.75	1,525,000.00
AMC NETWORKS INC		777,345.09	858,033.28	15,866.00
AMC NETWORKS INC	4.750% 08/01/2025 DD 07/28/17	1,262,806.25	1,248,975.00	1,260,000.00
AMDOCS LTD		1,622,890.72	2,494,133.20	38,090.00
AMEDISYS INC		214,709.39	264,656.91	5,021.00
AMERCO		358,645.15	597,853.62	1,582.00

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AMEREN CORP		2,607,262.24	3,687,287.93	62,507.00
AMERESCO INC		89,727.55	127,546.60	14,831.00
AMERICA MOVIL SAB DE CV	6.375% 03/01/2035 DD 02/25/05	18,639.95	24,182.33	19,000.00
AMERICA MOVIL SAB DE CV	3.125% 07/16/2022 DD 07/16/12	349,674.00	354,168.50	350,000.00
AMERICA MOVIL SAB DE CV	5.000% 03/30/2020 DD 03/30/10	375,515.00	368,879.00	350,000.00
AMERICA MOVIL SAB DE CV	4.375% 07/16/2042 DD 07/16/12	898,420.00	1,060,640.00	1,000,000.00
AMERICA MOVIL SAB DE CV	ADR	3,780,028.93	3,456,102.30	201,522.00
AMERICAN AIRLINES 2011-1 CLASS	5.250% 07/31/2022 DD 01/25/11	1,108,452.93	1,072,370.87	1,019,267.06
AMERICAN AIRLINES 2015-2 CLASS	3.600% 03/22/2029 DD 09/24/15	579,403.98	581,979.11	572,250.84
AMERICAN AIRLINES 2016-1 CLASS	3.575% 07/15/2029 DD 01/19/16	235,704.88	237,360.18	233,140.34
AMERICAN AIRLINES GROUP INC		4,782,145.47	5,986,311.65	115,055.00
AMERICAN ASSETS TRUST INC		883,656.54	840,782.88	21,987.00
AMERICAN AXLE & MANUFACTURING		1,175,901.28	1,297,183.62	76,170.50
AMERICAN CAMPUS COMMUNITIES IN		1,596,551.73	1,461,611.69	35,623.00
AMERICAN CAMPUS COMMUNITIES OP	3.625% 11/15/2027 DD 10/10/17	299,157.00	296,703.00	300,000.00
AMERICAN EAGLE OUTFITTERS INC		1,633,123.53	2,310,783.20	122,914.00
AMERICAN ELECTRIC POWER CO INC		6,751,332.25	9,506,421.12	129,216.00
AMERICAN EQUITY INVESTMENT LIF		1,449,492.30	2,017,055.74	65,638.00
AMERICAN EXPRESS CO	4.050% 12/03/2042 DD 12/03/12	48,580.50	53,131.50	50,000.00
AMERICAN EXPRESS CO	2.650% 12/02/2022 DD 12/03/12	96,550.00	99,304.00	100,000.00
AMERICAN EXPRESS CO	8.150% 03/19/2038 DD 03/19/08	996,330.00	1,564,580.00	1,000,000.00
AMERICAN EXPRESS CO		11,645,157.50	18,981,219.61	191,131.00
AMERICAN EXPRESS CREDIT AC 1 A	1.930% 09/15/2022 DD 02/21/17	2,773,888.51	2,747,276.40	2,760,000.00
AMERICAN EXPRESS CREDIT CORP	2.250% 05/05/2021 DD 05/05/16	60,147.00	59,526.60	60,000.00
AMERICAN EXPRESS CREDIT CORP	2.125% 03/18/2019 DD 03/18/14	99,892.00	100,000.00	100,000.00
AMERICAN EXPRESS CREDIT CORP	2.375% 05/26/2020 DD 05/26/15	433,361.00	429,501.20	430,000.00
AMERICAN EXPRESS CREDIT CORP	1.875% 05/03/2019 DD 05/03/17	580,795.38	577,668.40	580,000.00
AMERICAN EXPRESS CREDIT CORP	2.600% 09/14/2020 DD 09/14/15	842,127.10	834,199.80	830,000.00
AMERICAN FINANCIAL GROUP INC/O		1,164,929.49	2,022,317.28	18,632.00
AMERICAN HOMES 4 R SFR1 E 144A	5.639% 04/17/2052 DD 03/06/15	821,196.71	897,512.39	825,147.00
AMERICAN HOMES 4 R SFR2 E 144A	6.231% 10/17/2036 DD 09/19/14	230,985.15	257,835.27	231,000.00
AMERICAN HOMES 4 R SFR2 E 144A	6.070% 10/17/2045 DD 09/22/15	1,063,771.54	1,181,507.80	1,060,000.00
AMERICAN HOMES 4 R SFR3 E 144A	6.418% 12/17/2036 DD 11/25/14	628,657.75	705,120.14	626,000.00
AMERICAN HOMES 4 RENT		2,755,316.95	2,978,080.56	136,359.00
AMERICAN HOMES 4 SFR2 XS 144A	VAR RT 10/17/2045 DD 09/22/15	0.10	9.78	978,122.14
AMERICAN HONDA FINANCE CORP	2.450% 09/24/2020 DD 09/24/15	76,146.75	75,244.50	75,000.00
AMERICAN HONDA FINANCE CORP	1.700% 09/09/2021 DD 09/09/16	490,630.00	486,990.00	500,000.00
AMERICAN HONDA FINANCE CORP	1.200% 07/12/2019 DD 07/12/16	496,185.00	493,085.00	500,000.00
AMERICAN INTERNATIONAL GROUP I	3.750% 07/10/2025 DD 07/10/15	62,267.40	61,861.20	60,000.00
AMERICAN INTERNATIONAL GROUP I	4.875% 06/01/2022 DD 05/24/12	99,214.20	97,864.20	90,000.00
AMERICAN INTERNATIONAL GROUP I	3.900% 04/01/2026 DD 03/22/16	159,590.20	160,736.55	155,000.00
AMERICAN INTERNATIONAL GROUP I	4.800% 07/10/2045 DD 07/10/15	259,550.75	285,992.70	255,000.00
AMERICAN INTERNATIONAL GROUP I	4.500% 07/16/2044 DD 07/16/14	929,436.00	1,023,245.00	950,000.00
AMERICAN INTERNATIONAL GROUP I		11,592,929.13	14,177,001.42	237,949.00
AMERICAN MUNI PWR-OHIO INC OHR	8.084% 02/15/2050 DD 12/21/10	309,230.00	340,850.00	200,000.00
AMERICAN MUNI PWR-OHIO INC OHR	7.334% 02/15/2028 DD 12/21/10	3,022,938.35	2,947,772.30	2,305,000.00
AMERICAN NATIONAL BANKSHARES I		189,144.52	234,587.50	6,125.00
AMERICAN NATIONAL INSURANCE CO		127,220.91	197,120.25	1,537.00
AMERICAN OUTDOOR BRANDS CORP		226,762.80	126,486.84	9,851.00
AMERICAN PUBLIC EDUCATION INC		276,149.32	303,455.70	12,114.00
AMERICAN RAILCAR INDUSTRIES IN		231,104.40	226,688.16	5,444.00
AMERICAN RENAL ASSOCIATES HOLD		45,187.50	32,625.00	1,875.00
AMERICAN SOFTWARE INC/GA		112,304.93	118,463.18	10,186.00
AMERICAN STATES WATER CO		573,466.63	762,674.70	13,170.00
AMERICAN TOWER CORP	4.000% 06/01/2025 DD 05/07/15	9,948.50	10,362.20	10,000.00
AMERICAN TOWER CORP	4.700% 03/15/2022 DD 03/12/12	10,572.10	10,704.80	10,000.00
AMERICAN TOWER CORP	5.000% 02/15/2024 DD 08/19/13	63,995.40	65,722.20	60,000.00
AMERICAN TOWER CORP	3.400% 02/15/2019 DD 08/19/13	204,882.00	202,266.00	200,000.00
AMERICAN TOWER CORP	5.050% 09/01/2020 DD 08/16/10	342,959.13	336,111.93	317,000.00
AMERICAN TOWER CORP		9,703,291.41	15,648,901.62	109,686.00
AMERICAN VANGUARD CORP		388,999.21	429,922.35	21,879.00
AMERICAN WATER CAPITAL CORP	3.750% 09/01/2047 DD 08/10/17	101,249.00	103,187.00	100,000.00
AMERICAN WATER WORKS CO INC		2,413,598.99	4,198,201.63	45,887.00
AMERICAN WOODMARK CORP		211,309.59	323,541.00	2,484.00
AMERICA'S CAR-MART INC/TX		165,384.30	175,251.25	3,925.00

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AMERICOLD 2010 LLC ARTA D 144A	7.443% 01/14/2029 DD 12/15/10	659,996.70	726,825.00	660,000.00
AMERIPRISE FINANCIAL INC	4.000% 10/15/2023 DD 09/06/13	80,527.50	79,814.25	75,000.00
AMERIPRISE FINANCIAL INC	3.700% 10/15/2024 DD 09/18/14	100,464.00	104,432.00	100,000.00
AMERIPRISE FINANCIAL INC		3,200,173.16	6,736,093.56	39,748.00
AMERIS BANCORP		507,043.45	569,386.60	11,813.00
AMERISAFE INC		857,532.23	892,707.20	14,492.00
AMERISOURCEBERGEN CORP		2,410,365.74	3,750,663.36	40,848.00
AMES NATIONAL CORP		192,721.95	176,012.00	6,320.00
AMETEK INC		2,274,291.67	4,217,391.65	58,195.00
AMGEN INC	2.600% 08/19/2026 DD 08/19/16	36,479.20	38,301.20	40,000.00
AMGEN INC	2.650% 05/11/2022 DD 05/11/17	60,378.60	59,838.60	60,000.00
AMGEN INC	1.850% 08/19/2021 DD 08/19/16	103,376.70	102,358.20	105,000.00
AMGEN INC	4.500% 03/15/2020 DD 03/12/10	137,891.25	130,556.25	125,000.00
AMGEN INC	4.400% 05/01/2045 DD 05/01/15	126,343.20	130,564.80	120,000.00
AMGEN INC	5.150% 11/15/2041 DD 11/10/11	390,859.00	420,038.50	350,000.00
AMGEN INC	3.875% 11/15/2021 DD 11/10/11	434,321.90	428,527.90	410,000.00
AMGEN INC	3.625% 05/22/2024 DD 05/22/14	425,298.25	441,570.75	425,000.00
AMGEN INC	2.200% 05/22/2019 DD 05/22/14	1,019,330.00	1,000,200.00	1,000,000.00
AMGEN INC	4.663% 06/15/2051 DD 12/15/16	2,175,845.80	2,259,390.20	2,020,000.00
AMGEN INC		20,995,217.19	33,410,015.80	192,122.00
AMICUS THERAPEUTICS INC		297,231.70	432,879.98	30,082.00
AMKOR TECHNOLOGY INC		894,981.88	755,820.30	75,206.00
AMN HEALTHCARE SERVICES INC		299,462.73	427,982.50	8,690.00
AMOTECH CO LTD		240,456.03	660,833.01	14,350.00
AMPCO-PITTSBURGH CORP		90,987.20	74,226.40	5,986.00
AMPHASTAR PHARMACEUTICALS INC		133,828.53	127,676.64	6,636.00
AMPHENOL CORP	2.550% 01/30/2019 DD 01/30/14	252,554.22	250,850.00	250,000.00
AMPHENOL CORP	2.200% 04/01/2020 DD 04/05/17	326,485.25	323,394.50	325,000.00
AMPHENOL CORP		9,218,575.62	27,664,287.40	315,083.00
AMPLIFON SPA		1,172,092.24	2,917,183.32	189,203.00
AMPLIFY SNACK BRANDS INC		50,525.13	61,995.62	5,162.00
AMTRUST FINANCIAL SERVICES INC		916,502.00	642,999.71	63,853.00
ANADARKO FINANCE CO	7.500% 05/01/2031 DD 04/26/01	83,740.15	83,434.00	65,000.00
ANADARKO PETROLEUM CORP	5.550% 03/15/2026 DD 03/17/16	21,838.20	22,439.60	20,000.00
ANADARKO PETROLEUM CORP	6.200% 03/15/2040 DD 03/16/10	22,164.40	24,251.00	20,000.00
ANADARKO PETROLEUM CORP	4.850% 03/15/2021 DD 03/17/16	63,687.00	63,362.40	60,000.00
ANADARKO PETROLEUM CORP	4.500% 07/15/2044 DD 07/07/14	72,040.50	74,738.25	75,000.00
ANADARKO PETROLEUM CORP	6.600% 03/15/2046 DD 03/17/16	126,508.35	135,059.40	105,000.00
ANADARKO PETROLEUM CORP	6.450% 09/15/2036 DD 09/19/06	241,101.00	244,962.00	200,000.00
ANADARKO PETROLEUM CORP		9,443,686.19	7,738,428.24	144,266.00
ANADOLU EFES BIRACILIK VE MALT		1,267,994.63	1,257,434.96	197,012.00
ANALOG DEVICES INC	3.500% 12/05/2026 DD 12/05/16	38,996.40	40,479.20	40,000.00
ANALOG DEVICES INC	3.125% 12/05/2023 DD 12/05/16	98,721.00	100,203.00	100,000.00
ANALOG DEVICES INC		5,434,547.48	8,456,870.67	94,989.00
ANALOGIC CORP		834,980.08	787,668.75	9,405.00
ANAPTYSBIO INC		163,962.86	355,138.72	3,526.00
ANAVEX LIFE SCIENCES CORP		21,119.63	18,592.32	5,792.00
ANDEAVOR		2,464,568.28	4,552,332.76	39,814.00
ANDEAVOR LOGISTICS LP / TESORO	5.250% 01/15/2025 DD 12/02/16	528,275.00	525,850.00	500,000.00
ANDERSONS INC/THE		777,460.70	625,305.10	20,074.00
ANGIODYNAMICS INC		458,452.39	455,844.93	27,411.00
ANGLOGOLD ASHANTI LTD	ADR	1,036,259.86	896,720.00	88,000.00
ANHEUSER-BUSCH INBEV FINANCE I	3.300% 02/01/2023 DD 01/25/16	60,379.20	61,397.40	60,000.00
ANHEUSER-BUSCH INBEV FINANCE I	3.700% 02/01/2024 DD 01/27/14	110,910.45	109,284.00	105,000.00
ANHEUSER-BUSCH INBEV FINANCE I	2.625% 01/17/2023 DD 01/17/13	208,417.30	209,250.30	210,000.00
ANHEUSER-BUSCH INBEV FINANCE I	1.900% 02/01/2019 DD 01/25/16	861,405.05	858,219.80	860,000.00
ANHEUSER-BUSCH INBEV FINANCE I	4.900% 02/01/2046 DD 01/25/16	1,575,406.00	1,622,586.00	1,400,000.00
ANHEUSER-BUSCH INBEV FINANCE I	4.700% 02/01/2036 DD 01/25/16	1,809,852.59	1,944,462.85	1,739,000.00
ANHEUSER-BUSCH INBEV FINANCE I	3.650% 02/01/2026 DD 01/25/16	2,264,401.96	2,270,356.00	2,200,000.00
ANHEUSER-BUSCH INBEV FINANCE I	2.650% 02/01/2021 DD 01/25/16	2,464,762.09	2,452,123.17	2,439,875.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.000% 04/15/2020 DD 03/29/10	32,239.50	31,832.40	30,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	8.000% 11/15/2039 DD 11/15/10	39,557.50	39,397.50	25,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.950% 01/15/2042 DD 07/15/16	102,251.70	104,176.80	90,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.375% 02/15/2021 DD 01/27/11	110,742.20	105,592.00	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	2.500% 07/15/2022 DD 07/16/12	140,996.60	138,938.80	140,000.00

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ANHEUSER-BUSCH INBEV WORLDWIDE	5.375% 01/15/2020 DD 10/16/09	209,390.75	206,857.95	195,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.875% 06/15/2035 DD 06/15/16	499,708.00	503,748.00	400,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	7.750% 01/15/2019 DD 01/15/11	1,707,781.35	1,658,092.70	1,570,000.00
ANI PHARMACEUTICALS INC		87,597.26	103,248.90	1,602.00
ANIKA THERAPEUTICS INC		185,607.08	218,766.78	4,058.00
ANIXTER INTERNATIONAL INC		1,708,960.71	1,663,716.00	21,891.00
ANNALY CAPITAL MANAGEMENT INC	PFD 7.625% CUMULATIVE	1,090,000.00	1,107,440.00	43,600.00
ANNALY CAPITAL MANAGEMENT INC		4,135,147.12	3,647,400.18	306,762.00
ANSELL LTD		5,737,430.55	6,678,794.49	351,400.00
ANSYS INC		1,799,591.87	3,331,991.84	22,576.00
ANTARES PHARMA INC		91,056.87	57,055.29	28,671.00
ANTERO RESOURCES CORP		1,770,648.42	1,176,043.00	61,897.00
ANTHEM INC	3.300% 01/15/2023 DD 09/10/12	77,317.50	76,100.25	75,000.00
ANTHEM INC	4.375% 12/01/2047 DD 11/21/17	93,472.20	95,691.60	90,000.00
ANTHEM INC	4.625% 05/15/2042 DD 05/07/12	188,158.00	207,006.90	190,000.00
ANTHEM INC	3.500% 08/15/2024 DD 08/12/14	247,925.00	254,885.00	250,000.00
ANTHEM INC		7,572,259.90	15,513,314.45	68,945.00
ANWORTH MORTGAGE ASSET CORP		366,158.06	385,162.88	70,802.00
ANY SECURITY PRINTING CO		413,493.94	577,808.25	111,810.00
AO SMITH CORP		1,245,450.76	2,322,634.56	37,902.00
AON CORP	6.250% 09/30/2040 DD 09/10/10	215,656.00	263,414.00	200,000.00
AON PLC	3.875% 12/15/2025 DD 03/01/16	134,544.80	135,921.50	130,000.00
AON PLC	3.500% 06/14/2024 DD 05/28/14	142,843.40	143,046.40	140,000.00
AON PLC		5,508,301.84	9,071,934.00	67,701.00
APACHE CORP	3.250% 04/15/2022 DD 04/09/12	76,467.00	75,566.25	75,000.00
APACHE CORP	4.750% 04/15/2043 DD 04/09/12	320,537.25	303,183.30	295,000.00
APACHE CORP		7,271,600.87	4,139,586.56	98,048.00
APARTMENT INVESTMENT & MANAGEM		2,439,518.57	2,800,237.44	64,064.00
APELLIS PHARMACEUTICALS INC		38,768.58	64,470.70	2,971.00
APN OUTDOOR GROUP LTD		2,670,531.03	2,867,321.23	743,600.00
APOGEE ENTERPRISES INC		7,827,566.09	7,459,294.68	163,116.00
APOLLO COMMERCIAL REAL ESTATE		1,432,658.60	1,494,468.45	81,001.00
APPALACHIAN POWER CO	7.000% 04/01/2038 DD 03/25/08	121,240.00	142,363.00	100,000.00
APPFOLIO INC		41,037.36	64,449.50	1,553.00
APPLE HOSPITALITY REIT INC		1,050,831.12	1,117,828.83	57,003.00
APPLE INC	2.150% 02/09/2022 DD 02/09/15	60,002.40	59,220.00	60,000.00
APPLE INC	2.850% 02/23/2023 DD 02/23/16	59,880.00	60,813.00	60,000.00
APPLE INC	3.750% 09/12/2047 DD 09/12/17	59,784.60	61,488.00	60,000.00
APPLE INC	2.250% 02/23/2021 DD 02/23/16	80,499.20	79,906.40	80,000.00
APPLE INC	3.750% 11/13/2047 DD 11/13/17	80,540.80	82,280.00	80,000.00
APPLE INC	3.000% 02/09/2024 DD 02/09/17	92,284.20	91,142.10	90,000.00
APPLE INC	4.450% 05/06/2044 DD 05/06/14	81,128.80	91,381.60	80,000.00
APPLE INC	2.450% 08/04/2026 DD 08/04/16	109,931.80	105,429.50	110,000.00
APPLE INC	4.250% 02/09/2047 DD 02/09/17	100,315.05	105,566.85	95,000.00
APPLE INC	3.450% 02/09/2045 DD 02/09/15	102,688.10	107,352.30	110,000.00
APPLE INC	2.300% 05/11/2022 DD 05/11/17	120,181.20	119,161.20	120,000.00
APPLE INC	2.900% 09/12/2027 DD 09/12/17	124,480.00	123,520.00	125,000.00
APPLE INC	2.400% 01/13/2023 DD 11/13/17	139,225.80	138,797.40	140,000.00
APPLE INC	3.350% 02/09/2027 DD 02/09/17	169,213.05	169,021.05	165,000.00
APPLE INC	2.700% 05/13/2022 DD 05/13/15	172,002.50	171,242.70	170,000.00
APPLE INC	2.400% 05/03/2023 DD 05/03/13	173,537.60	178,147.80	180,000.00
APPLE INC	3.450% 05/06/2024 DD 05/06/14	182,438.60	186,663.60	180,000.00
APPLE INC	3.200% 05/11/2027 DD 05/11/17	202,855.00	202,540.00	200,000.00
APPLE INC	3.200% 05/13/2025 DD 05/13/15	249,256.70	249,946.55	245,000.00
APPLE INC	2.000% 05/06/2020 DD 05/13/15	417,082.30	413,149.10	415,000.00
APPLE INC	2.850% 05/06/2021 DD 05/06/14	490,193.90	487,699.20	480,000.00
APPLE INC	3.850% 05/04/2043 DD 05/03/13	884,998.44	940,258.80	905,000.00
APPLE INC	2.100% 05/06/2019 DD 05/06/14	2,030,610.00	2,004,600.00	2,000,000.00
APPLE INC	4.375% 05/13/2045 DD 05/13/15	1,879,628.95	2,146,115.85	1,905,000.00
APPLE INC	4.650% 02/23/2046 DD 02/23/16	3,024,209.87	3,407,726.40	2,910,000.00
APPLE INC		125,230,650.21	228,122,547.69	1,348,003.00
APPLIED EXTRUSION TECHNOLOGIES	INC ESCROW	-	370.43	245.32
APPLIED INDUSTRIAL TECHNOLOGIE		410,944.06	487,323.60	7,156.00
APPLIED MATERIALS INC	2.625% 10/01/2020 DD 09/24/15	100,244.00	101,096.00	100,000.00
APPLIED MATERIALS INC	3.300% 04/01/2027 DD 03/31/17	107,243.85	106,795.50	105,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
APPLIED MATERIALS INC	4.350% 04/01/2047 DD 03/31/17	128,115.60	134,614.80	120,000.00
APPLIED MATERIALS INC	3.900% 10/01/2025 DD 09/24/15	199,030.00	212,284.00	200,000.00
APPLIED MATERIALS INC		6,157,741.71	14,337,882.00	280,475.00
APPLIED OPTOELECTRONICS INC		137,818.79	129,079.66	3,413.00
APPLUS SERVICES SA		11,783,563.31	15,934,072.64	1,176,900.00
APPROACH RESOURCES INC		83,207.16	86,730.96	29,301.00
APTIO INC		74,396.29	100,806.72	4,286.00
APTARGROUP INC		1,033,606.72	1,387,037.28	16,076.00
APTIV PLC	3.150% 11/19/2020 DD 11/19/15	415,530.90	416,334.50	410,000.00
APTIV PLC		4,840,355.51	5,953,369.40	70,180.00
AQUA AMERICA INC		1,032,036.59	1,706,151.93	43,491.00
AQUA METALS INC		31,511.43	5,184.42	2,434.00
AQUANTIA CORP		26,260.43	27,939.78	2,466.00
AQUAVENTURE HOLDINGS LTD		158,208.44	124,299.68	8,009.00
ARAMARK		2,086,434.82	2,669,540.40	62,460.00
ARATANA THERAPEUTICS INC		2,183.91	1,641.12	312.00
ARATANA THERAPEUTICS INC		59,064.15	39,118.62	7,437.00
ARC DOCUMENT SOLUTIONS INC		126,653.70	72,904.50	28,590.00
ARCBEST CORP		502,878.25	639,496.00	17,888.00
ARCH CAPITAL FINANCE LLC	5.031% 12/15/2046 DD 12/08/16	355,211.60	395,178.60	340,000.00
ARCH CAPITAL GROUP LTD		2,098,518.14	3,001,582.36	33,068.00
ARCH COAL INC		961,315.12	1,374,762.12	14,757.00
ARCHER-DANIELS-MIDLAND CO	2.500% 08/11/2026 DD 08/11/16	100,146.00	95,385.00	100,000.00
ARCHER-DANIELS-MIDLAND CO		5,035,697.65	5,756,650.32	143,629.00
ARCHROCK INC		694,126.26	555,366.00	52,892.00
ARCONIC INC		2,481,013.63	3,038,020.75	111,487.00
ARCOS DORADOS HOLDINGS INC		2,649,850.88	2,307,015.00	222,900.00
ARDAGH GROUP SA		106,541.17	101,659.80	4,818.00
ARDAGH PACKAGING FINANCE 144A	6.000% 02/15/2025 DD 01/30/17	1,094,187.50	1,078,812.50	1,025,000.00
ARDELYX INC		311,790.85	152,671.20	23,132.00
ARDEN ABSOLUTE RETURN FUND		9,723,009.39	16,423,426.06	108,813.27
ARDEN KEYSTONE		18,079,200.21	19,826,689.43	17,595,617.87
ARDMORE SHIPPING CORP		88,292.05	106,216.00	13,277.00
ARENA PHARMACEUTICALS INC		131,133.60	240,983.18	7,094.00
ARES CAPITAL CORP	3.500% 02/10/2023 DD 08/10/17	449,883.00	443,326.50	450,000.00
ARES COMMERCIAL REAL ESTATE CO		280,753.95	268,732.80	20,832.00
ARGAN INC		159,284.98	114,930.00	2,554.00
ARGENT SECURITIES I W9 M7 144A	VAR RT 06/26/2034 DD 06/04/04	34,248.07	66,699.00	37,431.18
ARGENTINE REPUBLIC GOVERNMENT	5.625% 01/26/2022 DD 01/26/17	510,677.04	527,500.00	500,000.00
ARGENTINE REPUBLIC GOVERNMENT	7.500% 04/22/2026 DD 10/22/16	566,200.00	566,075.00	500,000.00
ARGENTINE REPUBLIC GOVERNMENT	STEP 12/31/2038	2,713,554.31	3,112,749.78	3,551,000.00
ARGENTINE REPUBLIC GOVERNMENT	7.820% 12/31/2033	3,382,865.88	3,914,727.46	2,813,826.58
ARGENTINE REPUBLIC GOVERNMENT	7.820% 12/31/2033	3,606,200.41	4,368,607.00	3,114,261.64
ARGO GROUP INTERNATIONAL HOLDI		1,437,282.26	1,367,643.60	22,184.00
ARISTA NETWORKS INC		1,387,690.39	3,176,325.14	13,483.00
ARIZONA PUBLIC SERVICE CO	4.500% 04/01/2042 DD 01/13/12	134,461.25	141,042.50	125,000.00
ARLINGTON ASSET INVESTMENT COR		303,767.74	234,056.82	19,869.00
ARMADA HOFFLER PROPERTIES INC		141,330.20	155,253.41	9,997.00
ARMOUR RESIDENTIAL REIT INC		700,285.90	788,832.40	30,670.00
ARMSTRONG FLOORING INC		325,273.59	301,091.40	17,795.00
ARMSTRONG WORLD INDUSTRIES INC		8,439,742.69	11,855,811.10	195,802.00
ARRAY BIOPHARMA INC		396,032.66	613,849.60	47,957.00
ARRIS INTERNATIONAL PLC		1,388,747.18	1,179,607.73	45,917.00
ARROW ELECTRONICS INC	4.500% 03/01/2023 DD 02/20/13	95,473.10	99,924.80	95,000.00
ARROW ELECTRONICS INC		1,121,697.05	1,782,850.52	22,172.00
ARROW ELECTRONICS INC	3.875% 01/12/2028 DD 06/12/17	2,113,923.00	2,093,700.00	2,100,000.00
ARROW FINANCIAL CORP		331,545.12	307,620.95	9,061.00
ARTESIAN RESOURCES CORP		190,844.64	226,694.24	5,879.00
ARTESYN EMBEDDED TECHNOLO 144A	9.750% 10/15/2020 DD 10/10/13	234,306.56	225,975.00	230,000.00
ARTHUR J GALLAGHER & CO		2,038,724.81	2,866,963.68	45,306.00
ARTISAN PARTNERS ASSET MANAGEM		248,088.87	326,625.50	8,269.00
ASBURY AUTOMOTIVE GROUP INC		191,080.34	210,880.00	3,295.00
ASCENA RETAIL GROUP INC		634,503.58	305,180.40	129,864.00
ASCENT CAPITAL GROUP INC		152,089.46	91,115.70	7,930.00
ASCIANO FINANCE LTD 144A	4.625% 09/23/2020 DD 09/23/10	1,038,297.50	1,033,620.00	1,000,000.00

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ASHFORD HOSPITALITY PRIME INC		239,105.43	191,953.44	19,728.00
ASHFORD HOSPITALITY TRUST INC		387,052.45	403,712.51	59,987.00
ASHLAND GLOBAL HOLDINGS INC		623,695.92	1,080,602.40	15,177.00
ASIAN DEVELOPMENT BANK	1.875% 04/12/2019 DD 01/29/14	152,922.00	149,821.50	150,000.00
ASIAN DEVELOPMENT BANK	1.375% 01/15/2019 DD 01/15/16	199,366.00	198,864.00	200,000.00
ASIAN DEVELOPMENT BANK	1.750% 09/13/2022 DD 09/13/17	241,996.30	238,627.55	245,000.00
ASIAN DEVELOPMENT BANK	2.000% 01/22/2025 DD 01/22/15	242,687.50	242,257.50	250,000.00
ASIAN DEVELOPMENT BANK	1.375% 03/23/2020 DD 01/23/13	246,895.00	246,332.50	250,000.00
ASIAN DEVELOPMENT BANK	1.875% 02/18/2022 DD 02/18/15	299,454.00	295,233.00	300,000.00
ASIAN DEVELOPMENT BANK	2.000% 02/16/2022 DD 02/16/17	301,299.00	296,595.00	300,000.00
ASIAN DEVELOPMENT BANK	1.750% 01/10/2020 DD 01/12/17	301,674.00	298,362.00	300,000.00
ASIAN DEVELOPMENT BANK	1.500% 01/22/2020 DD 01/22/15	997,990.00	989,270.00	1,000,000.00
ASIANA AIRLINES INC		211,701.28	236,194.40	55,757.00
ASPEN INSURANCE HOLDINGS LTD		571,739.43	645,905.40	15,909.00
ASPEN PHARMACARE HOLDINGS LTD		3,374,586.20	2,901,780.28	129,456.00
ASPEN TECHNOLOGY INC		711,029.33	878,805.00	13,275.00
ASSEMBLY BIOSCIENCES INC		1,409,406.64	2,296,166.00	50,744.00
ASSET SECURITIZATION COR D4 B5	7.525% 04/14/2029 DD 03/27/97	1,617,689.53	2,254,951.70	2,258,000.00
ASSOCIATED BANC-CORP		669,708.59	984,580.20	38,763.00
ASSOCIATED CAPITAL GROUP INC		123,652.04	124,533.20	3,652.00
ASSURANT INC		894,851.07	1,425,272.56	14,134.00
ASSURED GUARANTY LTD		808,018.22	1,169,598.84	34,532.00
ASTEC INDUSTRIES INC		612,901.76	572,773.50	9,791.00
ASTERIAS BIOTHERAPEUTICS INC		18,820.60	7,616.25	3,385.00
ASTRA INTERNATIONAL TBK PT		2,680,008.29	3,014,813.47	4,928,100.00
ASTRAL FOODS LTD		422,125.18	532,337.64	24,600.00
ASTRAZENECA PLC	4.000% 09/18/2042 DD 09/18/12	74,294.25	75,954.75	75,000.00
ASTRAZENECA PLC	4.375% 11/16/2045 DD 11/16/15	154,673.70	163,176.00	150,000.00
ASTRAZENECA PLC	6.450% 09/15/2037 DD 09/12/07	144,504.60	169,864.00	125,000.00
ASTRAZENECA PLC	3.375% 11/16/2025 DD 11/16/15	206,649.20	208,417.35	205,000.00
ASTRAZENECA PLC	1.950% 09/18/2019 DD 09/18/12	295,278.00	298,308.00	300,000.00
ASTRAZENECA PLC	2.375% 11/16/2020 DD 11/16/15	758,070.00	748,867.50	750,000.00
ASTRONICS CORP		129,502.79	158,622.75	3,825.00
AT HOME GROUP INC		20,274.24	52,392.36	1,724.00
AT&T INC	6.375% 03/01/2041 DD 03/01/16	22,074.20	23,592.00	20,000.00
AT&T INC	5.350% 09/01/2040 DD 03/01/11	39,408.80	42,211.60	40,000.00
AT&T INC	4.800% 06/15/2044 DD 06/10/14	45,373.50	49,454.00	50,000.00
AT&T INC	4.550% 03/09/2049 DD 09/07/16	54,778.80	56,470.80	60,000.00
AT&T INC	4.600% 02/15/2021 DD 02/15/16	63,321.60	63,148.20	60,000.00
AT&T INC	5.700% 03/01/2057 DD 02/09/17	61,342.20	65,897.40	60,000.00
AT&T INC	5.250% 03/01/2037 DD 02/09/17	71,491.70	74,033.40	70,000.00
AT&T INC	4.750% 05/15/2046 DD 05/04/15	81,330.30	88,024.50	90,000.00
AT&T INC	2.625% 12/01/2022 DD 12/11/12	89,032.50	88,599.60	90,000.00
AT&T INC	4.125% 02/17/2026 DD 02/09/16	93,011.40	92,057.40	90,000.00
AT&T INC	5.150% 03/15/2042 DD 03/15/16	103,066.00	103,757.00	100,000.00
AT&T INC	2.800% 02/17/2021 DD 02/09/16	121,232.40	120,531.60	120,000.00
AT&T INC	4.500% 03/09/2048 DD 09/07/16	167,713.53	153,664.72	164,000.00
AT&T INC	4.500% 05/15/2035 DD 05/04/15	175,885.95	178,932.60	180,000.00
AT&T INC	5.300% 08/14/2058 DD 08/07/17	199,930.00	200,656.00	200,000.00
AT&T INC	3.200% 03/01/2022 DD 02/09/17	199,848.00	202,158.00	200,000.00
AT&T INC	5.150% 02/14/2050 DD 08/07/17	199,464.00	202,492.00	200,000.00
AT&T INC	4.900% 08/14/2037 DD 08/07/17	199,922.00	202,520.00	200,000.00
AT&T INC	3.600% 02/17/2023 DD 02/09/16	204,428.00	204,594.00	200,000.00
AT&T INC	3.400% 05/15/2025 DD 05/04/15	226,039.00	226,124.50	230,000.00
AT&T INC	2.450% 06/30/2020 DD 05/04/15	230,123.00	229,749.30	230,000.00
AT&T INC	3.000% 06/30/2022 DD 05/04/15	228,660.90	230,409.40	230,000.00
AT&T INC	6.000% 08/15/2040 DD 02/15/16	280,050.55	288,580.95	255,000.00
AT&T INC	2.850% 02/14/2023 DD 08/07/17	299,892.00	301,191.00	300,000.00
AT&T INC	3.400% 08/14/2024 DD 08/07/17	300,090.00	301,539.00	300,000.00
AT&T INC	3.900% 03/11/2024 DD 03/10/14	351,753.50	359,201.50	350,000.00
AT&T INC	3.800% 03/01/2024 DD 02/09/17	477,210.00	486,452.25	475,000.00
AT&T INC	4.300% 12/15/2042 DD 06/15/13	1,243,224.40	1,230,653.30	1,310,000.00
AT&T INC	4.350% 06/15/2045 DD 06/15/13	1,315,363.90	1,374,674.00	1,490,000.00
AT&T INC	3.900% 08/14/2027 DD 08/07/17	2,099,997.00	2,114,028.00	2,100,000.00
AT&T INC	4.250% 03/01/2027 DD 02/09/17	3,085,110.00	3,058,260.00	3,000,000.00

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AT&T INC		54,276,207.85	62,720,593.92	1,613,184.00
AT&T INC 144A	VAR RT 11/15/2031 DD 11/15/17	41,375.70	41,616.60	30,000.00
AT&T INC 144A	5.150% 11/15/2046 DD 12/01/17	61,228.80	61,321.80	60,000.00
AT&T INC 144A	4.100% 02/15/2028 DD 12/01/17	84,108.36	84,278.04	84,000.00
AT&T INC 144A	4.300% 02/15/2030 DD 12/01/17	92,484.84	91,743.32	92,000.00
ATARA BIOTHERAPEUTICS INC		334,697.52	351,592.50	19,425.00
ATEA ASA		10,263,256.82	15,730,754.50	1,114,003.00
ATHENAHEALTH INC		1,271,152.64	1,364,192.16	10,254.00
ATHENE HOLDING LTD		1,436,734.80	1,432,056.74	27,694.00
ATHENEX INC		31,284.08	29,542.20	1,858.00
ATHERSYS INC		32,736.02	34,768.29	19,209.00
ATKORE INTERNATIONAL GROUP INC		128,232.14	125,761.35	5,863.00
ATLANTIC CAPITAL BANCSHARES IN		225,676.26	240,521.60	13,666.00
ATLANTIC POWER CORP		103,232.88	93,506.50	39,790.00
ATLAS AIR WORLDWIDE HOLDINGS I		5,682,669.34	5,673,214.50	96,730.00
ATLAS FINANCIAL HOLDINGS INC		78,680.00	92,392.80	4,496.00
ATLASSIAN CORP PLC		885,793.56	1,085,697.52	23,851.00
ATMOS ENERGY CORP	4.125% 10/15/2044 DD 10/15/14	100,783.00	109,201.00	100,000.00
ATMOS ENERGY CORP		1,481,549.53	2,267,581.89	26,401.00
ATN INTERNATIONAL INC		550,766.63	436,388.22	7,897.00
ATRICURE INC		3,207,705.59	2,915,463.36	159,839.00
ATRION CORP		125,365.60	156,388.80	248.00
AUDENTES THERAPEUTICS INC		67,583.10	116,843.75	3,739.00
AUSTIN TX RENTAL CAR SPL FAC R	5.750% 11/15/2042 DD 02/21/13	931,023.00	994,248.00	900,000.00
AUSTRALIA & NEW ZEALAND B 144A	4.500% 03/19/2024 DD 03/19/14	2,055,060.00	2,098,260.00	2,000,000.00
AUSTRALIA & NEW ZEALAND BANKIN	2.550% 11/23/2021 DD 11/23/16	78,895.20	79,598.40	80,000.00
AUSTRALIA & NEW ZEALAND BANKIN	2.250% 06/13/2019 DD 06/13/14	381,588.40	380,463.60	380,000.00
AUSTRALIA GOVERNMENT BOND REGS	3.000% 09/20/2025	1,107,978.28	1,100,281.69	1,000,000.00
AUSTRALIA GOVERNMENT BOND REGS	2.750% 10/21/2019	4,863,061.12	4,954,206.54	6,250,000.00
AUTODESK INC		7,909,612.05	13,233,215.05	126,235.00
AUTOMATIC DATA PROCESSING INC	2.250% 09/15/2020 DD 09/15/15	60,667.20	60,154.20	60,000.00
AUTOMATIC DATA PROCESSING INC		12,918,829.03	26,801,938.95	228,705.00
AUTONATION INC	3.350% 01/15/2021 DD 09/21/15	825,762.60	821,793.60	810,000.00
AUTONATION INC		767,070.51	897,402.39	17,483.00
AUTOZONE INC	3.250% 04/15/2025 DD 04/29/15	75,462.75	74,713.50	75,000.00
AUTOZONE INC	3.750% 06/01/2027 DD 04/18/17	100,562.00	101,491.00	100,000.00
AUTOZONE INC	4.000% 11/15/2020 DD 11/15/10	150,643.50	155,680.50	150,000.00
AUTOZONE INC		3,830,416.75	5,382,936.79	7,567.00
AV HOMES INC		144,983.00	142,174.35	8,539.00
AVALONBAY CMNTYS INC COM		13,876,176.49	15,917,026.56	89,216.00
AVALONBAY COMMUNITIES INC	3.625% 10/01/2020 DD 09/20/13	52,189.00	51,470.50	50,000.00
AVALONBAY COMMUNITIES INC	3.450% 06/01/2025 DD 05/13/15	142,774.80	143,476.20	140,000.00
AVANGRID INC		592,956.87	835,025.22	16,509.00
AVAYA 11/17 TL		2,118,600.00	2,103,448.80	2,140,000.00
AVENTURA MALL TRUST AVM E 144A	VAR RT 12/05/2032 DD 12/01/13	692,269.52	768,389.31	761,000.00
AVERY DENNISON CORP		1,238,889.52	2,733,553.14	23,799.00
AVEXIS INC		354,002.13	503,105.82	4,546.00
AVID TECHNOLOGY INC		49,074.48	56,519.54	10,486.00
AVIS BUDGET GROUP INC		338,347.54	577,680.20	13,165.00
AVISTA CORP		1,969,272.04	2,495,771.79	48,471.00
AVNET INC		1,141,563.12	1,238,441.96	31,258.00
AVX CORP		528,128.88	599,116.30	34,631.00
AXA SA US\$ SUB NT	8.600% 12/15/2030 DD 12/15/00	27,058.20	28,775.00	20,000.00
AXALTA COATING SYSTEMS LL 144A	4.875% 08/15/2024 DD 08/16/16	1,119,290.63	1,149,750.00	1,095,000.00
AXALTA COATING SYSTEMS LTD		1,565,200.16	1,743,330.28	53,873.00
AXCELIS TECHNOLOGIES INC		84,634.23	154,549.50	5,385.00
AXIS CAPITAL HOLDINGS LTD		1,036,378.76	1,173,571.00	23,350.00
AXOGEN INC		60,937.79	157,517.80	5,566.00
AXON ENTERPRISE INC		250,673.13	244,091.50	9,211.00
AXOVANT SCIENCES LTD		99,484.15	30,444.79	5,777.00
AXT INC		191,765.31	241,677.30	27,779.00
AXTEL SAB DE CV 144A	6.375% 11/14/2024 DD 11/14/17	312,000.00	321,360.00	312,000.00
AYGAZ AS		375,576.27	363,647.54	85,800.00
AZIMUT HOLDING SPA		22,852,480.93	23,848,238.63	1,243,600.00
AZZ INC		282,162.11	232,045.10	4,541.00

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B&G FOODS INC		489,226.60	426,756.15	12,141.00
B&G FOODS INC	5.250% 04/01/2025 DD 04/03/17	747,400.00	752,691.00	740,000.00
B. RILEY FINANCIAL INC		269,338.68	285,853.30	15,793.00
B2W CIA DIGITAL		4,465,097.46	4,498,622.44	727,921.00
BA CREDIT CARD TRUST A2 A	1.360% 09/15/2020 DD 04/29/15	3,122,906.25	3,121,625.00	3,125,000.00
BABCOCK & WILCOX ENTERPRISES I		537,269.65	210,171.36	37,002.00
BADGER METER INC		181,347.35	237,900.60	4,977.00
BAHRAIN GOVERNMENT INTERN 144A	7.000% 10/12/2028 DD 10/12/16	319,147.25	320,822.16	316,000.00
BAIDU INC	2.750% 06/09/2019 DD 06/09/14	400,896.00	400,504.00	400,000.00
BAIDU INC	ADR	2,164,371.74	5,784,987.00	24,700.00
BAKER HUGHES A GE CO		5,633,521.14	3,556,905.52	112,418.00
BAKER HUGHES A GE CO LLC	3.200% 08/15/2021 DD 02/15/12	21,511.77	21,448.77	21,000.00
BALCHEM CORP		457,337.67	470,381.60	5,836.00
BALDWIN & LYONS INC		177,026.73	161,039.80	6,724.00
BALL CORP		12,339,247.71	12,775,964.70	337,542.00
BAMLL COMMERCIAL M 200P F 144A	VAR RT 04/14/2033 DD 04/01/15	829,915.43	810,371.90	845,000.00
BANC OF AMERICA CO BNK3 D 144A	3.250% 02/15/2050 DD 02/01/17	595,698.23	599,497.91	737,000.00
BANC OF AMERICA COMME BNK3 ASB	3.366% 02/15/2050 DD 02/01/17	621,445.31	614,622.00	600,000.00
BANC OF AMERICA MORTGAGE A 2A2	VAR RT 02/25/2034 DD 01/01/04	110,725.08	112,248.67	112,482.64
BANC OF CALIFORNIA INC		597,704.45	672,694.40	32,576.00
BANC ONE CORP SUB DEB	7.625% 10/15/2026 DD 10/29/96	65,879.67	77,235.00	60,000.00
BANCFIRST CORP		541,593.38	651,651.00	12,740.00
BANCO BRADESCO SA	ADR	2,786,529.03	3,546,531.84	346,341.00
BANCO LATINOAMERICANO DE COMER		660,825.31	617,785.40	22,966.00
BANCO NACIONAL DE COMERCI 144A	VAR RT 08/11/2026 DD 08/11/16	1,190,532.18	1,196,000.00	1,196,000.00
BANCO NACIONAL DE COMERCI REGS	VAR RT 08/11/2026 DD 08/11/16	592,874.60	608,000.00	608,000.00
BANCO NACIONAL DE COSTA R 144A	5.875% 04/25/2021 DD 04/25/16	304,024.00	317,581.25	305,000.00
BANCO SANTANDER BRASIL SA	ADR	958,072.50	1,145,895.00	118,500.00
BANCO SANTANDER SA	3.800% 02/23/2028 DD 10/23/17	198,288.00	200,028.00	200,000.00
BANCO SANTANDER SA	3.125% 02/23/2023 DD 10/23/17	400,028.00	397,964.00	400,000.00
BANCO SANTANDER SA	VAR RT 04/11/2022 DD 04/11/17	1,000,000.00	1,026,570.00	1,000,000.00
BANCORP INC/THE		270,293.00	373,305.92	37,784.00
BANCORPSOUTH BANK		1,857,240.36	2,025,600.15	64,407.00
BANGCHAK CORP PCL		1,379,112.63	1,468,325.41	1,174,300.00
BANGKOK BANK PCL		3,141,193.87	2,511,518.87	405,200.00
BANK 2017-BNK4 BNK4 D 144A	3.357% 05/15/2050 DD 04/01/17	1,161,070.66	1,210,523.58	1,449,000.00
BANK 2017-BNK6 BNK6 D 144A	3.100% 07/15/2060 DD 07/01/17	679,409.37	672,862.12	844,000.00
BANK 2017-BNK8 BNK8 D 144A	VAR RT 11/15/2050 DD 11/01/17	781,137.43	794,528.75	1,025,000.00
BANK MUTUAL CORP		286,841.66	348,308.25	32,705.00
BANK OF AMERICA CORP	4.000% 01/22/2025 DD 01/22/15	19,799.20	20,807.20	20,000.00
BANK OF AMERICA CORP	2.600% 01/15/2019 DD 10/22/13	44,463.32	44,150.48	44,000.00
BANK OF AMERICA CORP	VAR RT 01/20/2048 DD 01/20/17	39,973.20	45,078.40	40,000.00
BANK OF AMERICA CORP	VAR RT 02/25/2021 DD 02/25/11	57,090.00	56,650.00	55,000.00
BANK OF AMERICA CORP	VAR RT 01/20/2028 DD 01/20/17	59,650.20	62,062.20	60,000.00
BANK OF AMERICA CORP	7.750% 05/14/2038 DD 05/14/08	67,699.00	74,919.50	50,000.00
BANK OF AMERICA CORP	4.450% 03/03/2026 DD 03/03/16	81,190.40	85,392.00	80,000.00
BANK OF AMERICA CORP	5.000% 01/21/2044 DD 01/21/14	87,439.50	90,598.50	75,000.00
BANK OF AMERICA CORP	4.183% 11/25/2027 DD 11/25/16	93,232.80	93,984.30	90,000.00
BANK OF AMERICA CORP	3.875% 08/01/2025 DD 07/30/15	94,305.60	94,934.70	90,000.00
BANK OF AMERICA CORP	2.250% 04/21/2020 DD 04/21/15	99,761.00	100,070.00	100,000.00
BANK OF AMERICA CORP	5.490% 03/15/2019 DD 03/15/07	105,396.00	103,531.00	100,000.00
BANK OF AMERICA CORP	4.250% 10/22/2026 DD 10/22/14	99,692.00	105,383.00	100,000.00
BANK OF AMERICA CORP	4.125% 01/22/2024 DD 01/21/14	106,053.00	106,356.00	100,000.00
BANK OF AMERICA CORP	5.625% 07/01/2020 DD 06/22/10	114,950.00	108,066.00	100,000.00
BANK OF AMERICA CORP	VAR RT 03/31/2021 DD 03/31/11	146,463.75	145,369.59	141,000.00
BANK OF AMERICA CORP	5.700% 01/24/2022 DD 01/24/12	166,666.50	167,217.00	150,000.00
BANK OF AMERICA CORP	3.248% 10/21/2027 DD 10/21/16	192,816.80	198,464.00	200,000.00
BANK OF AMERICA CORP	6.110% 01/29/2037 DD 01/29/07	204,589.20	230,122.80	180,000.00
BANK OF AMERICA CORP	VAR RT 04/24/2038 DD 04/24/17	250,165.00	271,132.50	250,000.00
BANK OF AMERICA CORP	VAR RT 05/28/2020 DD 05/28/10	274,755.00	288,282.00	276,000.00
BANK OF AMERICA CORP	3.500% 04/19/2026 DD 04/19/16	298,137.90	301,608.00	295,000.00
BANK OF AMERICA CORP	3.950% 04/21/2025 DD 04/21/15	300,475.80	310,236.00	300,000.00
BANK OF AMERICA CORP	2.625% 04/19/2021 DD 04/19/16	396,383.80	397,014.50	395,000.00
BANK OF AMERICA CORP	VAR RT 07/21/2023 DD 07/21/17	400,888.00	399,220.00	400,000.00
BANK OF AMERICA CORP	VAR RT 07/21/2021 DD 07/21/17	401,232.00	399,300.00	400,000.00

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BANK OF AMERICA CORP	VAR RT 07/21/2028 DD 07/21/17	401,364.00	406,580.00	400,000.00
BANK OF AMERICA CORP	4.200% 08/26/2024 DD 08/26/14	420,261.15	426,493.35	405,000.00
BANK OF AMERICA CORP	5.875% 02/07/2042 DD 02/07/12	513,766.25	576,009.60	435,000.00
BANK OF AMERICA CORP	3.300% 01/11/2023 DD 01/11/13	602,445.00	603,570.00	590,000.00
BANK OF AMERICA CORP	VAR RT 04/24/2023 DD 04/24/17	600,000.00	609,648.00	600,000.00
BANK OF AMERICA CORP	4.000% 04/01/2024 DD 04/01/14	631,646.05	628,992.35	595,000.00
BANK OF AMERICA CORP	4.100% 07/24/2023 DD 07/23/13	1,299,870.00	1,380,535.00	1,300,000.00
BANK OF AMERICA CORP	VAR RT 01/20/2023 DD 01/20/17	1,526,025.00	1,521,600.00	1,500,000.00
BANK OF AMERICA CORP	VAR RT 02/18/2020 DD 02/18/10	2,991,457.50	2,989,245.00	2,905,000.00
BANK OF AMERICA CORP	2.650% 04/01/2019 DD 04/01/14	3,151,860.60	3,132,693.20	3,115,000.00
BANK OF AMERICA CORP		33,587,096.33	75,097,463.04	2,543,952.00
BANK OF AMERICA CORP 144A	VAR RT 12/20/2023 DD 12/20/17	389,777.06	389,999.73	389,000.00
BANK OF AMERICA CORP 144A	VAR RT 12/20/2028 DD 12/20/17	5,121,586.28	4,886,074.70	4,885,000.00
BANK OF COMMERCE HOLDINGS		119,962.03	121,026.00	10,524.00
BANK OF HAWAII CORP		722,643.82	972,352.20	11,346.00
BANK OF MARIN BANCORP		330,187.46	342,040.00	5,030.00
BANK OF MONTREAL	2.550% 11/06/2022 DD 11/06/12	45,337.50	44,600.85	45,000.00
BANK OF MONTREAL	1.900% 08/27/2021 DD 08/29/16	246,480.00	244,732.50	250,000.00
BANK OF MONTREAL	2.375% 01/25/2019 DD 09/30/13	252,757.50	250,740.00	250,000.00
BANK OF MONTREAL	1.500% 07/18/2019 DD 07/18/16	562,084.60	559,513.85	565,000.00
BANK OF MONTREAL	2.100% 06/15/2020 DD 06/15/17	1,038,260.25	1,028,541.60	1,035,000.00
BANK OF NEW YORK MELLON CORP/T	VAR RT 05/22/2018 DD 05/29/15	850,331.50	850,850.00	850,000.00
BANK OF NEW YORK MELLON CORP/T	2.200% 08/16/2023 DD 08/16/16	1,497,390.00	1,453,815.00	1,500,000.00
BANK OF NEW YORK MELLON CORP/T		8,750,271.97	14,197,334.42	263,597.00
BANK OF NOVA SCOTIA/THE	2.450% 03/22/2021 DD 03/22/16	39,666.00	40,026.00	40,000.00
BANK OF NOVA SCOTIA/THE	2.800% 07/21/2021 DD 07/21/14	40,101.20	40,360.80	40,000.00
BANK OF NOVA SCOTIA/THE	2.700% 03/07/2022 DD 03/07/17	1,463,403.60	1,444,985.55	1,445,000.00
BANK OF NOVA SCOTIA/THE	1.650% 06/14/2019 DD 06/14/16	4,653,103.20	4,623,512.20	4,660,000.00
BANK OF NT BUTTERFIELD & SON L		260,251.70	286,872.45	7,905.00
BANK OF NT BUTTERFIELD & SON L		360,263.34	400,206.12	11,028.00
BANK OF THE OZARKS		7,219,365.10	7,594,101.45	156,741.00
BANK OF TOKYO-MITSUBISHI 144A	2.750% 09/14/2020 DD 09/14/15	299,778.00	301,608.00	300,000.00
BANK RAKYAT INDONESIA PERSERO		3,815,934.96	5,396,247.70	20,113,500.00
BANKFINANCIAL CORP		166,054.20	177,084.96	11,544.00
BANKUNITED INC		825,739.04	1,055,991.76	25,933.00
BANKWELL FINANCIAL GROUP INC		103,714.90	129,358.78	3,767.00
BANNER CORP		1,253,550.26	1,372,598.24	24,902.00
BAR HARBOR BANKSHARES		319,441.87	312,559.72	11,572.00
BARCLAYS BANK PLC	VAR RT 04/08/2021 DD 04/08/11	449,388.00	446,103.00	438,000.00
BARCLAYS BANK PLC C/D	1.940% 09/04/2018 DD 08/28/17	2,200,000.00	2,200,176.00	2,200,000.00
BARCLAYS DRYROCK ISSUANCE 3 A	2.410% 07/15/2022 DD 09/18/14	509,218.75	502,260.00	500,000.00
BARCLAYS PLC	4.950% 01/10/2047 DD 01/10/17	78,644.80	88,773.60	80,000.00
BARCLAYS PLC	5.250% 08/17/2045 DD 08/17/15	102,221.10	103,821.30	90,000.00
BARCLAYS PLC	3.650% 03/16/2025 DD 03/16/15	117,958.20	119,786.40	120,000.00
BARCLAYS PLC	3.684% 01/10/2023 DD 01/10/17	202,885.60	202,956.00	200,000.00
BARCLAYS PLC	2.875% 06/08/2020 DD 06/08/15	353,528.00	351,064.00	350,000.00
BARCLAYS PLC	3.250% 01/12/2021 DD 01/12/16	366,226.40	368,504.00	365,000.00
BARCLAYS PLC	4.337% 01/10/2028 DD 01/10/17	700,311.20	714,129.30	690,000.00
BARCLAYS PLC	4.375% 01/12/2026 DD 01/12/16	3,103,885.80	3,079,051.20	2,960,000.00
BARLOWORLD LTD		1,103,003.99	1,697,419.38	131,700.00
BARNES & NOBLE EDUCATION INC		307,705.47	231,552.24	28,101.00
BARNES & NOBLE INC		520,602.90	311,911.80	46,554.00
BARNES GROUP INC		1,576,763.59	2,161,050.12	34,156.00
BARRACUDA NETWORKS INC		99,303.15	114,812.50	4,175.00
BARRETT BUSINESS SERVICES INC		77,058.46	91,188.86	1,414.00
BARRICK GOLD CORP	5.250% 04/01/2042 DD 04/03/12	111,046.20	115,290.00	100,000.00
BARRICK NORTH AMERICA FINANCE	5.700% 05/30/2041 DD 06/01/11	10,881.10	12,287.50	10,000.00
BARRICK NORTH AMERICA FINANCE	4.400% 05/30/2021 DD 06/01/11	80,265.40	79,388.25	75,000.00
BARRICK NORTH AMERICA FINANCE	5.750% 05/01/2043 DD 05/02/13	121,437.80	125,577.00	100,000.00
BARRICK PD AUSTRALIA FINANCE P	5.950% 10/15/2039 DD 10/16/09	11,133.30	12,474.50	10,000.00
BASIC ENERGY SERVICES INC		281,283.98	318,675.66	13,578.00
BASSETT FURNITURE INDUSTRIES I		251,083.59	304,334.40	8,094.00
BAT CAPITAL CORP 144A	4.390% 08/15/2037 DD 08/15/17	133,014.70	136,513.00	130,000.00
BAT CAPITAL CORP 144A	4.540% 08/15/2047 DD 08/15/17	133,073.20	136,878.30	130,000.00
BAT CAPITAL CORP 144A	2.764% 08/15/2022 DD 08/15/17	251,455.00	248,637.50	250,000.00

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BAT CAPITAL CORP 144A	3.557% 08/15/2027 DD 08/15/17	2,028,849.00	2,022,626.00	2,020,000.00
BAXALTA INC	5.250% 06/23/2045 DD 12/23/15	32,461.20	34,962.90	30,000.00
BAXALTA INC	4.000% 06/23/2025 DD 12/23/15	155,701.50	155,037.00	150,000.00
BAXTER INTERNATIONAL INC		4,968,879.86	8,311,088.00	128,575.00
BAY AREA CA TOLL AUTH TOLL BRI	6.263% 04/01/2049 DD 11/05/09	105,129.00	110,799.00	75,000.00
BAZAARVOICE INC		319,737.54	356,947.75	65,495.00
BB&T CORP	2.450% 01/15/2020 DD 12/08/14	249,085.00	250,827.50	250,000.00
BB&T CORP	2.625% 06/29/2020 DD 06/29/15	397,429.50	392,659.80	390,000.00
BB&T CORP		7,326,632.10	10,419,770.68	209,569.00
BBCMS TRUST 2015-ST STP E 144A	VAR RT 09/10/2028 DD 10/06/15	2,140,406.10	2,253,707.92	2,326,000.00
BCB BANCORP INC		126,599.83	122,525.00	8,450.00
BEACON ESCROW CORP 144A	4.875% 11/01/2025 DD 10/25/17	435,000.00	436,631.25	435,000.00
BEACON ROOFING SUPPLY INC		1,069,434.81	1,410,498.72	22,122.00
BEAR STATE FINANCIAL INC		142,261.69	145,153.47	14,189.00
BEAR STEARNS ARM TRUST 10 15A1	VAR RT 01/25/2035 DD 11/01/04	161,347.03	164,743.33	160,819.34
BEAR STEARNS ARM TRUST 2 1 2A1	VAR RT 04/25/2033 DD 02/01/03	790.96	843.67	849.06
BEAR STEARNS ARM TRUST 2 9 2A1	VAR RT 02/25/2034 DD 12/01/03	9,118.49	9,433.58	9,289.78
BEAR STEARNS ASSET BACK FR1 M2	VAR RT 06/25/2035 DD 08/31/05	697,375.00	698,824.00	700,000.00
BEASLEY BROADCAST GROUP INC		30,938.24	44,823.00	3,345.00
BEAZER HOMES USA INC		326,649.61	463,133.89	24,109.00
BECKMAN COULTER INC A A 144A	7.498% 12/15/2018 DD 04/11/00	494,285.66	474,600.05	473,189.94
BECTON DICKINSON AND CO	3.125% 11/08/2021 DD 11/08/11	50,605.00	50,421.50	50,000.00
BECTON DICKINSON AND CO	2.894% 06/06/2022 DD 06/06/17	150,480.00	149,062.50	150,000.00
BECTON DICKINSON AND CO	3.734% 12/15/2024 DD 12/15/14	158,698.96	157,726.80	154,000.00
BECTON DICKINSON AND CO	4.669% 06/06/2047 DD 06/06/17	308,805.61	330,226.55	305,000.00
BECTON DICKINSON AND CO	4.685% 12/15/2044 DD 12/15/14	1,496,334.30	1,673,055.00	1,530,000.00
BECTON DICKINSON AND CO		9,726,571.12	14,480,944.94	67,649.00
BED BATH & BEYOND INC		1,950,276.60	792,981.39	36,061.00
BED BATH & BEYOND INC	5.165% 08/01/2044 DD 07/17/14	1,753,690.00	1,539,405.00	1,750,000.00
BEL FUSE INC		177,869.20	156,991.31	6,236.00
BELDEN INC		2,385,041.28	2,442,044.65	31,645.00
BELLICUM PHARMACEUTICALS INC		193,176.04	85,302.63	10,143.00
BELMOND LTD		850,815.40	817,369.00	66,724.00
BEMIS CO INC		955,336.90	1,168,130.97	24,443.00
BENCHMARK ELECTRONICS INC		1,072,977.79	1,108,011.60	38,076.00
BENEFICIAL BANCORP INC		858,488.70	850,859.80	51,724.00
BENEFITFOCUS INC		88,482.00	76,518.00	2,834.00
BERKSHIRE HATHAWAY ENERGY CO	4.500% 02/01/2045 DD 12/04/14	30,509.10	33,537.90	30,000.00
BERKSHIRE HATHAWAY ENERGY CO	6.125% 04/01/2036 DD 10/01/06	42,447.60	60,143.40	45,000.00
BERKSHIRE HATHAWAY ENERGY CO	3.750% 11/15/2023 DD 11/08/13	158,100.00	156,198.00	150,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.150% 11/15/2043 DD 11/08/13	458,319.00	486,232.00	400,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.950% 05/15/2037 DD 05/11/07	1,787,032.43	1,834,168.00	1,400,000.00
BERKSHIRE HATHAWAY FINANCE COR	2.900% 10/15/2020 DD 10/15/13	101,571.00	101,848.00	100,000.00
BERKSHIRE HATHAWAY FINANCE COR	1.700% 03/15/2019 DD 03/15/16	166,676.40	164,467.05	165,000.00
BERKSHIRE HATHAWAY FINANCE COR	1.300% 08/15/2019 DD 08/15/16	347,858.00	345,579.50	350,000.00
BERKSHIRE HATHAWAY FINANCE COR	VAR RT 08/15/2019 DD 08/15/16	1,000,000.00	1,003,890.00	1,000,000.00
BERKSHIRE HATHAWAY FINANCE COR	VAR RT 03/07/2018 DD 03/15/16	1,509,450.00	1,500,945.00	1,500,000.00
BERKSHIRE HATHAWAY INC	4.500% 02/11/2043 DD 02/11/13	41,759.60	46,095.20	40,000.00
BERKSHIRE HATHAWAY INC	2.750% 03/15/2023 DD 03/15/16	121,471.50	120,784.80	120,000.00
BERKSHIRE HATHAWAY INC	3.125% 03/15/2026 DD 03/15/16	173,001.40	171,922.70	170,000.00
BERKSHIRE HATHAWAY INC	3.400% 01/31/2022 DD 01/31/12	1,903,080.00	1,948,237.50	1,875,000.00
BERKSHIRE HATHAWAY INC		61,200,719.02	100,009,522.36	504,538.00
BERKSHIRE HILLS BANCORP INC		1,046,755.64	1,125,596.40	30,754.00
BERRY GLOBAL GROUP INC		1,369,863.21	1,867,759.45	31,835.00
BEST BUY CO INC		2,396,697.67	4,658,972.68	68,044.00
BG STAFFING INC		17,544.22	15,477.74	971.00
BGC PARTNERS INC		669,769.44	845,948.46	55,986.00
BHP BILLITON FINANCE USA LTD	5.000% 09/30/2043 DD 09/30/13	93,016.80	98,084.00	80,000.00
BHP BILLITON FINANCE USA LTD	2.875% 02/24/2022 DD 02/24/12	222,733.14	219,506.35	217,000.00
BIG 5 SPORTING GOODS CORP		289,848.51	121,068.00	15,930.00
BIG LOTS INC		403,953.05	445,887.15	7,941.00
BIGLARI HOLDINGS INC		339,701.03	322,817.60	779.00
BILL BARRETT CORP		318,606.79	286,387.38	55,826.00
BIOCRYST PHARMACEUTICALS INC		157,635.16	132,442.34	26,974.00
BIOGEN INC	2.900% 09/15/2020 DD 09/15/15	40,423.20	40,544.80	40,000.00

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BIOGEN INC	3.625% 09/15/2022 DD 09/15/15	40,800.80	41,454.00	40,000.00
BIOGEN INC	5.200% 09/15/2045 DD 09/15/15	200,962.20	213,674.40	180,000.00
BIOGEN INC	4.050% 09/15/2025 DD 09/15/15	342,482.40	349,206.00	330,000.00
BIOGEN INC		10,513,298.25	17,709,943.44	55,592.00
BIOHAVEN PHARMACEUTICAL HOLDIN		2,431,758.69	2,566,688.34	95,133.00
BIOMARIN PHARMACEUTICAL INC		2,912,784.26	3,943,364.91	44,223.00
BIO-RAD LABORATORIES INC		805,955.47	1,324,141.16	5,548.00
BIOSCRIP INC		131,231.64	239,874.21	82,431.00
BIOSPECIFICS TECHNOLOGIES CORP		43,492.81	36,440.53	841.00
BIO-TECHNE CORP		866,337.83	1,258,189.60	9,712.00
BIOTELEMETRY INC		125,125.02	163,762.30	5,477.00
BIOTIME INC		192,886.60	131,975.60	61,384.00
BIOVERATIV INC		875,712.30	1,450,070.56	26,893.00
BJ'S RESTAURANTS INC		143,909.18	136,427.20	3,748.00
BKB COML MTG 97-C1 CTF H 144A	VAR RT 10/25/2022 DD 03/01/97	9,431.59	35,992.59	37,966.87
BKB COML MTG TR 97-C1 IO	VAR RT 10/25/2022 DD 03/25/97	7,792.04	38.82	155,293.21
BLACK HILLS CORP	3.950% 01/15/2026 DD 01/13/16	256,152.50	258,767.50	250,000.00
BLACK HILLS CORP		2,415,254.17	2,420,088.71	40,261.00
BLACK KNIGHT INC		838,010.55	1,303,617.05	29,527.00
BLACKBAUD INC		604,429.48	815,732.17	8,633.00
BLACKBERRY LTD		4,954,051.17	7,282,996.38	652,014.00
BLACKHAWK NETWORK HOLDINGS INC		378,652.64	357,248.65	10,021.00
BLACKLINE INC		84,644.36	95,021.60	2,897.00
BLACKROCK INC	5.000% 12/10/2019 DD 12/10/09	107,314.00	105,159.00	100,000.00
BLACKROCK INC	3.500% 03/18/2024 DD 03/18/14	370,163.50	363,783.00	350,000.00
BLACKROCK INC		9,062,795.22	16,738,726.64	32,584.00
BLACKSTONE KEYSTONE FUND		550,900,590.76	875,664,894.18	555,378,959.18
BLACKSTONE SERS CUSTOMIZED	FUND L.P.	26,552,385.83	15,369,099.93	27,494,655.36
BLCKRCK LIQ FDS FDFND-INST		1,400,992.00	1,400,992.00	1,400,992.00
BLOCK COMMUNICATIONS INC 144A	6.875% 02/15/2025 DD 02/16/17	1,700,206.25	1,702,187.50	1,625,000.00
BLOOMIN' BRANDS INC		332,772.70	378,187.48	17,722.00
BLOUNT 10/17 COV-LITE TLB	0.000% 04/12/2023 DD 10/06/17	1,225,965.93	1,234,579.12	1,221,218.98
BLUCORA INC		436,964.06	606,004.10	27,421.00
BLUE BIRD CORP		47,271.18	61,292.00	3,080.00
BLUE BUFFALO PET PRODUCTS INC		603,529.94	856,114.11	26,109.00
BLUE CAPITAL REINSURANCE HOLDI		78,130.85	49,682.15	4,123.00
BLUE HILLS BANCORP INC		211,258.32	240,597.00	11,970.00
BLUEBIRD BIO INC		3,880,148.41	8,376,043.00	47,030.00
BLUEPRINT MEDICINES CORP		341,364.62	579,902.90	7,690.00
BLUEROCK RESIDENTIAL GROWTH RE		217,475.36	168,422.49	16,659.00
BMC STOCK HOLDINGS INC		992,559.71	1,198,208.00	47,360.00
BMW VEHICLE OWNER TRUST 2 A A3	1.160% 11/25/2020 DD 07/20/16	869,627.50	868,262.50	875,000.00
BNK FINANCIAL GROUP INC		26,940,825.29	22,175,801.94	2,520,203.00
BNP PARIBAS SA	5.000% 01/15/2021 DD 01/18/11	50,545.00	53,744.50	50,000.00
BNP PARIBAS SA	2.450% 03/17/2019 DD 03/17/14	2,243,316.20	2,231,077.80	2,220,000.00
BNP PARIBAS SA 144A	2.950% 05/23/2022 DD 05/23/17	499,375.00	501,090.00	500,000.00
BOARD OF TRUSTEES OF THE LELAN	3.647% 05/01/2048 DD 04/11/17	10,064.10	10,691.20	10,000.00
BOB EVANS FARMS INC/DE		168,883.73	274,530.06	3,483.00
BOC AVIATION LTD 144A	2.750% 09/18/2022 DD 09/18/17	895,131.00	880,902.00	900,000.00
BOEING CO/THE	5.875% 02/15/2040 DD 07/28/09	134,665.00	133,312.00	100,000.00
BOEING CO/THE	6.000% 03/15/2019 DD 03/13/09	295,145.00	261,497.50	250,000.00
BOEING CO/THE	2.125% 03/01/2022 DD 02/16/17	411,070.80	416,438.40	420,000.00
BOEING CO/THE	2.250% 06/15/2026 DD 05/18/16	892,139.60	888,418.30	935,000.00
BOEING CO/THE		17,748,043.60	43,055,090.54	145,994.00
BOFI HOLDING INC		5,305,464.72	6,563,677.90	219,521.00
BOGOTA DISTRITO CAPITAL 144A	9.750% 07/26/2028	1,042,135.78	726,392.78	2,038,000,000.00
BOINGO WIRELESS INC		97,240.30	159,367.50	7,083.00
BOISE CASCADE CO		659,595.47	981,460.20	24,598.00
BOISE CASCADE CO 144A	5.625% 09/01/2024 DD 08/29/16	1,282,918.75	1,334,575.00	1,265,000.00
BOJANGLES' INC		45,575.33	30,750.80	2,606.00
BOK FINANCIAL CORP		467,784.86	616,974.56	6,683.00
BONANZA CREEK ENERGY INC		408,226.08	387,915.40	14,060.00
BOOT BARN HOLDINGS INC		145,347.12	153,576.06	9,246.00
BOOZ ALLEN HAMILTON HOLDING CO		1,081,124.06	1,424,956.23	37,371.00
BORGWARNER INC	4.375% 03/15/2045 DD 03/16/15	77,256.75	77,244.75	75,000.00

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BORGWARNER INC		2,031,348.46	2,876,724.63	56,307.00
BORYSZEW SA		880,855.37	784,076.78	295,500.00
BOSTON BEER CO INC/THE		241,390.73	283,210.20	1,482.00
BOSTON PRIVATE FINANCIAL HOLDI		959,754.25	973,566.30	63,014.00
BOSTON PROPERTIES INC		7,887,898.65	8,906,664.91	68,497.00
BOSTON PROPERTIES LP	2.750% 10/01/2026 DD 08/17/16	103,423.20	103,769.60	110,000.00
BOSTON PROPERTIES LP	3.850% 02/01/2023 DD 06/11/12	209,409.00	208,354.00	200,000.00
BOSTON PROPERTIES LP	3.125% 09/01/2023 DD 04/11/13	1,399,635.00	1,511,805.00	1,500,000.00
BOSTON SCIENTIFIC CORP	3.850% 05/15/2025 DD 05/12/15	93,811.50	92,527.20	90,000.00
BOSTON SCIENTIFIC CORP		5,093,943.43	8,815,819.80	355,620.00
BOTTOMLINE TECHNOLOGIES DE INC		255,930.50	349,435.68	10,076.00
BOX INC		4,430,258.12	4,930,464.00	233,450.00
BOYD GAMING CORP	6.375% 04/01/2026 DD 10/01/16	418,428.79	441,775.00	410,000.00
BOYD GAMING CORP		402,651.75	671,838.40	19,168.00
BP CAPITAL MARKETS PLC	3.017% 01/16/2027 DD 09/16/16	28,201.20	29,731.80	30,000.00
BP CAPITAL MARKETS PLC	3.224% 04/14/2024 DD 02/14/17	61,420.20	61,477.80	60,000.00
BP CAPITAL MARKETS PLC	3.535% 11/04/2024 DD 11/04/14	82,490.20	83,117.60	80,000.00
BP CAPITAL MARKETS PLC	3.279% 09/19/2027 DD 09/19/17	90,082.80	91,106.10	90,000.00
BP CAPITAL MARKETS PLC	3.588% 04/14/2027 DD 02/14/17	92,826.90	93,138.30	90,000.00
BP CAPITAL MARKETS PLC	4.500% 10/01/2020 DD 10/01/10	103,785.00	105,812.00	100,000.00
BP CAPITAL MARKETS PLC	3.723% 11/28/2028 DD 11/28/16	124,591.20	125,691.60	120,000.00
BP CAPITAL MARKETS PLC	1.676% 05/03/2019 DD 05/04/16	199,526.00	198,948.00	200,000.00
BP CAPITAL MARKETS PLC	3.814% 02/10/2024 DD 02/10/14	251,977.50	262,815.50	250,000.00
BP CAPITAL MARKETS PLC	3.062% 03/17/2022 DD 03/17/15	291,830.65	290,272.50	285,000.00
BP CAPITAL MARKETS PLC	2.750% 05/10/2023 DD 05/10/13	288,798.00	300,123.00	300,000.00
BP CAPITAL MARKETS PLC	3.506% 03/17/2025 DD 03/17/15	332,347.00	336,186.50	325,000.00
BP CAPITAL MARKETS PLC	2.315% 02/13/2020 DD 02/13/15	389,439.05	385,935.55	385,000.00
BP CAPITAL MARKETS PLC	2.500% 11/06/2022 DD 11/06/12	1,108,040.70	1,104,272.40	1,110,000.00
BPCE SA	2.250% 01/27/2020 DD 01/27/15	49,479.50	49,873.50	50,000.00
BPCE SA	2.750% 12/02/2021 DD 12/02/16	60,915.60	60,156.60	60,000.00
BPCE SA	2.500% 07/15/2019 DD 07/15/14	251,962.50	250,835.00	250,000.00
BPCE SA	4.000% 04/15/2024 DD 04/15/14	284,987.30	285,182.10	270,000.00
BRADY CORP		542,371.71	554,477.00	14,630.00
BRANCH BANKING & TRUST CO	1.450% 05/10/2019 DD 05/10/16	3,184,544.00	3,169,696.00	3,200,000.00
BRANDYWINE REALTY TRUST		2,246,460.81	2,552,147.95	140,305.00
BRAZIL LOAN TRUST 1 144A	5.477% 07/24/2023 DD 08/01/13	987,931.37	993,726.93	953,215.29
BRAZIL MINAS SPE VIA STAT 144A	5.333% 02/15/2028 DD 02/26/13	127,635.00	135,675.00	134,000.00
BRAZIL MINAS SPE VIA STAT REGS	5.333% 02/15/2028 DD 02/26/13	2,788,076.53	2,982,825.00	2,946,000.00
BRAZIL NOTAS DO TESOUREO NACION	10.000% 01/01/2027	1,269,901.31	1,785,337.50	6,005,000.00
BRAZIL NOTAS DO TESOUREO NACION	10.000% 01/01/2023	2,537,214.01	1,869,004.85	6,125,000.00
BRAZIL NOTAS DO TESOUREO NACION	10.000% 01/01/2025	3,795,426.93	4,284,623.79	14,230,000.00
BRAZILIAN GOVERNMENT INTERNATI	8.250% 01/20/2034 DD 01/20/04	147,941.10	167,680.00	128,000.00
BRAZILIAN GOVERNMENT INTERNATI	6.000% 04/07/2026 DD 03/17/16	480,265.63	493,935.00	442,000.00
BRAZILIAN GOVERNMENT INTERNATI	4.875% 01/22/2021 DD 04/22/10	799,125.00	795,750.00	750,000.00
BRAZILIAN GOVERNMENT INTERNATI	5.625% 02/21/2047 DD 07/28/16	891,569.42	933,651.00	914,000.00
BRAZILIAN GOVERNMENT INTERNATI	5.000% 01/27/2045 DD 08/01/14	1,318,748.48	1,347,672.00	1,446,000.00
BRF SA	ADR	5,137,939.39	3,375,725.48	299,798.00
BRIDGE BANCORP INC		450,574.61	484,050.00	13,830.00
BRIDGEPOINT EDUCATION INC		45,869.75	38,204.90	4,603.00
BRIGGS & STRATTON CORP		648,080.27	788,778.67	31,091.00
BRIGHT HORIZONS FAMILY SOLUTIO		1,228,545.93	1,440,738.00	15,327.00
BRIGHTCOVE INC		57,818.10	54,627.40	7,694.00
BRIGHTHOUSE FINANCIAL INC		1,036,196.74	1,256,772.48	21,432.00
BRIGHTHOUSE FINANCIAL INC 144A	3.700% 06/22/2027 DD 06/22/17	2,172,588.00	2,163,634.00	2,200,000.00
BRIGHTHOUSE FINANCIAL INC 144A	4.700% 06/22/2047 DD 06/22/17	2,160,708.00	2,244,286.00	2,200,000.00
BRILLIANCE CHINA AUTOMOTIVE HO		5,781,416.20	9,688,971.89	3,624,000.00
BRINKER INTERNATIONAL INC		576,663.28	599,534.24	15,436.00
BRINK'S CO/THE		411,127.02	653,760.90	8,307.00
BRISTOL-MYERS SQUIBB CO	2.000% 08/01/2022 DD 07/31/12	76,756.80	78,300.00	80,000.00
BRISTOL-MYERS SQUIBB CO	3.250% 08/01/2042 DD 07/31/12	142,212.00	143,404.50	150,000.00
BRISTOL-MYERS SQUIBB CO		20,199,429.89	26,441,707.20	431,490.00
BRISTOW GROUP INC		365,010.61	355,298.19	26,377.00
BRITISH TELECOMMUNICATIONS PLC	VAR RT 12/15/2030 DD 12/12/00	312,301.00	298,814.00	200,000.00
BRIXMOR PROPERTY GROUP INC		4,776,527.33	4,525,199.28	242,508.00
BROADCOM CORP / BROADCOM 144A	3.875% 01/15/2027 DD 01/19/17	159,001.20	157,448.00	160,000.00

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BROADCOM CORP / BROADCOM 144A	3.000% 01/15/2022 DD 01/19/17	200,208.00	198,306.00	200,000.00
BROADCOM CORP / BROADCOM 144A	3.625% 01/15/2024 DD 01/19/17	214,306.20	208,821.90	210,000.00
BROADCOM CORP / BROADCOM 144A	2.375% 01/15/2020 DD 01/19/17	301,278.00	297,972.00	300,000.00
BROADCOM LTD		14,394,864.70	27,175,395.80	105,782.00
BROADRIDGE FINANCIAL SOLUTIONS		1,402,904.32	2,774,284.24	30,628.00
BROADSOFT INC		222,887.81	294,538.50	5,365.00
BROOKDALE SENIOR LIVING INC		939,445.91	471,934.10	48,653.00
BROOKFIELD ASSET MANAGEMENT IN	4.000% 01/15/2025 DD 01/15/15	100,578.00	102,626.00	100,000.00
BROOKFIELD FINANCE INC	4.700% 09/20/2047 DD 09/14/17	1,190,628.00	1,257,576.00	1,200,000.00
BROOKFIELD FINANCE LLC	4.000% 04/01/2024 DD 03/10/17	349,097.00	362,330.50	350,000.00
BROOKLINE BANCORP INC		834,840.24	879,529.70	56,021.00
BROOKS AUTOMATION INC		232,250.10	305,208.45	12,797.00
BROWN & BROWN INC		983,554.12	1,567,883.28	30,468.00
BROWN-FORMAN CORP		699,588.61	892,140.32	13,268.00
BROWN-FORMAN CORP		1,779,079.10	3,287,713.59	47,877.00
BRUKER CORP		501,851.88	933,504.00	27,200.00
BRUNEL INTERNATIONAL NV		2,711,671.20	3,431,552.10	188,008.00
BRUNSWICK CORP/DE		1,274,711.70	1,399,440.46	25,343.00
BRYN MAWR BANK CORP		460,044.40	566,334.60	12,813.00
BSB BANCORP INC/MA		143,190.98	158,710.50	5,426.00
BUCHER INDUSTRIES AG		1,335,074.92	2,314,232.94	5,695.00
BUCKEYE PARTNERS LP	4.350% 10/15/2024 DD 09/12/14	153,040.50	153,066.00	150,000.00
BUCKLE INC/THE		484,872.04	533,852.50	22,478.00
BUFFALO WILD WINGS INC		445,473.76	451,851.50	2,890.00
BUILD-A-BEAR WORKSHOP INC		139,482.14	91,935.60	9,993.00
BUILDERS FIRSTSOURCE INC		261,571.22	431,659.90	19,810.00
BUKIT ASAM PERSERO TBK PT		1,227,384.38	718,467.66	3,962,500.00
BUNGE LTD		2,330,151.77	2,405,891.28	35,866.00
BUNGE LTD FINANCE CORP	3.000% 09/25/2022 DD 09/25/17	400,496.00	397,020.00	400,000.00
BUNGE LTD FINANCE CORP	3.750% 09/25/2027 DD 09/25/17	997,930.00	985,580.00	1,000,000.00
BURLINGTON NORTHERN SANTA FE L	4.550% 09/01/2044 DD 08/18/14	51,499.00	57,247.50	50,000.00
BURLINGTON NORTHERN SANTA FE L	6.150% 05/01/2037 DD 04/13/07	65,394.00	67,023.50	50,000.00
BURLINGTON NORTHERN SANTA FE L	3.850% 09/01/2023 DD 08/22/13	73,361.40	74,004.00	70,000.00
BURLINGTON NORTHERN SANTA FE L	4.450% 03/15/2043 DD 03/12/13	75,706.40	78,882.30	70,000.00
BURLINGTON NORTHERN SANTA FE L	4.125% 06/15/2047 DD 03/09/17	94,782.60	98,614.80	90,000.00
BURLINGTON NORTHERN SANTA FE L	3.750% 04/01/2024 DD 03/07/14	100,625.00	105,850.00	100,000.00
BURLINGTON NORTHERN SANTA FE L	5.150% 09/01/2043 DD 08/22/13	148,005.00	154,555.00	125,000.00
BURLINGTON NORTHERN SANTA FE L	5.750% 05/01/2040 DD 05/17/10	362,627.75	384,396.80	295,000.00
BURLINGTON NORTHERN SANTA FE L	3.900% 08/01/2046 DD 05/16/16	571,048.80	604,923.90	570,000.00
BURLINGTON RESOURCES FINANCE C	7.200% 08/15/2031 DD 08/24/01	358,293.23	363,108.30	265,000.00
BURLINGTON STORES INC		4,525,427.90	7,334,556.48	59,616.00
BWAY HOLDING CO 144A	7.250% 04/15/2025 DD 04/03/17	651,593.75	660,800.00	640,000.00
BWX TECHNOLOGIES INC		611,453.66	1,365,924.69	22,581.00
BX TRUST 2017-IMC IMC F 144A	VAR RT 10/15/2032 DD 10/27/17	1,332,000.00	1,334,077.92	1,332,000.00
BXMT 2017-FL1 LTD FL1 D 144A	VAR RT 06/15/2035 DD 12/21/17	888,000.00	893,239.20	888,000.00
BYLINE BANCORP INC		93,561.33	106,580.80	4,640.00
C&F FINANCIAL CORP		96,828.60	130,152.00	2,244.00
C&J ENERGY SERVICES INC		1,071,452.98	1,185,668.70	35,446.00
CA INC	3.600% 08/15/2022 DD 03/17/17	999,100.00	1,013,850.00	1,000,000.00
CA INC		2,121,689.34	2,688,558.08	80,786.00
CABLE ONE INC		608,660.90	993,130.20	1,412.00
CABLEVISION SYSTEMS CORP	5.875% 09/15/2022 DD 09/27/12	2,498,212.23	2,575,775.00	2,615,000.00
CABOT CORP		716,037.88	1,007,735.58	16,362.00
CABOT MICROELECTRONICS CORP		298,350.18	439,447.68	4,671.00
CABOT OIL & GAS CORP		2,486,410.61	3,394,248.00	118,680.00
CACI INTERNATIONAL INC		2,293,704.35	2,430,607.75	18,365.00
CADENCE BANCORP		4,195,501.60	5,140,921.44	189,562.00
CADENCE DESIGN SYSTEMS INC		1,408,433.60	3,027,057.06	72,383.00
CADIZ INC		203,876.66	217,597.50	15,270.00
CAESARS ENTERTAINMENT CORP		729,266.88	1,244,405.80	98,372.00
CAESARSTONE LTD		288,458.19	193,314.00	8,787.00
CAI INTERNATIONAL INC		84,444.15	220,754.40	7,795.00
CALAMP CORP		98,794.06	132,394.54	6,178.00
CALATLANTIC GROUP INC		830,645.43	1,331,367.90	23,610.00
CALAVO GROWERS INC		187,680.97	239,527.20	2,838.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CALERES INC		869,905.88	1,052,611.20	31,440.00
CALGON CARBON CORP		619,068.87	761,091.60	35,732.00
CALIFORNIA INSTITUTE OF TECHNO	4.321% 08/01/2045 DD 05/21/15	50,421.50	57,372.00	50,000.00
CALIFORNIA RESOURCES CORP		434,529.28	654,953.04	33,691.00
CALIFORNIA ST	7.550% 04/01/2039 DD 04/28/09	117,958.95	180,965.15	115,000.00
CALIFORNIA ST	6.200% 10/01/2019 DD 10/15/09	331,818.00	321,525.00	300,000.00
CALIFORNIA ST	7.500% 04/01/2034 DD 04/28/09	352,617.50	370,205.00	250,000.00
CALIFORNIA ST	7.600% 11/01/2040 DD 12/01/10	305,055.00	399,232.50	250,000.00
CALIFORNIA ST	7.350% 11/01/2039 DD 11/10/09	434,940.00	450,216.00	300,000.00
CALIFORNIA ST	6.875% 11/01/2026 DD 12/01/10	1,842,316.00	1,792,742.00	1,400,000.00
CALIFORNIA WATER SERVICE GROUP		671,338.76	873,939.85	19,271.00
CALITHERA BIOSCIENCES INC		91,565.97	51,085.30	6,118.00
CALIX INC		232,539.86	183,307.60	30,808.00
CALLAWAY GOLF CO		879,805.10	992,958.26	71,282.00
CALLIDUS SOFTWARE INC		235,158.65	355,403.25	12,405.00
CALLON PETROLEUM CO	6.125% 10/01/2024 DD 04/01/17	796,554.47	803,400.00	780,000.00
CALLON PETROLEUM CO		5,886,071.27	5,226,687.00	430,180.00
CAL-MAINE FOODS INC		845,613.48	963,987.15	21,687.00
CALPINE CORP		1,458,690.42	1,415,668.71	93,567.00
CALPINE CORP	5.750% 01/15/2025 DD 07/22/14	1,709,573.05	1,634,850.00	1,730,000.00
CALYXT INC		50,638.24	45,205.56	2,052.00
CAMBIUM LEARNING GROUP INC		47,135.00	53,545.36	9,427.00
CAMBREX CORP		308,406.23	287,760.00	5,995.00
CAMDEN NATIONAL CORP		441,615.82	481,124.60	11,420.00
CAMDEN PROPERTY TRUST		3,027,163.50	3,468,176.38	37,673.00
CAMPBELL SOUP CO	3.300% 03/19/2025 DD 03/19/15	126,582.50	125,531.25	125,000.00
CAMPBELL SOUP CO		2,163,013.70	2,299,946.66	47,806.00
CAMPING WORLD HOLDINGS INC		214,107.02	259,926.03	5,811.00
CANADIAN NATURAL RESOURCES LTD	3.850% 06/01/2027 DD 05/30/17	75,300.00	76,550.25	75,000.00
CANADIAN NATURAL RESOURCES LTD	6.250% 03/15/2038 DD 03/19/07	59,724.80	87,942.40	70,000.00
CANADIAN NATURAL RESOURCES LTD	3.900% 02/01/2025 DD 11/17/14	127,006.25	128,695.00	125,000.00
CANADIAN NATURAL RESOURCES LTD	4.950% 06/01/2047 DD 05/30/17	357,780.50	391,699.00	350,000.00
CANADIAN PACIFIC RAILWAY CO	4.800% 09/15/2035 DD 09/11/15	76,225.50	87,370.50	75,000.00
CANADIAN PACIFIC RAILWAY CO	7.125% 10/15/2031 DD 10/30/01	275,964.00	273,654.00	200,000.00
CANADIAN PACIFIC RAILWAY CO	6.125% 09/15/2115 DD 09/11/15	2,184,279.00	2,269,772.00	1,700,000.00
CANNAE HOLDINGS INC		632,474.84	784,197.44	46,048.00
CANTEL MEDICAL CORP		520,476.74	675,341.55	6,565.00
CAPELLA EDUCATION CO		209,382.91	192,029.40	2,481.00
CAPITAL AUTO RECEIVABLES 4 A4	2.010% 07/20/2020 DD 10/21/15	120,070.31	119,964.00	120,000.00
CAPITAL AUTOMOTIVE 3/17 2ND	LIEN TL	1,011,049.99	1,046,794.18	1,021,262.61
CAPITAL AUTOMOTIVE 3/17 TL	0.000% 03/25/2024 DD 03/05/17	184,910.14	186,257.47	185,839.33
CAPITAL CITY BANK GROUP INC		150,550.17	192,856.58	8,407.00
CAPITAL ONE BANK USA NA	3.375% 02/15/2023 DD 02/11/13	313,568.40	313,059.70	310,000.00
CAPITAL ONE BANK USA NA	2.300% 06/05/2019 DD 06/05/14	401,592.00	399,528.00	400,000.00
CAPITAL ONE FINANCIAL CORP	3.200% 02/05/2025 DD 02/05/15	54,468.90	54,462.10	55,000.00
CAPITAL ONE FINANCIAL CORP	3.750% 03/09/2027 DD 03/09/17	60,625.80	60,640.20	60,000.00
CAPITAL ONE FINANCIAL CORP	3.750% 07/28/2026 DD 07/28/16	195,258.00	199,160.00	200,000.00
CAPITAL ONE FINANCIAL CORP	2.500% 05/12/2020 DD 05/12/17	236,654.40	234,706.25	235,000.00
CAPITAL ONE FINANCIAL CORP	VAR RT 05/12/2020 DD 05/12/17	800,000.00	803,672.00	800,000.00
CAPITAL ONE FINANCIAL CORP	2.450% 04/24/2019 DD 04/24/14	1,571,622.00	1,563,634.80	1,560,000.00
CAPITAL ONE FINANCIAL CORP	4.200% 10/29/2025 DD 10/29/15	1,652,135.10	1,687,264.80	1,640,000.00
CAPITAL ONE FINANCIAL CORP		7,868,453.93	12,596,073.36	126,492.00
CAPITAL ONE MULTI-ASSET A3 A3	1.340% 04/15/2022 DD 07/26/16	2,977,449.30	2,964,540.85	2,995,000.00
CAPITAL ONE MULTI-ASSET A4 A4	1.330% 06/15/2022 DD 08/25/16	495,292.97	493,790.00	500,000.00
CAPITAL ONE MULTI-ASSET A4 A4	1.990% 07/17/2023 DD 10/10/17	499,687.50	496,840.00	500,000.00
CAPITAL ONE NA	2.250% 09/13/2021 DD 09/13/16	74,210.25	73,571.25	75,000.00
CAPITAL ONE NA	1.850% 09/13/2019 DD 09/13/16	347,340.00	346,626.00	350,000.00
CAPITAL SENIOR LIVING CORP		59,683.00	52,476.10	3,890.00
CAPITOL FEDERAL FINANCIAL INC		1,564,297.47	1,311,618.69	97,809.00
CAPMARK MORTGAGE SECURITI C1 H	VAR RT 07/15/2029 DD 09/01/97	668,264.03	994,978.09	1,037,040.45
CAPSTAR FINANCIAL HOLDINGS INC		88,133.81	95,687.39	4,607.00
CAPSTEAD MORTGAGE CORP		723,129.48	619,660.05	71,637.00
CARA THERAPEUTICS INC		101,975.40	93,733.92	7,658.00
CARBO CERAMICS INC		136,894.00	177,976.94	17,483.00
CARBONITE INC		92,244.91	110,038.40	4,384.00

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CARDINAL HEALTH INC	3.200% 03/15/2023 DD 02/22/13	50,899.50	50,052.00	50,000.00
CARDINAL HEALTH INC	4.600% 03/15/2043 DD 02/22/13	51,902.50	51,482.00	50,000.00
CARDINAL HEALTH INC	2.616% 06/15/2022 DD 06/12/17	60,120.60	58,997.40	60,000.00
CARDINAL HEALTH INC	3.079% 06/15/2024 DD 06/12/17	60,633.00	59,064.60	60,000.00
CARDINAL HEALTH INC	3.410% 06/15/2027 DD 06/12/17	90,462.60	88,096.50	90,000.00
CARDINAL HEALTH INC	2.400% 11/15/2019 DD 11/19/14	645,433.60	639,616.00	640,000.00
CARDINAL HEALTH INC		4,591,416.26	4,996,752.31	81,553.00
CARDIOVASCULAR SYSTEMS INC		157,708.83	134,630.27	5,683.00
CARDTRONICS PLC		383,524.17	148,530.40	8,020.00
CARE.COM INC		18,384.52	37,306.72	2,068.00
CAREER EDUCATION CORP		516,562.33	634,997.28	52,566.00
CARETRUST REIT INC		5,744,886.99	6,952,198.84	414,809.00
CARLISLE COS INC		1,134,618.08	1,743,163.70	15,338.00
CARLYLE HOLDINGS II FINAN 144A	5.625% 03/30/2043 DD 03/28/13	1,043,150.00	1,143,280.00	1,000,000.00
CARMAX AUTO OWNER TRUST 2 1 A3	1.980% 11/15/2021 DD 01/31/17	502,250.00	498,850.00	500,000.00
CARMAX INC		2,176,982.70	3,175,717.60	49,520.00
CARNIVAL CORP	3.950% 10/15/2020 DD 10/15/13	269,229.00	266,222.55	255,000.00
CARNIVAL CORP		4,564,727.70	6,976,017.96	105,108.00
CAROLINA FINANCIAL CORP		177,981.31	230,998.70	6,218.00
CARPENTER TECHNOLOGY CORP		6,596,131.28	8,090,379.34	158,666.00
CARRIAGE SERVICES INC		215,735.30	211,079.10	8,210.00
CARRIZO OIL & GAS INC		430,021.93	314,412.00	14,775.00
CARROLS RESTAURANT GROUP INC		328,058.24	320,602.05	26,387.00
CARS.COM INC		1,532,543.05	1,581,470.24	54,836.00
CARTER'S INC		936,881.84	1,525,842.63	12,987.00
CARVANA CO		210,572.10	187,892.24	9,827.00
CASCADES INC 144A	5.500% 07/15/2022 DD 06/19/14	1,304,971.88	1,335,750.00	1,300,000.00
CASCADIAN THERAPEUTICS INC		88,144.57	86,287.70	23,321.00
CASELLA WASTE SYSTEMS INC		319,326.26	573,405.18	24,909.00
CASEY'S GENERAL STORES INC		6,362,226.15	6,082,259.90	54,335.00
CASS INFORMATION SYSTEMS INC		137,784.78	127,305.27	2,187.00
CASTLE BRANDS INC		22,195.47	14,798.60	12,130.00
CASTLIGHT HEALTH INC		48,928.68	40,140.00	10,704.00
CATALENT INC		7,591,527.98	8,072,466.48	196,506.00
CATALYST PHARMACEUTICALS INC		1,524,740.63	1,582,764.09	404,799.00
CATCHMARK TIMBER TRUST INC		363,825.94	433,710.16	33,032.00
CATERPILLAR FINANCIAL SERVICES	2.100% 06/09/2019 DD 06/09/14	100,222.00	100,048.00	100,000.00
CATERPILLAR FINANCIAL SERVICES	1.700% 08/09/2021 DD 08/09/16	343,210.00	341,341.00	350,000.00
CATERPILLAR INC	6.050% 08/15/2036 DD 08/08/06	33,365.75	33,404.00	25,000.00
CATERPILLAR INC	5.200% 05/27/2041 DD 05/27/11	61,294.00	63,095.00	50,000.00
CATERPILLAR INC	3.803% 08/15/2042 DD 08/15/12	74,474.40	85,720.00	80,000.00
CATERPILLAR INC	3.900% 05/27/2021 DD 05/27/11	95,899.50	94,646.70	90,000.00
CATERPILLAR INC	4.750% 05/15/2064 DD 05/08/14	181,254.50	205,644.25	175,000.00
CATERPILLAR INC		14,256,322.76	23,450,740.44	148,818.00
CATHAY GENERAL BANCORP		2,057,905.50	2,421,823.10	57,430.00
CATO CORP/THE		540,882.60	293,150.88	18,414.00
CAVCO INDUSTRIES INC		147,225.87	230,731.20	1,512.00
CAVIUM INC		1,070,903.96	1,351,339.60	16,120.00
CBIZ INC		473,863.35	584,674.35	37,843.00
CBL & ASSOCIATES LP	5.250% 12/01/2023 DD 11/26/13	26,962.00	23,608.75	25,000.00
CBL & ASSOCIATES PROPERTIES IN		1,434,566.80	717,965.34	126,849.00
CBOE GLOBAL MARKETS INC		1,669,925.50	3,520,539.63	28,257.00
CBRE GROUP INC		1,835,600.91	3,339,417.55	77,105.00
CBRE SERVICES INC	5.000% 03/15/2023 DD 03/14/13	722,675.00	740,390.40	720,000.00
CBS CORP	4.000% 01/15/2026 DD 07/10/15	46,764.00	45,989.10	45,000.00
CBS CORP	7.875% 07/30/2030 DD 08/01/00	139,681.00	136,497.00	100,000.00
CBS CORP	3.700% 08/15/2024 DD 08/19/14	258,305.00	257,245.00	250,000.00
CBS CORP		3,801,679.92	5,391,892.00	91,388.00
CBS CORP 144A	2.900% 06/01/2023 DD 11/16/17	98,667.00	98,316.00	100,000.00
CBTX INC		49,159.80	51,578.74	1,739.00
CC HOLDINGS GS V LLC / CROWN C	3.849% 04/15/2023 DD 04/15/13	1,231,438.00	1,341,197.00	1,300,000.00
CCO HOLDINGS LLC / CCO HO 144A	5.125% 05/01/2027 DD 02/06/17	1,339,550.00	1,314,975.00	1,335,000.00
CCO HOLDINGS LLC / CCO HO 144A	5.500% 05/01/2026 DD 04/21/16	1,658,487.87	1,675,875.00	1,635,000.00
CCP CDX SP UL CDX.NA.IG.28	1.000% 06/20/2022 DD 03/20/17	1,310,705.37	1,700,403.00	76,200,000.00
CCP IRS LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	(120,683.09)	-	(2,300,000.00)

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CCP_IRS_R_LIB3M_100BPS_P_1.75%	2026 DEC 21 CME	(87,011.84)	-	(3,090,000.00)
CCP_CD_X_SP_UL_CD_X.NA.IG.28	R 100BPS 2022 JUN 20	(0.09)	-	(76,200,000.00)
CCP_CD_X_SP_UL_CD_X.NA.IG.29_V1	1.000% 00BPS 2022 DEC 20	95,940.54	102,499.10	4,300,000.00
CCP_CD_X_SP_UL_CD_X.NA.IG.29_V1	REC 100BPS 2022 DEC 20	(0.02)	-	(4,300,000.00)
CCP_IRS_P_LIB3M_100BPS_R_2.25%	2026 JUNE 15 LCH	-	17,964.47	2,300,000.00
CCP_IRS_R_LIB3M_100BPS_P_1.75%	VAR RT 12/21/2026 DD 12/21/16	0.03	161,476.42	3,090,000.00
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 2.00% 2023 JUN 15	0.01	10,489.04	800,000.00
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 2.00% 2019 DEC 16	0.04	32,519.92	26,800,000.00
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 1.75% 2023 DEC 21	0.01	41,224.89	1,400,000.00
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 1.75% 2023 DEC 21	0.02	54,315.04	1,800,000.00
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 2.00% 2019 DEC 20	0.01	58,551.18	45,800,000.00
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	VAR RT 50% 2027 JUN 21	86,563.02	75,671.12	1,000,000.00
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 1.25% 2021 JUN 21	88,450.01	91,664.24	2,900,000.00
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 1.25% 2020 JUN 21	132,398.96	122,509.40	5,800,000.00
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 1.75% 2026 DEC 21	0.02	776,723.18	15,400,000.00
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 2.00% 2023 JUN 15	(27,868.11)	-	(800,000.00)
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 1.75% 2023 DEC 21	(39,610.18)	-	(1,800,000.00)
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 1.75% 2023 DEC 21	(29,449.69)	-	(1,400,000.00)
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 1.75% 2026 DEC 21	(202,741.92)	-	(15,400,000.00)
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 2.00% 2019 DEC 16	(217,835.13)	-	(26,800,000.00)
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	1.500% 50% 2027 JUN 21	(0.02)	-	(1,000,000.00)
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 1.25% 2021 JUN 21	(0.01)	-	(2,900,000.00)
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 1.25% 2020 JUN 21	(0.03)	-	(5,800,000.00)
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	PAY 2.00% 2019 DEC 20	(239,618.63)	-	(45,800,000.00)
CCP_SP_CD_X.NA.IG.27_5Y	R 100BPS 2021 DEC 20 ICE	4,649.12	6,866.70	300,000.00
CCRESG_COMMERCIAL_HEAT_E_144A	VAR RT 04/10/2029 DD 04/01/16	695,709.18	714,729.60	736,000.00
CD_2016-CD1_MORTGAG_CD1_D_144A	VAR RT 08/10/2049 DD 08/01/16	271,428.64	283,035.60	365,000.00
CD_2016-CD2_MORTGAGE_TRU_CD2_D	VAR RT 11/10/2049 DD 12/01/16	410,582.27	452,019.29	569,000.00
CD_2017-CD3_MORTGAG_CD3_D_144A	3.250% 02/10/2050 DD 02/01/17	661,126.95	688,357.88	833,000.00
CD_2017-CD4_MORTGAG_CD4_D_144A	3.300% 05/10/2050 DD 05/01/17	701,768.74	703,630.00	850,000.00
CDK_GLOBAL_INC		1,325,769.16	2,659,599.36	37,312.00
CDS_IG24_10Y_ICE_XI2401J25U01	2025 JUN 20 ICE	(408,392.37)	-	(21,200,000.00)
CDS_IG24_10Y_ICE_CD_X.NA.IG.24	2025 JUNE 20 ICE	0.02	164,978.40	21,200,000.00
CDW_CORP/DE		1,767,828.90	2,891,617.88	41,612.00
CECO_ENVIRONMENTAL_CORP		275,382.65	112,075.11	21,847.00
CEDAR_REALTY_TRUST_INC	PFD 7.250% CUMULATIVE	83,083.94	87,712.17	3,471.00
CEDAR_REALTY_TRUST_INC		435,169.18	405,122.56	66,632.00
CEDAR_REALTY_TRUST_INC	PFD 6.500% CUMULATIVE	657,500.00	651,714.00	26,300.00
CELANESE_CORP		2,110,255.31	3,827,895.84	35,748.00
CELCUITY_INC		14,647.62	14,781.00	780.00
CELGENE_CORP	3.250% 08/15/2022 DD 08/09/12	30,098.70	30,474.90	30,000.00
CELGENE_CORP	3.550% 08/15/2022 DD 08/12/15	62,899.80	61,801.80	60,000.00
CELGENE_CORP	4.350% 11/15/2047 DD 11/09/17	81,592.00	83,098.40	80,000.00
CELGENE_CORP	2.250% 05/15/2019 DD 05/15/14	125,901.25	124,830.00	125,000.00
CELGENE_CORP	3.875% 08/15/2025 DD 08/12/15	1,198,790.50	1,200,704.40	1,160,000.00
CELGENE_CORP	4.000% 08/15/2023 DD 08/06/13	1,701,034.00	1,788,536.00	1,700,000.00
CELGENE_CORP		15,352,437.45	21,184,766.92	202,997.00
CELLDEX_THERAPEUTICS_INC		382,919.65	283,787.00	99,925.00
CELLNOVO_GROUP_SA		726,543.46	412,854.57	102,939.00
CEMEX_SAB_DE_CV	ADR	1,509,064.88	1,315,980.00	175,464.00
CENOVUS_ENERGY_INC	4.250% 04/15/2027 DD 10/15/17	326,079.60	329,204.70	330,000.00
CENTENE_CORP		2,339,196.87	4,368,810.16	43,307.00
CENTENNIAL_RESOURCE_DEVELOPMEN		711,202.62	825,204.60	41,677.00
CENTERPOINT_ENERGY_HOUSTON_ELE	4.500% 04/01/2044 DD 03/17/14	102,847.00	116,175.00	100,000.00
CENTERPOINT_ENERGY_INC		2,474,732.51	3,153,972.32	111,212.00
CENTERPOINT_ENERGY_RESOURCES_C	4.100% 09/01/2047 DD 08/23/17	695,919.00	735,511.00	700,000.00
CENTERSTATE_BANK_CORP		896,289.33	1,032,827.93	40,141.00
CENTRAL_EUROPEAN_MEDIA_ENTERPR		249,249.33	300,915.45	64,713.00
CENTRAL_GARDEN_&_PET_CO		221,602.15	289,681.56	7,443.00
CENTRAL_GARDEN_&_PET_CO		671,314.33	900,363.96	23,876.00
CENTRAL_PACIFIC_FINANCIAL_CORP		638,546.73	626,579.15	21,005.00
CENTRAL_VALLEY_COMMUNITY_BANCO		129,955.88	143,358.72	7,104.00
CENTURY_ALUMINUM_CO		362,725.77	687,301.80	34,995.00
CENTURY_BANCORP_INC/MA		109,606.50	161,977.50	2,070.00
CENTURY_CASINOS_INC		102,241.49	135,142.26	14,802.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CENTURY COMMUNITIES INC		303,142.81	423,115.50	13,605.00
CENTURYLINK INC	5.625% 04/01/2025 DD 10/01/15	555,100.00	523,250.00	575,000.00
CENTURYLINK INC		6,405,150.30	4,113,271.32	246,599.00
CERNER CORP		19,252,410.67	22,938,679.93	340,387.00
CERUS CORP		130,838.78	77,628.46	22,967.00
CEVA INC		131,509.69	173,662.45	3,763.00
CF INDUSTRIES HOLDINGS INC		1,888,522.71	2,679,892.38	62,997.00
CF INDUSTRIES INC	4.950% 06/01/2043 DD 05/23/13	1,017,520.00	945,000.00	1,000,000.00
CF INDUSTRIES INC	5.375% 03/15/2044 DD 03/11/14	1,070,380.00	987,500.00	1,000,000.00
CF INDUSTRIES INC	5.150% 03/15/2034 DD 03/11/14	1,724,044.09	1,948,200.00	1,910,000.00
CF INDUSTRIES INC 144A	4.500% 12/01/2026 DD 11/21/16	272,701.00	271,026.60	260,000.00
CFCRE COMMERCIAL MOR C2 B 144A	VAR RT 12/15/2047 DD 12/01/11	1,014,257.81	1,095,880.00	1,000,000.00
CFH HOLDINGS CORP SER A PFD		482.85	-	9,657.00
CGBAM COMMERCIAL M SMRT E 144A	VAR RT 04/10/2028 DD 05/01/15	189,795.90	192,646.81	193,000.00
CGBAM COMMERCIAL M SMRT F 144A	VAR RT 04/10/2028 DD 05/01/15	1,485,301.15	1,517,491.20	1,536,000.00
CG-CCRE COMMERCIAL FL1 YTC1 144A	VAR RT 06/15/2031 DD 06/30/14	628,560.82	618,993.01	651,358.36
CG-CCRE COMMERCIAL FL1 YTC2 144A	VAR RT 06/15/2031 DD 06/30/14	615,533.65	614,583.32	651,358.36
CG-CCRE COMMERCIAL FL1 YTC3 144A	VAR RT 06/15/2031 DD 06/30/14	216,001.94	218,842.62	234,148.44
CGDB COMMERCIAL MOR BIO A 144A	VAR RT 05/15/2030 DD 06/15/17	434,000.00	434,269.08	434,000.00
CH ROBINSON WORLDWIDE INC		2,560,008.64	3,264,257.60	36,640.00
CHANNELADVISOR CORP		69,861.36	45,432.00	5,048.00
CHARLES RIVER LABORATORIES INT		650,988.80	1,260,097.85	11,513.00
CHARLES SCHWAB CORP/THE	3.000% 03/10/2025 DD 03/10/15	354,130.00	348,841.50	350,000.00
CHARLES SCHWAB CORP/THE		7,719,952.66	15,931,429.47	310,131.00
CHART INDUSTRIES INC		803,786.63	1,090,104.18	23,263.00
CHARTER COMMUNICATIONS INC		8,539,612.33	16,231,235.48	48,313.00
CHARTER COMMUNICATIONS OPERATI	4.464% 07/23/2022 DD 07/23/16	126,392.40	125,202.00	120,000.00
CHARTER COMMUNICATIONS OPERATI	6.384% 10/23/2035 DD 10/23/16	221,622.00	233,526.00	200,000.00
CHARTER COMMUNICATIONS OPERATI	6.484% 10/23/2045 DD 10/23/16	293,338.05	297,312.15	255,000.00
CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	499,735.85	505,015.25	475,000.00
CHARTER COMMUNICATIONS OPERATI	3.750% 02/15/2028 DD 07/06/17	876,978.00	862,389.00	900,000.00
CHARTER COMMUNICATIONS OPERATI	5.375% 05/01/2047 DD 11/01/17	2,463,837.00	2,460,840.00	2,400,000.00
CHARTER FINANCIAL CORP/MD		111,647.49	138,829.10	7,915.00
CHASE COMMERCIAL MORT 1 H 144A	6.340% 05/18/2030 DD 05/01/98	101,440.34	170,027.32	166,295.64
CHASE COMMERCIAL MORT 2 J 144A	VAR RT 11/18/2030 DD 11/01/98	423,463.28	1,197,146.91	1,209,740.31
CHASE CORP		108,982.67	155,686.00	1,292.00
CHASE ISSUANCE TRUST A4 A4	1.840% 04/15/2022 DD 05/01/15	350,902.34	347,382.00	350,000.00
CHASE ISSUANCE TRUST A4 A4	1.490% 07/15/2022 DD 07/27/16	3,492,922.50	3,464,299.50	3,525,000.00
CHATHAM LODGING TRUST		655,905.51	754,311.92	33,142.00
CHECK POINT SOFTWARE TECHNOLOG		6,876,930.49	9,492,006.48	91,604.00
CHEESECAKE FACTORY INC/THE		445,828.14	385,199.10	7,995.00
CHEFS' WAREHOUSE INC/THE		51,057.92	80,831.50	3,943.00
CHEGG INC		7,612,353.23	11,367,532.80	696,540.00
CHEMED CORP		452,954.31	693,579.08	2,854.00
CHEMICAL FINANCIAL CORP		2,667,835.44	2,873,156.98	53,734.00
CHEMOCENTRYX INC		38,147.67	29,791.65	5,007.00
CHEMOURS CO/THE		1,857,087.13	2,441,576.38	48,773.00
CHEMUNG FINANCIAL CORP		69,130.08	105,627.60	2,196.00
CHENG UEI PRECISION INDUSTRY C		1,114,614.06	1,223,347.94	728,100.00
CHENIERE ENERGY INC		1,365,686.25	2,777,713.28	51,592.00
CHENMING MOLD INDUSTRY CORP		417,429.50	468,652.65	624,000.00
CHERRY HILL MORTGAGE INVESTMEN		166,799.87	160,075.02	8,898.00
CHESAPEAKE ENERGY CORP		2,476,230.11	914,146.20	230,845.00
CHESAPEAKE LODGING TRUST		1,570,858.49	1,767,432.87	65,243.00
CHESAPEAKE UTILITIES CORP		706,310.59	839,149.65	10,683.00
CHEVRON CORP	3.326% 11/17/2025 DD 11/17/15	69,837.60	72,024.40	70,000.00
CHEVRON CORP	2.100% 05/16/2021 DD 05/16/16	120,464.40	119,017.20	120,000.00
CHEVRON CORP	2.954% 05/16/2026 DD 05/16/16	162,499.90	164,947.20	165,000.00
CHEVRON CORP	3.191% 06/24/2023 DD 06/24/13	533,756.50	529,229.45	515,000.00
CHEVRON CORP	2.419% 11/17/2020 DD 11/17/15	2,387,375.50	2,369,224.20	2,355,000.00
CHEVRON CORP		52,998,243.69	62,047,669.32	495,628.00
CHICAGO BRIDGE & IRON CO NV		1,091,416.33	1,240,278.30	76,845.00
CHICAGO IL	6.314% 01/01/2044 DD 03/24/14	515,033.50	586,162.50	550,000.00
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040 DD 08/06/08	121,913.00	135,589.00	100,000.00
CHICONY POWER TECHNOLOGY CO LT		484,973.84	475,853.15	228,398.00

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CHICO'S FAS INC		1,013,290.81	864,104.22	97,971.00
CHILDREN'S HOSPITAL MEDICAL CE	4.268% 05/15/2044 DD 11/06/14	354,448.25	353,817.75	325,000.00
CHILDREN'S PLACE INC/THE		325,885.19	469,335.15	3,229.00
CHILE GOVERNMENT INTERNATIONAL	2.250% 10/30/2022 DD 10/30/12	133,875.00	147,975.00	150,000.00
CHILE GOVERNMENT INTERNATIONAL	3.125% 01/21/2026 DD 01/21/16	359,975.00	354,812.50	350,000.00
CHIMERA INVESTMENT CORP		756,987.32	898,922.64	48,643.00
CHIMERIX INC		182,312.05	159,642.40	34,480.00
CHINA CONSTRUCTION BANK CORP		1,414,914.17	1,451,549.77	1,576,000.00
CHINA GAS HOLDINGS LTD		5,275,461.44	9,764,803.70	3,534,000.00
CHINA LESSO GROUP HOLDINGS LTD		1,323,680.09	1,088,081.56	1,681,000.00
CHINA LUMENA NEW MATERIALS COR		344,256.41	279,028.56	1,745,000.00
CHINA MENGNIU DAIRY CO LTD		1,897,887.51	3,946,727.13	1,327,000.00
CHINA MOBILE LTD	ADR	7,441,140.93	6,481,401.22	128,243.00
CHINA MOBILE LTD		14,110,720.41	15,095,141.53	1,489,000.00
CHINA RESOURCES CEMENT HOLDING		498,041.16	516,150.08	785,000.00
CHINA TAIPING INSURANCE HOLDIN		981,859.59	1,873,396.41	499,826.00
CHIPOTLE MEXICAN GRILL INC		2,470,998.75	1,880,140.15	6,505.00
CHL MORTGAGE PASS-THROUGH 12 A1	6.000% 07/25/2036 DD 05/01/06	640,406.37	623,662.69	711,862.44
CHOBANI LLC / CHOBANI FIN 144A	7.500% 04/15/2025 DD 04/13/17	736,676.56	779,100.00	735,000.00
CHOICE HOTELS INTERNATIONAL IN		356,435.90	612,341.60	7,891.00
CHS/COMMUNITY HEALTH SYSTEMS I	6.250% 03/31/2023 DD 03/16/17	1,629,762.81	1,453,500.00	1,615,000.00
CHUBB CORP/THE	6.000% 05/11/2037 DD 05/11/07	51,858.00	66,685.00	50,000.00
CHUBB INA HOLDINGS INC	2.875% 11/03/2022 DD 11/03/15	80,091.20	81,089.60	80,000.00
CHUBB INA HOLDINGS INC	3.150% 03/15/2025 DD 03/16/15	176,590.50	177,056.25	175,000.00
CHUBB INA HOLDINGS INC	2.300% 11/03/2020 DD 11/03/15	199,672.00	199,682.00	200,000.00
CHUBB INA HOLDINGS INC	3.350% 05/03/2026 DD 11/03/15	825,688.00	816,448.00	800,000.00
CHUBB LTD		13,023,737.50	17,817,192.51	121,927.00
CHUNG HUNG STEEL CORP		824,022.26	909,629.17	2,183,000.00
CHURCH & DWIGHT CO INC	3.150% 08/01/2027 DD 07/25/17	100,403.00	98,523.00	100,000.00
CHURCH & DWIGHT CO INC	3.950% 08/01/2047 DD 07/25/17	99,754.00	100,360.00	100,000.00
CHURCH & DWIGHT CO INC		2,179,992.23	3,243,239.65	64,645.00
CHURCHILL DOWNS INC		2,349,241.87	3,564,033.20	15,316.00
CHUY'S HOLDINGS INC		3,823,641.30	3,418,790.10	121,882.00
CIA BRASILEIRA DE DISTRIBUICAO	ADR	1,448,254.98	2,833,114.00	120,200.00
CIA CERVECERIAS UNIDAS SA	ADR	1,486,297.54	1,777,758.00	60,100.00
CIA DE GAS DE SAO PAULO - COMG		346,833.14	273,130.14	15,100.00
CIA DE MINAS BUENAVENTURA SAA	ADR	1,877,113.93	2,150,016.00	152,700.00
CIENA CORP		4,140,713.90	3,938,670.19	188,183.00
CIFI HOLDINGS GROUP CO LTD		156,194.49	290,409.73	482,000.00
CIGNA CORP	3.875% 10/15/2047 DD 09/14/17	59,754.00	60,072.00	60,000.00
CIGNA CORP	3.250% 04/15/2025 DD 03/20/15	175,233.00	175,854.00	175,000.00
CIGNA CORP		5,964,053.63	12,760,957.06	62,834.00
CIMAREX ENERGY CO	3.900% 05/15/2027 DD 04/10/17	1,520,970.00	1,533,780.00	1,500,000.00
CIMAREX ENERGY CO		2,212,480.89	2,970,211.44	24,344.00
CIMPRESS NV		393,223.76	546,413.04	4,558.00
CINCINNATI BELL INC		624,982.83	655,294.65	31,429.00
CINCINNATI FINANCIAL CORP		1,954,792.61	2,906,811.81	38,773.00
CINEMARK HOLDINGS INC		851,365.54	967,578.16	27,788.00
CINEMARK USA INC	4.875% 06/01/2023 DD 05/24/13	1,298,393.06	1,316,250.00	1,300,000.00
CINTAS CORP		1,664,022.47	3,550,274.89	22,783.00
CINTAS CORP NO 2	3.700% 04/01/2027 DD 03/14/17	510,119.40	509,859.70	490,000.00
CIRCOR INTERNATIONAL INC		473,312.28	380,434.20	7,815.00
CIRRUS LOGIC INC		2,354,659.34	2,060,501.52	39,732.00
CISCO SYSTEMS INC	1.850% 09/20/2021 DD 09/20/16	59,640.00	58,884.60	60,000.00
CISCO SYSTEMS INC	5.900% 02/15/2039 DD 02/17/09	52,712.80	68,359.50	50,000.00
CISCO SYSTEMS INC	2.500% 09/20/2026 DD 09/20/16	87,437.70	87,057.90	90,000.00
CISCO SYSTEMS INC	2.200% 02/28/2021 DD 02/29/16	126,217.50	124,603.75	125,000.00
CISCO SYSTEMS INC	2.200% 09/20/2023 DD 09/20/16	165,102.30	166,598.30	170,000.00
CISCO SYSTEMS INC	2.950% 02/28/2026 DD 02/29/16	171,725.60	170,802.40	170,000.00
CISCO SYSTEMS INC	3.625% 03/04/2024 DD 03/03/14	349,760.10	347,648.40	330,000.00
CISCO SYSTEMS INC	4.450% 01/15/2020 DD 11/17/09	407,596.00	366,016.00	350,000.00
CISCO SYSTEMS INC	2.125% 03/01/2019 DD 03/03/14	404,328.00	400,448.00	400,000.00
CISCO SYSTEMS INC	VAR RT 03/01/2019 DD 03/03/14	706,010.90	703,409.00	700,000.00
CISCO SYSTEMS INC	1.400% 09/20/2019 DD 09/20/16	1,109,012.45	1,103,370.55	1,115,000.00
CISCO SYSTEMS INC		44,594,536.56	69,128,053.00	1,804,910.00

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CIT GROUP INC		1,417,924.58	1,800,784.17	36,579.00
CITI TRENDS INC		210,514.02	262,641.96	9,926.00
CITIBANK CREDIT CARD ISS A1 A1	1.750% 11/19/2021 DD 12/08/16	3,522,469.90	3,496,240.00	3,520,000.00
CITIGROUP COMMERCIAL 375P E 144A	VAR RT 05/10/2035 DD 05/01/13	1,310,570.00	1,282,635.52	1,328,000.00
CITIGROUP COMMERCIAL GC15 D 144A	VAR RT 09/10/2046 DD 09/01/13	2,156,315.75	2,400,125.00	2,500,000.00
CITIGROUP COMMERCIAL SHP2 E 144A	VAR RT 07/15/2027 DD 08/06/15	966,000.00	972,143.76	966,000.00
CITIGROUP COMMERCIAL SMPL E 144A	4.509% 09/10/2031 DD 10/01/16	482,978.89	481,676.58	483,000.00
CITIGROUP COMMERCIAL C3 D 144A	3.000% 11/15/2049 DD 11/01/16	743,400.62	798,939.38	1,049,000.00
CITIGROUP COMMERCIAL M GC11 A2	1.987% 04/10/2046 DD 04/01/13	318,759.89	316,074.24	316,178.58
CITIGROUP COMMERCIAL M GC17 A3	3.854% 11/10/2046 DD 12/01/13	594,945.70	586,798.38	558,000.00
CITIGROUP COMMERCIAL M GC29 A3	2.935% 04/10/2048 DD 04/01/15	235,228.13	238,917.60	240,000.00
CITIGROUP COMMERCIAL MOR C1 A4	3.209% 05/10/2049 DD 05/01/16	1,045,574.26	1,035,801.39	1,027,000.00
CITIGROUP INC	5.300% 05/06/2044 DD 05/06/14	10,513.70	11,806.80	10,000.00
CITIGROUP INC	4.050% 07/30/2022 DD 02/08/13	20,635.20	20,816.00	20,000.00
CITIGROUP INC	VAR RT 04/24/2048 DD 04/25/17	29,423.70	32,571.00	30,000.00
CITIGROUP INC	2.750% 04/25/2022 DD 04/25/17	45,249.30	44,909.10	45,000.00
CITIGROUP INC	3.400% 05/01/2026 DD 05/02/16	57,615.60	60,358.20	60,000.00
CITIGROUP INC	VAR RT 01/10/2028 DD 01/10/17	59,802.60	62,104.80	60,000.00
CITIGROUP INC	2.350% 08/02/2021 DD 08/02/16	74,730.75	74,182.50	75,000.00
CITIGROUP INC	4.125% 07/25/2028 DD 07/25/16	77,742.40	82,452.80	80,000.00
CITIGROUP INC	4.400% 06/10/2025 DD 06/10/15	80,547.20	84,442.40	80,000.00
CITIGROUP INC	3.875% 10/25/2023 DD 10/25/13	94,479.30	93,989.70	90,000.00
CITIGROUP INC	4.600% 03/09/2026 DD 03/09/16	95,856.30	95,779.80	90,000.00
CITIGROUP INC	4.650% 07/30/2045 DD 07/30/15	94,832.50	103,573.47	91,000.00
CITIGROUP INC	6.675% 09/13/2043 DD 09/13/13	122,498.10	124,556.40	90,000.00
CITIGROUP INC	4.450% 09/29/2027 DD 09/29/15	143,222.40	148,218.00	140,000.00
CITIGROUP INC	5.875% 01/30/2042 DD 01/26/12	165,115.50	197,283.00	150,000.00
CITIGROUP INC	3.500% 05/15/2023 DD 05/14/13	211,224.92	229,025.25	225,000.00
CITIGROUP INC	2.400% 02/18/2020 DD 02/18/15	277,879.60	279,672.40	280,000.00
CITIGROUP INC	3.300% 04/27/2025 DD 04/27/15	376,271.25	378,495.00	375,000.00
CITIGROUP INC	5.375% 08/09/2020 DD 08/09/10	537,730.00	536,265.00	500,000.00
CITIGROUP INC	2.700% 03/30/2021 DD 03/30/16	675,246.30	672,036.80	670,000.00
CITIGROUP INC	3.875% 03/26/2025 DD 03/26/15	998,520.00	1,023,650.00	1,000,000.00
CITIGROUP INC	VAR RT 01/10/2020 DD 01/10/17	1,065,000.00	1,071,336.75	1,065,000.00
CITIGROUP INC	5.500% 09/13/2025 DD 09/13/13	1,064,775.75	1,081,478.40	960,000.00
CITIGROUP INC	VAR RT 04/25/2022 DD 04/25/17	1,100,000.00	1,111,407.00	1,100,000.00
CITIGROUP INC	VAR RT 07/24/2028 DD 07/24/17	1,292,464.80	1,308,769.50	1,290,000.00
CITIGROUP INC	VAR RT 04/27/2018 DD 04/27/15	1,455,000.00	1,456,935.15	1,455,000.00
CITIGROUP INC	3.200% 10/21/2026 DD 10/21/16	1,487,911.30	1,478,363.10	1,490,000.00
CITIGROUP INC		29,526,289.69	51,677,521.77	694,497.00
CITIZENS & NORTHERN CORP		205,765.35	203,568.00	8,482.00
CITIZENS BANK NA/PROVIDENCE RI	2.450% 12/04/2019 DD 12/04/14	248,095.00	250,167.50	250,000.00
CITIZENS BANK NA/PROVIDENCE RI	2.550% 05/13/2021 DD 05/13/16	650,623.00	647,595.00	650,000.00
CITIZENS BANK NA/PROVIDENCE RI	2.250% 03/02/2020 DD 03/02/17	882,525.60	875,811.20	880,000.00
CITIZENS FINANCIAL GROUP INC	2.375% 07/28/2021 DD 07/28/16	198,952.00	197,382.00	200,000.00
CITIZENS FINANCIAL GROUP INC	4.300% 12/03/2025 DD 12/03/15	350,071.65	351,374.80	335,000.00
CITIZENS FINANCIAL GROUP INC		3,555,450.82	5,499,757.82	131,009.00
CITIZENS INC/TX		333,998.77	267,981.00	36,460.00
CITRIX SYSTEMS INC		2,400,896.86	3,506,008.00	39,841.00
CITY HOLDING CO		702,659.80	775,972.47	11,501.00
CITY OFFICE REIT INC		264,124.07	272,130.17	20,917.00
CIVISTA BANCSHARES INC		147,667.24	163,592.00	7,436.00
CIVITAS SOLUTIONS INC		49,720.40	43,964.10	2,571.00
CLARUS CORP		91,534.89	109,711.60	13,976.00
CLEAN ENERGY FUELS CORP		330,862.44	211,489.46	104,182.00
CLEAN HARBORS INC		766,542.26	737,282.60	13,603.00
CLEAR CHANNEL OUTDOOR HOLDINGS		97,178.72	111,761.60	24,296.00
CLEARFIELD INC		32,849.60	20,531.00	1,676.00
CLEARSIDE BIOMEDICAL INC		102,905.21	54,964.00	7,852.00
CLEARWATER PAPER CORP		577,388.43	546,797.60	12,044.00
CLEVELAND-CLIFFS INC		6,478,813.59	5,025,680.03	697,043.00
CLIFTON BANCORP INC		242,826.88	251,079.30	14,683.00
CLIPPER REALTY INC		116,756.90	92,837.07	9,293.00
CLOROX CO/THE	3.800% 11/15/2021 DD 11/17/11	53,559.50	52,049.50	50,000.00
CLOROX CO/THE		3,226,054.19	5,057,606.22	34,003.00

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CLOUD PEAK ENERGY INC		190,071.23	253,685.60	57,008.00
CLOUDERA INC		4,659,591.58	4,079,713.12	246,956.00
CLOVIS ONCOLOGY INC		4,631,834.67	4,721,988.00	69,441.00
CLP HOLDINGS LTD		5,752,389.62	9,255,721.28	905,000.00
CME CCP CSFB CCP COLLATERAL	0.010% 01/01/2049 DD 07/01/08	523,000.00	523,000.00	523,000.00
CME GROUP INC	5.300% 09/15/2043 DD 09/09/13	52,259.00	64,192.50	50,000.00
CME GROUP INC		7,352,176.58	12,967,633.45	88,789.00
CMS ENERGY CORP		2,249,261.34	3,335,548.70	70,519.00
CNA FINANCIAL CORP		290,054.45	426,893.35	8,047.00
CNA FINANCIAL CORP	4.500% 03/01/2026 DD 02/24/16	518,059.20	510,873.60	480,000.00
CNB FINANCIAL CORP/PA		9,138,287.59	10,016,752.64	381,736.00
CNO FINANCIAL GROUP INC		2,292,606.96	3,161,332.29	128,041.00
CNX RESOURCES CORP		1,275,115.35	803,567.38	54,926.00
COBIZ FINANCIAL INC		402,006.44	521,838.95	26,105.00
COCA-COLA BOTTLING CO CONSOLID		153,747.88	183,186.26	851.00
COCA-COLA CO/THE	1.550% 09/01/2021 DD 09/01/16	58,030.80	58,542.60	60,000.00
COCA-COLA CO/THE	2.875% 10/27/2025 DD 10/27/15	60,710.40	60,002.40	60,000.00
COCA-COLA CO/THE	3.200% 11/01/2023 DD 11/01/13	94,222.80	93,453.30	90,000.00
COCA-COLA CO/THE	2.500% 04/01/2023 DD 03/05/13	117,757.50	124,887.50	125,000.00
COCA-COLA CO/THE	2.450% 11/01/2020 DD 11/01/13	192,265.80	191,387.00	190,000.00
COCA-COLA CO/THE	2.250% 09/01/2026 DD 09/01/16	334,344.50	332,391.50	350,000.00
COCA-COLA CO/THE		39,660,299.82	46,223,136.52	1,007,479.00
COCA-COLA FEMSA SAB DE CV	ADR	5,104,828.86	5,639,080.76	80,998.00
CODEXIS INC		37,494.51	63,768.95	7,637.00
CODORUS VALLEY BANCORP INC		127,855.04	162,812.42	5,914.00
COEUR MINING INC		1,118,981.11	913,935.00	121,858.00
COEUR MINING INC	5.875% 06/01/2024 DD 05/31/17	1,166,025.00	1,150,437.50	1,165,000.00
COGENT COMMUNICATIONS HOLDINGS		3,446,490.66	4,036,456.50	89,105.00
COGINT INC		57,895.53	64,649.20	14,693.00
COGNEX CORP		1,199,372.57	2,609,819.52	42,672.00
COGNIZANT TECHNOLOGY SOLUTIONS		22,089,298.14	28,123,635.92	395,996.00
COHEN & STEERS INC		136,680.88	178,756.20	3,780.00
COHERENT INC		1,437,923.89	1,687,957.82	5,981.00
COHERUS BIOSCIENCES INC		171,019.29	65,832.80	7,481.00
COHU INC		245,784.41	407,260.30	18,554.00
COLFAX CORP		1,094,356.47	1,030,635.06	26,013.00
COLGATE-PALMOLIVE CO	3.250% 03/15/2024 DD 03/03/14	154,089.00	154,582.50	150,000.00
COLGATE-PALMOLIVE CO		22,711,704.84	33,951,594.60	449,988.00
COLLECTORS UNIVERSE INC		21,804.16	31,475.36	1,099.00
COLLEGIUM PHARMACEUTICAL INC		239,541.76	325,505.18	17,633.00
COLOMBIA GOVERNMENT INTERNATIO	7.375% 09/18/2037 DD 09/19/06	157,175.00	168,875.00	125,000.00
COLOMBIA GOVERNMENT INTERNATIO	5.625% 02/26/2044 DD 01/28/14	344,148.00	400,750.00	350,000.00
COLOMBIA GOVERNMENT INTERNATIO	10.375% 01/28/2033 DD 01/28/03	560,759.64	474,895.00	302,000.00
COLOMBIA GOVERNMENT INTERNATIO	5.000% 06/15/2045 DD 01/28/15	504,860.60	526,635.00	498,000.00
COLOMBIA GOVERNMENT INTERNATIO	8.125% 05/21/2024 DD 01/21/04	644,250.00	630,850.00	500,000.00
COLOMBIA GOVERNMENT INTERNATIO	4.375% 07/12/2021 DD 07/12/11	800,050.00	790,875.00	750,000.00
COLOMBIA GOVERNMENT INTERNATIO	7.750% 04/14/2021	1,446,526.71	1,466,373.46	4,125,000.00
COLOMBIA GOVERNMENT INTERNATIO	4.500% 01/28/2026 DD 09/28/15	1,522,915.85	1,510,164.00	1,416,000.00
COLOMBIA GOVERNMENT INTERNATIO	4.000% 02/26/2024 DD 09/26/13	1,788,545.51	1,829,268.00	1,764,000.00
COLONY NORTHSTAR INC		2,413,944.72	1,620,151.54	141,994.00
COLUMBIA BANKING SYSTEM INC		1,922,482.60	2,198,976.24	50,621.00
COLUMBIA PIPELINE GROUP INC	4.500% 06/01/2025 DD 12/01/15	254,115.00	266,185.00	250,000.00
COLUMBIA PROPERTY TRUST INC		3,022,400.05	3,022,056.00	131,680.00
COLUMBIA SPORTSWEAR CO		930,428.33	1,167,403.08	16,241.00
COLUMBUS MCKINNON CORP/NY		418,994.47	662,188.74	16,563.00
COMCAST CABLE COMMUNICATIONS H	9.455% 11/15/2022 DD 11/18/02	3,526,088.68	3,037,798.50	2,325,000.00
COMCAST CORP	6.500% 11/15/2035 DD 11/14/05	12,479.90	13,519.40	10,000.00
COMCAST CORP	3.150% 03/01/2026 DD 02/23/16	38,662.40	40,297.20	40,000.00
COMCAST CORP	4.650% 07/15/2042 DD 07/02/12	48,900.15	50,653.80	45,000.00
COMCAST CORP	4.600% 08/15/2045 DD 05/27/15	69,784.40	78,516.20	70,000.00
COMCAST CORP	2.350% 01/15/2027 DD 07/19/16	84,404.70	84,996.00	90,000.00
COMCAST CORP	3.150% 02/15/2028 DD 08/07/17	89,855.10	90,288.00	90,000.00
COMCAST CORP	2.850% 01/15/2023 DD 01/14/13	93,731.75	95,760.95	95,000.00
COMCAST CORP	6.450% 03/15/2037 DD 03/02/06	98,948.25	101,197.50	75,000.00
COMCAST CORP	2.750% 03/01/2023 DD 02/23/16	131,778.75	130,624.00	130,000.00

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COMCAST CORP	4.400% 08/15/2035 DD 05/27/15	122,251.90	131,194.80	120,000.00
COMCAST CORP	5.650% 06/15/2035 DD 06/09/05	159,361.35	168,327.45	135,000.00
COMCAST CORP	6.550% 07/01/2039 DD 06/18/09	148,785.00	172,648.75	125,000.00
COMCAST CORP	3.375% 08/15/2025 DD 05/27/15	228,816.75	230,913.00	225,000.00
COMCAST CORP	6.400% 03/01/2040 DD 03/01/10	243,238.50	245,242.80	180,000.00
COMCAST CORP	4.750% 03/01/2044 DD 02/26/14	242,080.70	269,490.95	235,000.00
COMCAST CORP	6.950% 08/15/2037 DD 08/23/07	491,745.75	535,560.00	375,000.00
COMCAST CORP	3.300% 02/01/2027 DD 01/10/17	1,046,752.50	1,071,210.00	1,050,000.00
COMCAST CORP		30,842,185.35	48,812,539.50	1,218,790.00
COMERICA INC	2.125% 05/23/2019 DD 05/23/14	75,275.25	74,694.00	75,000.00
COMERICA INC		1,892,535.52	3,908,359.82	45,022.00
COMFORT SYSTEMS USA INC		213,098.24	284,598.00	6,520.00
COMM 2005-LP5 MORTG LP5 F 144A	VAR RT 05/10/2043 DD 04/01/05	4,277,899.35	4,100,209.90	4,108,426.75
COMM 2012-CCRE1 MOR CR1 D 144A	VAR RT 05/15/2045 DD 05/01/12	1,656,277.99	1,778,760.00	1,830,000.00
COMM 2012-CCRE1 MOR CR1 G 144A	2.462% 05/15/2045 DD 05/01/12	168,236.25	165,750.56	273,000.00
COMM 2012-CCRE1 MORTGAGE CR1 C	VAR RT 05/15/2045 DD 05/01/12	1,574,959.51	1,643,740.80	1,560,000.00
COMM 2012-CCRE2 MOR CR2 E 144A	VAR RT 08/15/2045 DD 08/01/12	1,310,740.15	1,539,501.60	1,590,000.00
COMM 2012-CCRE2 MOR CR2 F 144A	4.250% 08/15/2045 DD 08/01/12	1,081,631.63	1,166,678.20	1,436,000.00
COMM 2012-CCRE2 MOR CR2 G 144A	4.250% 08/15/2045 DD 08/01/12	514,636.26	443,858.20	698,000.00
COMM 2012-CCRE5 MOR CR5 D 144A	VAR RT 12/10/2045 DD 12/01/12	672,185.94	709,867.20	740,000.00
COMM 2012-LC4 MORTG LC4 D 144A	VAR RT 12/10/2044 DD 03/01/12	1,938,027.11	1,995,987.27	2,217,000.00
COMM 2012-LC4 MORTGAGE T LC4 C	VAR RT 12/10/2044 DD 03/01/12	474,617.52	519,037.40	490,000.00
COMM 2013-CCRE10 M CR10 C 144A	VAR RT 08/10/2046 DD 08/01/13	363,632.29	390,476.60	380,000.00
COMM 2013-CCRE10 M CR10 D 144A	VAR RT 08/10/2046 DD 08/01/13	972,377.67	963,867.40	1,130,000.00
COMM 2013-CCRE12 M CR12 D 144A	VAR RT 10/10/2046 DD 11/01/13	2,338,162.72	2,145,254.88	2,474,000.00
COMM 2013-CCRE12 MORTGA CR12 C	VAR RT 10/10/2046 DD 11/01/13	1,013,685.82	1,030,740.00	1,000,000.00
COMM 2013-CCRE6 MOR CR6 E 144A	VAR RT 03/10/2046 DD 03/01/13	38,738.09	41,915.88	51,000.00
COMM 2013-CCRE6 MOR CR6 F 144A	VAR RT 03/10/2046 DD 03/01/13	341,310.00	333,728.94	496,000.00
COMM 2013-CCRE8 MORTGAG CR8 A5	VAR RT 06/10/2046 DD 06/01/13	303,140.63	311,493.00	300,000.00
COMM 2013-CCRE9 MOR CR9 C 144A	VAR RT 07/10/2045 DD 07/01/13	788,078.83	773,093.02	782,000.00
COMM 2013-CCRE9 MOR CR9 D 144A	VAR RT 07/10/2045 DD 07/01/13	323,052.52	318,166.70	370,000.00
COMM 2013-LC6 MORTG LC6 D 144A	VAR RT 01/10/2046 DD 01/01/13	1,862,742.24	1,939,917.50	2,075,000.00
COMM 2013-LC6 MORTG LC6 E 144A	3.500% 01/10/2046 DD 01/01/13	1,437,296.88	1,394,489.90	1,835,000.00
COMM 2014-CCRE15 M CR15 D 144A	VAR RT 02/10/2047 DD 02/01/14	353,381.95	368,582.40	395,000.00
COMM 2014-CCRE17 M CR17 D 144A	VAR RT 05/10/2047 DD 05/01/14	1,059,946.76	962,808.00	1,155,000.00
COMM 2014-CCRE17 M CR17 E 144A	VAR RT 05/10/2047 DD 05/01/14	137,601.84	143,026.53	191,000.00
COMM 2014-CCRE19 MORTG CR19 A4	3.532% 08/10/2047 DD 08/01/14	413,375.00	413,752.00	400,000.00
COMM 2014-LC15 MORTGAG LC15 A2	2.840% 04/10/2047 DD 03/01/14	185,175.00	181,333.80	180,000.00
COMM 2014-PAT MORTG PAT E 144A	VAR RT 08/13/2027 DD 09/30/14	1,071,000.00	1,086,293.88	1,071,000.00
COMM 2014-UBS2 MOR UBS2 D 144A	VAR RT 03/10/2047 DD 03/01/14	1,187,890.85	1,102,180.24	1,288,000.00
COMM 2015-3BP MORTG 3BP F 144A	VAR RT 02/10/2035 DD 02/01/15	1,310,715.00	1,397,571.84	1,512,000.00
COMM 2015-CCRE23 CR23 CME 144A	VAR RT 05/10/2048 DD 05/01/15	604,338.30	647,018.40	665,000.00
COMM 2015-CCRE26 MORTG CR26 A4	3.630% 10/10/2048 DD 10/01/15	938,484.00	937,071.00	900,000.00
COMM 2017-COR2 MOR COR2 D 144A	3.000% 09/10/2050 DD 09/01/17	301,107.10	303,315.00	375,000.00
COMMERCE BANCSHARES INC/MO		924,237.24	1,344,124.64	24,071.00
COMMERCE UNION BANCSHARES INC		112,087.65	120,815.68	4,712.00
COMMERCEHUB INC		56,343.17	65,860.05	2,995.00
COMMERCEHUB INC		104,121.46	117,198.28	5,692.00
COMMERCIAL METALS CO	5.375% 07/15/2027 DD 07/11/17	755,706.25	759,900.00	745,000.00
COMMERCIAL METALS CO		1,829,356.42	1,875,051.36	87,948.00
COMMERCIAL MORTGAGE PA CR28 A4	3.762% 02/10/2049 DD 02/01/16	538,906.25	525,215.00	500,000.00
COMMERCIAL MTG 99-C1 144A	VAR RT 01/17/2032 DD 03/11/99	15,498.08	30,398.46	273,244.55
COMMERCIAL VEHICLE GROUP INC		26,332.59	37,436.38	3,502.00
COMMIT TO PUR FHLMC GOLD SFM	4.500% 01/01/2033 DD 01/01/18	(202,812.50)	(202,590.00)	(200,000.00)
COMMIT TO PUR FHLMC GOLD SFM	4.500% 01/01/2048 DD 01/01/18	106,230.47	106,297.00	100,000.00
COMMIT TO PUR FHLMC GOLD SFM	4.500% 02/01/2048 DD 02/01/18	159,275.39	159,223.50	150,000.00
COMMIT TO PUR FHLMC GOLD SFM	3.000% 02/01/2033 DD 02/01/18	178,069.34	178,008.25	175,000.00
COMMIT TO PUR FHLMC GOLD SFM	4.000% 02/01/2048 DD 02/01/18	470,039.06	469,899.00	450,000.00
COMMIT TO PUR FHLMC GOLD SFM	2.000% 01/01/2033 DD 01/01/18	487,265.62	487,265.00	500,000.00
COMMIT TO PUR FHLMC GOLD SFM	3.500% 01/01/2033 DD 01/01/18	826,937.50	826,488.00	800,000.00
COMMIT TO PUR FHLMC GOLD SFM	3.500% 02/01/2048 DD 02/01/18	1,025,703.13	1,025,250.00	1,000,000.00
COMMIT TO PUR FHLMC GOLD SFM	3.000% 01/01/2033 DD 01/01/18	3,058,125.00	3,054,600.00	3,000,000.00
COMMIT TO PUR FHLMC GOLD SFM	2.500% 01/01/2033 DD 01/01/18	3,947,376.95	3,943,206.00	3,950,000.00
COMMIT TO PUR FHLMC GOLD SFM	3.000% 01/01/2048 DD 01/01/18	5,040,531.25	5,049,192.00	5,050,000.00
COMMIT TO PUR FHLMC GOLD SFM	4.000% 01/01/2048 DD 01/01/18	6,237,167.97	6,248,057.50	5,975,000.00

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COMMIT TO PUR FHLMC GOLD SFM	3.500% 01/01/2048 DD 01/01/18	8,482,074.22	8,497,845.75	8,275,000.00
COMMIT TO PUR FNMA SF MTG	4.500% 02/01/2048 DD 02/01/18	212,492.19	212,532.00	200,000.00
COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2048 DD 01/01/18	216,606.45	217,134.00	225,000.00
COMMIT TO PUR FNMA SF MTG	3.000% 02/01/2033 DD 02/01/18	279,855.47	279,818.00	275,000.00
COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2033 DD 01/01/18	309,937.50	309,651.00	300,000.00
COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2048 DD 01/01/18	598,687.50	600,000.00	600,000.00
COMMIT TO PUR FNMA SF MTG	4.500% 01/01/2048 DD 01/01/18	717,580.08	718,139.25	675,000.00
COMMIT TO PUR FNMA SF MTG	5.000% 02/01/2048 DD 02/01/18	1,072,656.25	1,073,930.00	1,000,000.00
COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2033 DD 01/01/18	4,272,996.09	4,268,331.00	4,275,000.00
COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2033 DD 01/01/18	4,689,609.37	4,685,376.00	4,600,000.00
COMMIT TO PUR FNMA SF MTG	4.000% 01/01/2048 DD 01/01/18	7,490,884.77	7,503,184.50	7,175,000.00
COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2048 DD 01/01/18	11,521,587.35	11,550,600.00	11,250,000.00
COMMIT TO PUR FNMA SF MTG	3.000% 02/01/2048 DD 02/01/18	14,598,937.50	14,680,743.00	14,700,000.00
COMMIT TO PUR FNMA SF MTG	5.500% 01/01/2048 DD 01/01/18	42,061,406.25	41,857,268.00	38,200,000.00
COMMIT TO PUR FNMA SF MTG	4.000% 02/01/2048 DD 02/01/18	63,789,578.13	63,912,996.00	61,200,000.00
COMMIT TO PUR FNMA SF MTG	3.500% 02/01/2048 DD 02/01/18	132,389,759.77	132,804,296.00	129,550,000.00
COMMIT TO PUR GNMA II JUMBOS	4.500% 02/20/2048 DD 02/01/18	314,777.34	314,484.00	300,000.00
COMMIT TO PUR GNMA II JUMBOS	3.000% 02/20/2048 DD 02/01/18	352,789.06	352,782.50	350,000.00
COMMIT TO PUR GNMA II JUMBOS	4.000% 02/20/2048 DD 02/01/18	416,921.88	416,836.00	400,000.00
COMMIT TO PUR GNMA II JUMBOS	3.500% 02/20/2048 DD 02/01/18	1,007,373.05	1,006,629.00	975,000.00
COMMIT TO PUR GNMA II JUMBOS	3.000% 01/20/2048 DD 01/01/18	3,116,800.79	3,128,086.00	3,100,000.00
COMMIT TO PUR GNMA II JUMBOS	4.000% 01/20/2048 DD 01/01/18	4,637,953.13	4,638,769.00	4,450,000.00
COMMIT TO PUR GNMA II JUMBOS	3.500% 01/20/2048 DD 01/01/18	10,788,374.18	10,802,687.50	10,450,000.00
COMMIT TO PUR GNMA SF MTG	5.000% 02/15/2048 DD 02/01/18	(212,625.00)	(214,770.00)	(200,000.00)
COMMIT TO PUR GNMA SF MTG	3.500% 01/15/2048 DD 01/01/18	206,437.50	206,794.00	200,000.00
COMMIT TO PUR GNMA SF MTG	5.500% 12/15/2047 DD 12/01/17	441,500.00	438,712.00	400,000.00
COMMONWEALTH BANK OF AUSTRALIA	2.550% 03/15/2021 DD 03/15/16	79,416.00	80,032.00	80,000.00
COMMONWEALTH BANK OF AUSTRALIA	2.250% 03/13/2019 DD 03/13/14	199,460.00	200,128.00	200,000.00
COMMONWEALTH BANK OF AUSTRALIA	2.050% 03/15/2019 DD 03/15/16	1,460,543.55	1,453,414.05	1,455,000.00
COMMONWEALTH EDISON CO	2.150% 01/15/2019 DD 01/10/14	100,434.00	100,020.00	100,000.00
COMMONWEALTH EDISON CO	3.700% 03/01/2045 DD 03/02/15	184,985.00	203,620.00	200,000.00
COMMONWEALTH EDISON CO	4.700% 01/15/2044 DD 01/10/14	215,964.00	235,692.00	200,000.00
COMMONWEALTH EDISON CO	6.450% 01/15/2038 DD 01/16/08	261,132.00	276,850.00	200,000.00
COMMONWEALTH EDISON CO	3.750% 08/15/2047 DD 08/23/17	1,008,220.00	1,039,140.00	1,000,000.00
COMMSCOPE HOLDING CO INC		1,569,285.38	1,830,631.53	48,391.00
COMMUNITY BANK SYSTEM INC		2,077,309.78	2,005,036.25	37,303.00
COMMUNITY BANKERS TRUST CORP		114,480.58	118,867.75	14,585.00
COMMUNITY FINANCIAL CORP/THE		103,593.28	103,065.30	2,691.00
COMMUNITY HEALTH SYSTEMS INC		427,691.19	306,362.16	71,916.00
COMMUNITY HEALTHCARE TRUST INC		273,180.64	323,768.20	11,522.00
COMMUNITY TRUST BANCORP INC		490,199.84	547,207.80	11,618.00
COMMVAULT SYSTEMS INC		396,663.83	369,337.50	7,035.00
COMPASS BANK	3.875% 04/10/2025 DD 04/10/15	248,222.50	250,797.50	250,000.00
COMPASS GROUP PLC		13,172,542.40	16,458,097.60	760,400.00
COMPASS MINERALS INTERNATIONAL		511,330.44	564,344.75	7,811.00
COMPUCASE ENTERPRISE		480,470.07	393,756.40	302,000.00
COMPUTER PROGRAMS & SYSTEMS IN		155,125.32	154,997.90	5,158.00
COMPX INTERNATIONAL INC		12,323.34	13,393.10	1,007.00
COMTECH TELECOMMUNICATIONS COR		211,264.48	390,572.84	17,657.00
CONAGRA BRANDS INC	3.200% 01/25/2023 DD 01/25/13	56,980.62	57,588.81	57,000.00
CONAGRA BRANDS INC		2,986,493.32	3,927,813.23	104,269.00
CONATUS PHARMACEUTICALS INC		18,271.51	16,553.46	3,583.00
CONCERT PHARMACEUTICALS INC		107,674.52	246,851.54	9,542.00
CONCHO RESOURCES INC	4.875% 10/01/2047 DD 09/26/17	51,890.00	54,371.50	50,000.00
CONCHO RESOURCES INC		4,404,126.63	5,780,165.16	38,478.00
CONDUENT INC		650,315.26	788,478.72	48,792.00
CONFORMIS INC		115,350.43	49,361.20	20,740.00
CONMED CORP		942,495.75	1,045,088.88	20,504.00
CONNECTICUT LIGHT & POWER CO/T	2.500% 01/15/2023 DD 01/15/13	116,711.25	123,985.00	125,000.00
CONNECTICUT WATER SERVICE INC		490,907.52	505,896.92	8,812.00
CONNECTONE BANCORP INC		425,000.57	459,148.25	17,831.00
CONN'S INC		167,235.02	513,022.05	14,431.00
CONOCOPHILLIPS	6.500% 02/01/2039 DD 02/03/09	36,543.90	41,982.90	30,000.00
CONOCOPHILLIPS		16,109,896.42	17,542,953.78	319,602.00
CONOCOPHILLIPS CO	3.350% 11/15/2024 DD 11/12/14	19,700.60	20,591.00	20,000.00

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CONOCOPHILLIPS CO	2.875% 11/15/2021 DD 11/12/14	71,277.40	70,813.40	70,000.00
CONOCOPHILLIPS CO	4.200% 03/15/2021 DD 03/08/16	85,600.80	84,125.60	80,000.00
CONOCOPHILLIPS CO	5.950% 03/15/2046 DD 03/08/16	101,797.60	107,760.80	80,000.00
CONOCOPHILLIPS CO	2.400% 12/15/2022 DD 12/07/12	126,832.70	128,488.10	130,000.00
CONOCOPHILLIPS CO	4.300% 11/15/2044 DD 11/12/14	163,705.60	174,972.80	160,000.00
CONOCOPHILLIPS CO	2.200% 05/15/2020 DD 05/18/15	3,017,010.00	2,993,280.00	3,000,000.00
CONOCOPHILLIPS HOLDING CO	6.950% 04/15/2029 DD 04/20/99	286,820.20	288,950.20	220,000.00
CONSOL ENERGY INC		247,012.86	271,236.15	6,865.00
CONSOLIDATED COMMUNICATIONS HO		694,616.54	345,866.87	28,373.00
CONSOLIDATED EDISON CO OF NEW	4.300% 12/01/2056 DD 11/16/16	19,806.80	21,823.60	20,000.00
CONSOLIDATED EDISON CO OF NEW	4.200% 03/15/2042 DD 03/13/12	160,995.00	162,870.00	150,000.00
CONSOLIDATED EDISON CO OF NEW	5.300% 03/01/2035 DD 03/10/05	170,271.00	181,014.00	150,000.00
CONSOLIDATED EDISON CO OF NEW	4.450% 03/15/2044 DD 03/06/14	381,069.50	398,755.00	350,000.00
CONSOLIDATED EDISON INC		5,596,356.75	6,912,296.55	81,369.00
CONSOLIDATED WATER CO LTD		111,243.00	127,423.80	10,113.00
CONSOLIDATED-TOMOKA LAND CO		46,487.52	53,594.00	844.00
CONOLVE INCORPORATED SER D	PFD	6,579.00	-	6,579.00
CONOLVE INCORPORATED SER E	PFD	35,068.00	-	35,068.00
CONSTELLATION BRANDS INC	3.750% 05/01/2021 DD 05/14/13	518,705.00	516,850.00	500,000.00
CONSTELLATION BRANDS INC	2.700% 05/09/2022 DD 05/09/17	748,327.50	746,325.00	750,000.00
CONSTELLATION BRANDS INC		3,971,555.63	9,729,310.62	42,566.00
CONSUMERS ENERGY CO	3.250% 08/15/2046 DD 08/10/16	458,450.00	480,130.00	500,000.00
CONTAINER STORE GROUP INC/THE		64,925.91	53,434.02	11,273.00
CONTANGO OIL & GAS CO		153,326.06	80,625.78	17,118.00
CONTINENTAL BUILDING PRODUCTS		156,020.14	195,811.40	6,956.00
CONTINENTAL RESOURCES INC/OK	5.000% 09/15/2022 DD 03/08/12	963,945.76	1,060,675.00	1,045,000.00
CONTINENTAL RESOURCES INC/OK	4.900% 06/01/2044 DD 05/19/14	1,108,243.29	1,274,925.00	1,335,000.00
CONTINENTAL RESOURCES INC/OK		1,016,315.29	1,282,456.67	24,211.00
CONTROL4 CORP		74,169.02	169,393.92	5,692.00
CONTROLADORA VUELA CIA DE AVIA	ADR	6,502,717.58	4,810,396.00	599,800.00
CONVERGYS CORP		1,767,914.51	1,671,461.00	71,126.00
COOPER COS INC/THE		1,671,470.60	2,672,733.96	12,267.00
COOPER TIRE & RUBBER CO		1,498,481.42	1,384,270.65	39,159.00
COOPERATIEVE RABOBANK UA	4.375% 08/04/2025 DD 08/04/15	60,511.80	63,336.60	60,000.00
COOPERATIEVE RABOBANK UA	5.750% 12/01/2043 DD 11/29/13	124,582.70	127,237.00	100,000.00
COOPERATIEVE RABOBANK UA	3.875% 02/08/2022 DD 02/08/12	156,924.00	157,558.50	150,000.00
COOPERATIEVE RABOBANK UA	4.625% 12/01/2023 DD 11/29/13	170,282.30	171,512.00	160,000.00
COOPERATIEVE RABOBANK UA	3.950% 11/09/2022 DD 11/09/12	386,873.90	385,762.00	370,000.00
COOPERATIEVE RABOBANK UA/NY	1.375% 08/09/2019 DD 08/09/16	247,495.00	246,647.50	250,000.00
COOPERATIEVE RABOBANK UA/NY	2.250% 01/14/2019 DD 01/14/14	250,487.50	250,270.00	250,000.00
COOPERATIEVE RABOBANK UA/NY	2.500% 01/19/2021 DD 01/19/16	754,075.00	753,435.00	750,000.00
COOPERATIEVE RABOBANK UA/NY	2.250% 01/14/2020 DD 01/14/15	1,452,312.00	1,438,545.60	1,440,000.00
COOPER-STANDARD HOLDINGS INC		1,083,260.75	1,343,457.50	10,967.00
COPA HOLDINGS SA		665,703.37	1,133,477.30	8,455.00
COPART INC		1,079,778.63	2,334,765.02	54,058.00
CORBUS PHARMACEUTICALS HOLDING		58,200.50	63,005.40	8,874.00
CONCEPT THERAPEUTICS INC		168,304.17	291,723.18	16,153.00
CORE INDUSTRIAL TR CALW G 144A	VAR RT 02/10/2034 DD 04/01/15	788,396.87	810,224.37	837,000.00
CORE INDUSTRIAL TR TEXW F 144A	VAR RT 02/10/2034 DD 04/01/15	529,104.37	589,914.00	600,000.00
CORE INDUSTRIAL TR WEST F 144A	VAR RT 02/10/2037 DD 04/01/15	1,793,195.81	1,958,166.30	2,018,000.00
CORE MOLDING TECHNOLOGIES INC		103,345.12	108,348.10	4,993.00
CORECIVIC INC		816,002.88	693,202.50	30,809.00
CORELOGIC INC/UNITED STATES		608,041.42	1,007,239.37	21,797.00
CORE-MARK HOLDING CO INC		305,006.66	268,840.54	8,513.00
COREENERGY INFRASTRUCTURE TRUST		293,495.85	353,923.00	9,265.00
CORESITE REALTY CORP		914,148.07	945,483.90	8,301.00
CORINDUS VASCULAR ROBOTICS INC		20,032.57	13,667.32	13,532.00
CORIUM INTERNATIONAL INC		29,942.47	35,633.88	3,708.00
CORNERSTONE ONDEMAND INC		365,982.69	341,676.43	9,671.00
CORNING INC	4.375% 11/15/2057 DD 11/13/17	49,774.00	49,635.00	50,000.00
CORNING INC	4.750% 03/15/2042 DD 02/21/12	66,177.60	67,020.00	60,000.00
CORNING INC		4,165,011.44	7,467,137.79	233,421.00
CORP ANDINA DE FOMENTO	4.375% 06/15/2022 DD 06/15/12	379,711.50	372,886.50	350,000.00
CORP ANDINA DE FOMENTO	2.000% 05/10/2019 DD 05/10/16	1,439,870.40	1,434,945.60	1,440,000.00
CORP ANDINA DE FOMENTO	VAR RT 01/29/2018 DD 01/29/15	2,470,000.00	2,470,518.70	2,470,000.00

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CORPORATE OFFICE PROPERTIES LP	3.700% 06/15/2021 DD 05/21/14	125,256.25	127,340.00	125,000.00
CORPORATE OFFICE PROPERTIES TR		1,654,447.84	1,590,144.40	54,457.00
CORVEL CORP		73,036.70	101,303.50	1,915.00
CORVUS PHARMACEUTICALS INC		74,040.97	60,492.04	5,839.00
COSAN LTD		5,916,282.42	6,945,200.00	716,000.00
COSAN LUXEMBOURG SA 144A	7.000% 01/20/2027 DD 06/20/16	148,226.13	162,702.50	151,000.00
COSMO LADY CHINA HOLDINGS CO L		1,529,366.85	1,269,487.03	3,506,700.00
COSTA RICA GOVERNMENT INT 144A	5.625% 04/30/2043 DD 04/30/13	64,184.00	62,629.81	71,000.00
COSTA RICA GOVERNMENT INT 144A	7.000% 04/04/2044 DD 04/04/14	797,759.46	825,840.00	800,000.00
COSTA RICA GOVERNMENT INT REGS	7.000% 04/04/2044 DD 04/04/14	975,000.00	1,032,300.00	1,000,000.00
COSTA RICA GOVERNMENT INT REGS	4.250% 01/26/2023 DD 11/21/12	1,059,607.30	1,053,000.00	1,080,000.00
COSTAMARE INC		264,286.59	227,574.57	39,441.00
COSTAR GROUP INC		1,879,547.11	2,830,527.40	9,532.00
COSTCO WHOLESALE CORP	2.750% 05/18/2024 DD 05/18/17	60,490.80	59,945.40	60,000.00
COSTCO WHOLESALE CORP	3.000% 05/18/2027 DD 05/18/17	60,086.40	60,087.60	60,000.00
COSTCO WHOLESALE CORP	2.300% 05/18/2022 DD 05/18/17	90,392.40	89,264.70	90,000.00
COSTCO WHOLESALE CORP	1.750% 02/15/2020 DD 02/17/15	124,786.25	124,206.25	125,000.00
COSTCO WHOLESALE CORP		13,704,909.30	21,297,711.60	114,430.00
COTIVITI HOLDINGS INC		245,827.73	218,480.43	6,783.00
COTT HOLDINGS INC 144A	5.500% 04/01/2025 DD 03/22/17	1,090,000.00	1,119,975.00	1,090,000.00
COTY INC		2,501,247.33	2,424,113.64	121,876.00
COUNCIL OF EUROPE DEVELOPMENT	1.625% 03/10/2020 DD 03/10/15	250,852.50	247,460.00	250,000.00
COUNTRYWIDE HOME LO BC2 N 144A	6.500% 02/25/2047 DD 05/30/06	171,017.31	1.71	171,371.38
COUNTRYWIDE PLC		15,025,141.55	4,223,191.48	2,596,200.00
COUNTY BANCORP INC		78,841.81	97,553.28	3,278.00
COUPA SOFTWARE INC		163,445.35	171,210.48	5,484.00
COUSINS PROPERTIES INC		3,253,707.51	3,625,676.25	391,965.00
COVANTA HOLDING CORP		300,210.06	365,732.90	21,641.00
COVANTA HOLDING CORP	5.875% 07/01/2025 DD 03/16/17	1,355,412.50	1,356,750.00	1,350,000.00
COVENANT TRANSPORTATION GROUP		188,495.02	269,516.13	9,381.00
COWEN INC		278,441.64	263,656.58	19,315.50
COX COMMUNICATIONS INC 144A	3.350% 09/15/2026 DD 09/13/16	199,662.00	195,448.00	200,000.00
COX COMMUNICATIONS INC 144A	3.150% 08/15/2024 DD 08/07/17	499,310.00	492,440.00	500,000.00
COX COMMUNICATIONS INC 144A	4.600% 08/15/2047 DD 08/07/17	603,654.00	605,568.00	600,000.00
COX COMMUNICATIONS INC 144A	3.500% 08/15/2027 DD 08/07/17	1,982,250.00	1,972,700.00	2,000,000.00
CPI CARD GROUP INC	NEW	12,225.25	2,271.73	619.00
CRA INTERNATIONAL INC		198,528.81	279,094.55	6,209.00
CRACKER BARREL OLD COUNTRY STO		540,876.84	551,666.08	3,472.00
CRAFT BREW ALLIANCE INC		29,106.00	35,481.60	1,848.00
CRANE CO		768,943.44	1,162,358.16	13,028.00
CRAWFORD & CO		38,078.61	32,429.02	3,371.00
CRAY INC		551,026.47	725,516.00	29,980.00
CREDICORP LTD		5,439,084.57	7,928,804.32	38,224.00
CREDIT ACCEPTANCE CORP		732,282.20	1,000,523.64	3,093.00
CREDIT SUISSE AG/NEW YORK NY	5.400% 01/14/2020 DD 01/14/10	269,272.50	263,887.50	250,000.00
CREDIT SUISSE AG/NEW YORK NY	3.625% 09/09/2024 DD 09/09/14	723,842.00	724,318.00	700,000.00
CREDIT SUISSE FB 98-C2 144A	6.750% 11/11/2030 DD 11/11/98	235,839.09	319,074.51	317,762.15
CREDIT SUISSE FIRST BOS 26 4B3	7.000% 10/25/2017 DD 09/01/02	763.59	587.86	946.67
CREDIT SUISSE FIRST C1 H 144A	6.000% 05/17/2040 DD 06/11/98	618,313.14	1,009,631.15	1,236,626.27
CREDIT SUISSE GROUP FUNDING GU	3.800% 09/15/2022 DD 09/15/15	112,504.30	113,469.40	110,000.00
CREDIT SUISSE GROUP FUNDING GU	3.125% 12/10/2020 DD 06/10/16	549,358.50	556,616.50	550,000.00
CREDIT SUISSE GROUP FUNDING GU	3.750% 03/26/2025 DD 09/26/15	1,164,696.00	1,224,468.00	1,200,000.00
CREDIT SUISSE GROUP FUNDING GU	4.550% 04/17/2026 DD 10/18/16	3,193,299.00	3,201,333.20	2,990,000.00
CREDIT SUISSE NIMS TR 3 B 144A	6.500% 08/27/2036 DD 07/01/06	630,711.04	-	640,000.00
CREDIT 2004 1 LTD	VAR RT 01/28/2040 DD 11/18/04	1,478,759.39	133.09	1,478,759.39
CREE INC		4,122,052.31	4,923,612.66	132,569.00
CREST 2000-1 LTD 1A E 144A	VAR RT 08/31/2036 DD 11/03/00	1,457,357.00	-	1,500,000.00
CREST CLARENDON STR 021 D 144A	9.000% 12/28/2035 DD 09/19/02	36,109.93	38,964.87	38,953.19
CRESUD SACIF Y A	ADR	1,212,939.93	1,891,124.90	85,610.00
CRH AMERICA FINANCE INC 144A	3.400% 05/09/2027 DD 05/09/17	198,542.00	199,954.00	200,000.00
CRITEO SA	ADR	19,973,449.95	13,090,487.00	502,900.00
CROATIA GOVERNMENT INTERN 144A	6.000% 01/26/2024 DD 11/26/13	348,176.15	363,685.52	319,000.00
CROCS INC		193,549.96	310,160.32	24,538.00
CROSS COUNTRY HEALTHCARE INC		239,522.80	229,258.92	17,967.00
CROWN CASTLE INTERNATIONAL COR	5.250% 01/15/2023 DD 10/15/12	100,213.20	98,545.50	90,000.00

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CROWN CASTLE INTERNATIONAL COR	3.700% 06/15/2026 DD 05/06/16	426,521.90	419,714.40	420,000.00
CROWN CASTLE INTERNATIONAL COR	2.250% 09/01/2021 DD 09/01/16	1,798,371.00	1,769,634.00	1,800,000.00
CROWN CASTLE INTERNATIONAL COR		8,799,921.26	12,609,847.92	113,592.00
CROWN HOLDINGS INC		1,558,908.13	1,967,343.75	34,975.00
CRYOLIFE INC		235,564.47	228,459.50	11,930.00
CSAIL 2015-C2 COMMERCIAL C2 A4	3.504% 06/15/2057 DD 05/01/15	508,046.87	512,180.00	500,000.00
CSAIL 2017-C8 COMMER C8 D 144A	4.470% 06/15/2050 DD 06/01/17	861,847.51	862,071.60	949,000.00
CSAIL 2017-C8 COMMERCIAL C8 A4	3.392% 06/15/2050 DD 06/01/17	1,032,304.69	1,016,730.00	1,000,000.00
CSAIL 2017-CX10 CX10 UESD 144A	VAR RT 11/15/2027 DD 11/01/17	608,625.99	606,960.90	630,000.00
CSAIL 2017-CX9 COMM CX9 D 144A	VAR RT 09/15/2050 DD 09/01/17	459,908.59	461,656.80	528,000.00
CSG SYSTEMS INTERNATIONAL INC		391,697.32	411,645.08	9,394.00
CSL LTD		5,131,000.37	16,997,636.87	153,800.00
CSMC 2016-MFF MFF F 144A	VAR RT 11/15/2033 DD 11/23/16	1,127,000.00	1,138,112.22	1,127,000.00
CSMC TRUST 2015-DE DEAL D 144A	VAR RT 04/15/2029 DD 05/27/15	1,148,233.13	1,156,000.00	1,156,000.00
CSMC TRUST 2015-DE DEAL E 144A	VAR RT 04/15/2029 DD 05/27/15	429,195.00	426,264.12	426,000.00
CSMC TRUST 2015-DE DEAL F 144A	VAR RT 04/15/2029 DD 05/27/15	901,000.00	901,558.62	901,000.00
CSMC TRUST 2017-MO MOON E 144A	VAR RT 07/10/2034 DD 07/01/17	405,436.51	404,408.58	416,000.00
CSRA INC		3,286,629.04	3,637,613.76	121,578.00
CSS INDUSTRIES INC		186,949.64	195,422.26	7,022.00
CSW INDUSTRIALS INC		260,033.53	334,745.75	7,285.00
CSX CORP	2.600% 11/01/2026 DD 10/18/16	96,631.00	95,427.00	100,000.00
CSX CORP	3.700% 11/01/2023 DD 10/22/13	100,174.00	103,746.00	100,000.00
CSX CORP	3.250% 06/01/2027 DD 05/01/17	120,331.20	119,882.40	120,000.00
CSX CORP	6.150% 05/01/2037 DD 04/25/07	338,053.25	360,830.25	275,000.00
CSX CORP		6,712,229.57	12,480,393.75	226,875.00
CTBC FINANCIAL HOLDING CO LTD		3,500,929.12	4,364,769.16	6,336,048.00
CTRIP.COM INTERNATIONAL LTD	ADR	2,488,497.58	2,390,220.00	54,200.00
CTS CORP		540,728.49	619,776.75	24,069.00
CUBESMART		6,053,423.94	6,511,482.60	225,155.00
CUBIC CORP		937,455.51	1,122,938.55	19,049.00
CULLEN/FROST BANKERS INC		982,542.50	1,331,536.20	14,068.00
CULP INC		56,390.20	55,643.50	1,661.00
CUMMINS INC		4,709,779.90	7,194,370.56	40,729.00
CURIS INC		53,812.80	11,312.00	16,160.00
CURTISS-WRIGHT CORP		1,417,689.83	1,749,766.00	14,360.00
CUSTOMERS BANCORP INC		613,037.53	543,139.02	20,898.00
CUTERA INC		55,635.07	123,533.40	2,724.00
CVB FINANCIAL CORP		1,691,332.59	1,863,760.92	79,107.00
CVR ENERGY INC		214,906.76	439,208.56	11,794.00
CVS HEALTH CORP	2.875% 06/01/2026 DD 05/25/16	37,458.40	38,350.40	40,000.00
CVS HEALTH CORP	2.125% 06/01/2021 DD 05/25/16	89,382.60	87,831.90	90,000.00
CVS HEALTH CORP	4.000% 12/05/2023 DD 12/05/13	95,918.40	93,574.80	90,000.00
CVS HEALTH CORP	4.125% 05/15/2021 DD 05/12/11	130,913.75	129,870.00	125,000.00
CVS HEALTH CORP	3.500% 07/20/2022 DD 07/20/15	145,854.80	142,604.00	140,000.00
CVS HEALTH CORP	3.875% 07/20/2025 DD 07/20/15	296,946.30	290,423.34	282,000.00
CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	336,727.50	366,748.80	320,000.00
CVS HEALTH CORP		16,110,180.32	19,343,725.00	266,810.00
CWMBS REPERFORMING LN 03-R1	VAR RT 02/25/2043 DD 02/01/03	18,817.61	2,061.63	45,601.17
CYBEROPTICS CORP		61,438.17	40,335.00	2,689.00
CYPRESS SEMICONDUCTOR CORP		1,073,129.12	1,317,650.40	86,460.00
CYRUSONE INC		5,309,422.43	6,221,658.89	104,513.00
CYS INVESTMENTS INC	PFD 7.500% CUMULATIVE	728,293.02	874,734.00	35,300.00
CYS INVESTMENTS INC		922,614.38	924,357.39	115,113.00
CYTOKINETICS INC		83,847.71	56,194.25	6,895.00
CYTOMX THERAPEUTICS INC		73,478.64	120,284.78	5,698.00
D CARNEGIE & CO AB		11,251,914.87	-	482.00
DAEHAN STEEL CO LTD		483,108.76	511,497.49	57,823.00
DAH CHONG HONG HOLDINGS LTD		243,910.24	239,873.10	518,000.00
DAILY JOURNAL CORP		168,801.80	177,269.40	770.00
DAIMLER FINANCE NORTH AME 144A	2.000% 07/06/2021 DD 07/06/16	2,015,270.00	1,956,560.00	2,000,000.00
DAIMLER FINANCE NORTH AMERICA	8.500% 01/18/2031 DD 01/18/01	184,316.40	204,092.60	135,000.00
DAKTRONICS INC		151,577.61	148,198.16	16,232.00
DANA FINANCING LUXEMBOURG 144A	6.500% 06/01/2026 DD 05/27/16	1,629,856.25	1,706,906.25	1,575,000.00
DANA INC		1,232,400.96	2,229,080.37	69,637.00
DANAHER CORP		9,283,685.74	14,785,297.80	159,290.00

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DARDEN RESTAURANTS INC		1,975,823.56	3,133,708.72	32,636.00
DARFON ELECTRONICS CORP		408,782.97	703,425.91	706,000.00
DARLING INGREDIENTS INC		1,773,775.81	2,239,598.90	123,530.00
DASEKE INC		3,525,758.65	3,892,567.42	272,398.00
DASSAULT SYSTEMES SE		7,824,200.65	9,010,290.46	84,700.00
DAVE & BUSTER'S ENTERTAINMENT		383,333.15	417,912.75	7,575.00
DAVITA INC		2,003,993.78	2,930,387.75	40,559.00
DB HITEK CO LTD		225,428.19	210,990.55	18,823.00
DBCCRE 2014-ARCP M ARCP E 144A	VAR RT 01/10/2034 DD 01/01/14	1,746,273.91	1,673,437.45	1,849,000.00
DBJPM 16-C3 MORTGAGE TRUS C3 C	VAR RT 09/10/2049 DD 08/01/16	681,741.15	672,700.00	700,000.00
DBUBS 2011-LC1 MOR LC1A E 144A	VAR RT 11/10/2046 DD 02/01/11	1,655,111.38	1,741,935.30	1,669,000.00
DBUBS 2011-LC1 MOR LC1A F 144A	VAR RT 11/10/2046 DD 02/01/11	1,905,788.71	2,400,568.30	2,470,000.00
DBUBS 2011-LC1 MOR LC1A G 144A	4.652% 11/10/2046 DD 02/01/11	2,473,227.81	2,571,868.48	2,902,000.00
DBUBS 2011-LC3 MOR LC3A D 144A	VAR RT 08/10/2044 DD 08/01/11	990,303.67	1,025,578.04	986,000.00
DCT INDUSTRIAL TRUST INC		3,659,683.74	4,901,840.54	83,393.00
DDR CORP	4.625% 07/15/2022 DD 06/22/12	77,502.16	83,292.86	79,000.00
DDR CORP	3.375% 05/15/2023 DD 05/23/13	97,248.00	99,650.00	100,000.00
DDR CORP	PFD 6.250% CUMULATIVE	637,000.00	646,427.60	25,480.00
DDR CORP		2,842,561.95	1,864,262.40	208,065.00
DEAN FOODS CO		1,220,540.28	747,319.32	64,647.00
DEAN FOODS CO 144A	6.500% 03/15/2023 DD 02/25/15	1,011,910.23	995,000.00	1,000,000.00
DECIPHERA PHARMACEUTICALS INC		2,079,838.62	2,722,508.31	120,093.00
DECKERS OUTDOOR CORP		1,394,959.57	1,818,946.50	22,666.00
DEERE & CO	4.375% 10/16/2019 DD 10/16/09	80,771.25	77,850.75	75,000.00
DEERE & CO	3.900% 06/09/2042 DD 06/08/12	93,636.90	97,390.80	90,000.00
DEERE & CO		7,473,536.52	12,971,392.29	82,879.00
DEL FRISCO'S RESTAURANT GROUP		251,256.82	239,989.25	15,737.00
DEL TACO RESTAURANTS INC		346,757.03	300,672.96	24,808.00
DELEK US HOLDINGS INC		1,141,653.69	2,056,882.86	58,869.00
DELL INTERNATIONAL LLC / 144A	3.480% 06/01/2019 DD 06/01/16	90,869.40	91,127.70	90,000.00
DELL INTERNATIONAL LLC / 144A	8.350% 07/15/2046 DD 06/01/16	183,024.50	199,723.70	155,000.00
DELL INTERNATIONAL LLC / 144A	4.420% 06/15/2021 DD 06/01/16	585,649.00	593,951.40	570,000.00
DELL INTERNATIONAL LLC / 144A	6.020% 06/15/2026 DD 06/01/16	774,361.80	782,860.20	710,000.00
DELL INTERNATIONAL LLC / 144A	8.100% 07/15/2036 DD 06/01/16	2,204,124.90	2,235,138.30	1,770,000.00
DELL INTERNATIONAL LLC / 144A	5.450% 06/15/2023 DD 06/01/16	3,758,447.90	3,857,884.80	3,570,000.00
DELL INTERNATIONAL LLC / REGS	5.450% 06/15/2023 DD 06/01/16	1,295,256.00	1,296,768.00	1,200,000.00
DELL TECHNOLOGIES INC CLASS V		2,659,051.15	4,309,790.72	53,024.00
DELPHI TECHNOLOGIES PLC		969,874.45	1,227,430.71	23,393.00
DELTA AIR LINES INC		4,763,632.97	9,754,472.00	174,187.00
DELTA APPAREL INC		97,521.84	100,353.60	4,968.00
DELTA DUNIA MAKMUR TBK PT		410,901.13	318,074.85	6,035,600.00
DELTA ELECTRONICS INC		3,039,992.42	2,735,621.08	567,303.00
DELTIC TIMBER CORP		135,869.01	178,247.85	1,947.00
DELUXE CORP		599,626.36	678,727.72	8,833.00
DENBURY RESOURCES INC		819,148.93	732,679.09	331,529.00
DENNY'S CORP		264,584.66	286,725.44	21,656.00
DENSO CORP		8,490,114.18	13,225,822.73	220,300.00
DENTSPLY SIRONA INC		2,636,531.01	3,887,656.48	59,056.00
DEPOMED INC		180,601.26	76,660.15	9,523.00
DERMIRA INC		3,931,784.70	4,121,859.15	148,215.00
DEUTSCH MOTORS INC		384,574.10	394,567.28	73,718.00
DEUTSCHE BANK AG	3.375% 05/12/2021 DD 05/12/16	355,218.50	353,227.00	350,000.00
DEUTSCHE BANK AG	4.250% 10/14/2021 DD 04/14/17	1,769,187.80	1,841,454.90	1,770,000.00
DEUTSCHE BANK AG/LONDON	2.500% 02/13/2019 DD 02/13/14	200,376.00	199,918.00	200,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 07/13/2020 DD 07/13/17	600,000.00	601,062.00	600,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/16/2022 DD 11/16/17	1,500,000.00	1,505,190.00	1,500,000.00
DEUTSCHE TELEKOM INTERNATIONAL	6.000% 07/08/2019 DD 06/22/09	146,377.50	131,805.00	125,000.00
DEUTSCHE TELEKOM INTERNATIONAL	VAR RT 06/15/2030 DD 07/06/00	203,671.80	207,142.60	140,000.00
DEVON ENERGY CORP	5.850% 12/15/2025 DD 12/15/15	16,003.26	16,347.52	14,000.00
DEVON ENERGY CORP	4.000% 07/15/2021 DD 07/12/11	83,247.20	83,308.80	80,000.00
DEVON ENERGY CORP	7.950% 04/15/2032 DD 03/25/02	99,038.25	102,844.50	75,000.00
DEVON ENERGY CORP	3.250% 05/15/2022 DD 05/14/12	190,993.20	193,268.00	190,000.00
DEVON ENERGY CORP	5.600% 07/15/2041 DD 07/12/11	206,894.00	235,734.00	200,000.00
DEVON ENERGY CORP		6,420,507.81	5,594,175.00	135,125.00
DEXCOM INC		1,740,578.91	1,313,542.32	22,888.00

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DEXIA CREDIT LOCAL SA/NEW 144A	VAR RT 06/05/2018 DD 06/05/15	1,540,000.00	1,540,261.80	1,540,000.00
DGB FINANCIAL GROUP INC		19,418,250.07	16,338,456.76	1,657,928.00
DHI GROUP INC		121,495.58	63,659.50	33,505.00
DHT HOLDINGS INC		247,949.12	233,217.17	64,963.00
DIAGEO CAPITAL PLC	5.875% 09/30/2036 DD 09/28/06	172,273.50	197,581.50	150,000.00
DIAMOND HILL INVESTMENT GROUP		115,409.70	118,002.86	571.00
DIAMOND OFFSHORE DRILLING INC		502,251.08	895,089.91	48,149.00
DIAMONDBACK ENERGY INC	4.750% 11/01/2024 DD 05/01/17	1,135,790.93	1,144,275.00	1,140,000.00
DIAMONDBACK ENERGY INC		2,258,226.48	3,265,330.00	25,864.00
DIAMONDRock HOSPITALITY CO		1,539,143.43	1,701,222.36	150,684.00
DICK'S SPORTING GOODS INC		976,081.09	651,047.22	22,653.00
DIEBOLD NIXDORF INC		330,431.50	227,363.10	13,906.00
DIEBOLD NIXDORF INC	8.500% 04/15/2024 DD 10/15/16	462,072.49	488,750.00	460,000.00
DIGI INTERNATIONAL INC		264,768.54	192,766.75	20,185.00
DIGICEL GROUP LTD 144A	7.125% 04/01/2022 DD 04/02/14	129,831.70	130,567.41	141,000.00
DIGIMARC CORP		55,348.40	67,239.00	1,860.00
DIGITAL REALTY TRUST INC		4,853,026.42	6,042,395.00	53,050.00
DILLARD'S INC		585,228.64	631,545.85	10,517.00
DIME COMMUNITY BANCSHARES INC		441,957.08	493,665.80	23,564.00
DINEEQUITY INC		585,121.05	364,900.89	7,193.00
DIODES INC		545,653.92	660,212.76	23,028.00
DIPLOMAT PHARMACY INC		622,999.48	716,358.51	35,693.00
DISCOVER BANK	4.200% 08/08/2023 DD 08/08/13	63,816.60	63,007.20	60,000.00
DISCOVER BANK	4.250% 03/13/2026 DD 03/13/14	207,222.00	208,590.00	200,000.00
DISCOVER BANK	3.100% 06/04/2020 DD 06/04/15	357,805.00	354,154.50	350,000.00
DISCOVER CARD EXECUTION A4 A4	1.390% 03/15/2022 DD 09/21/16	2,712,773.70	2,696,475.60	2,730,000.00
DISCOVER FINANCIAL SERVICES	3.950% 11/06/2024 DD 11/06/14	514,480.00	510,745.00	500,000.00
DISCOVER FINANCIAL SERVICES	4.100% 02/09/2027 DD 02/09/17	998,610.00	1,024,330.00	1,000,000.00
DISCOVER FINANCIAL SERVICES		4,071,007.11	7,519,929.96	97,763.00
DISCOVERY COMMUNICATIONS INC		950,505.33	882,958.14	39,453.00
DISCOVERY COMMUNICATIONS INC		1,351,285.42	1,201,418.67	56,751.00
DISCOVERY COMMUNICATIONS LLC	4.950% 05/15/2042 DD 05/17/12	56,428.50	49,585.00	50,000.00
DISCOVERY COMMUNICATIONS LLC	3.450% 03/15/2025 DD 03/02/15	147,973.50	147,477.00	150,000.00
DISCOVERY COMMUNICATIONS LLC	3.950% 03/20/2028 DD 09/21/17	199,234.00	198,932.00	200,000.00
DISCOVERY COMMUNICATIONS LLC	5.000% 09/20/2037 DD 09/21/17	202,590.00	207,218.00	200,000.00
DISCOVERY COMMUNICATIONS LLC	5.200% 09/20/2047 DD 09/21/17	201,628.00	208,744.00	200,000.00
DISCOVERY COMMUNICATIONS LLC	6.350% 06/01/2040 DD 06/03/10	381,195.50	411,736.50	350,000.00
DISH DBS CORP	7.750% 07/01/2026 DD 06/13/16	3,127,389.34	3,227,337.50	3,070,000.00
DISH NETWORK CORP		2,458,115.50	2,703,796.00	56,624.00
DMC GLOBAL INC		187,123.84	286,546.95	11,439.00
DNB FINANCIAL CORP		72,856.82	71,174.40	2,112.00
DOLBY LABORATORIES INC		580,644.07	873,084.00	14,082.00
DOLLAR GENERAL CORP	3.250% 04/15/2023 DD 04/11/13	152,415.00	152,023.50	150,000.00
DOLLAR GENERAL CORP		4,473,865.27	6,796,798.76	73,076.00
DOLLAR TREE INC		3,693,244.91	6,405,011.97	59,687.00
DOMINICAN REPUBLIC INTERN 144A	5.875% 04/18/2024 DD 04/18/13	90,885.55	96,895.80	90,000.00
DOMINICAN REPUBLIC INTERN 144A	6.850% 01/27/2045 DD 01/27/15	241,390.00	268,456.75	239,000.00
DOMINICAN REPUBLIC INTERN 144A	5.950% 01/25/2027 DD 01/25/17	495,024.21	511,920.00	474,000.00
DOMINICAN REPUBLIC INTERN 144A	7.450% 04/30/2044 DD 04/30/14	1,085,194.59	1,194,885.00	1,002,000.00
DOMINICAN REPUBLIC INTERN REGS	6.600% 01/28/2024 DD 10/28/13	54,399.81	57,183.75	51,000.00
DOMINICAN REPUBLIC INTERN REGS	5.950% 01/25/2027 DD 01/25/17	634,055.00	649,080.00	601,000.00
DOMINICAN REPUBLIC INTERN REGS	6.875% 01/29/2026 DD 01/29/16	703,525.12	729,456.84	639,000.00
DOMINION ENERGY INC	5.950% 06/15/2035 DD 06/20/05	167,662.50	189,453.00	150,000.00
DOMINION ENERGY INC	4.900% 08/01/2041 DD 08/05/11	450,776.00	462,244.00	400,000.00
DOMINION ENERGY INC		10,703,888.00	13,499,975.58	166,543.00
DOMINO'S PIZZA INC		1,368,745.42	2,417,554.24	12,794.00
DOMTAR CORP		675,139.98	817,030.48	16,499.00
DONALDSON CO INC		1,243,095.72	1,625,188.95	33,201.00
DONEGAL GROUP INC		114,941.00	121,169.20	7,004.00
DONGJIN SEMICHEM CO LTD		381,642.52	1,662,944.22	80,555.00
DONGKUK INDUSTRIES CO LTD		288,192.13	214,626.61	58,391.00
DONGKUK STEEL MILL CO LTD		264,337.36	356,011.28	34,648.00
DONNELLEY FINANCIAL SOLUTIONS		185,108.48	163,092.32	8,368.00
DOOSAN INFRACORE CO LTD		525,652.83	491,917.73	60,601.00
DORIAN LPG LTD		119,944.43	137,939.82	16,781.00

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DORMAKABA HOLDING AG		1,075,223.08	2,749,971.78	2,953.00
DORMAN PRODUCTS INC		346,937.42	300,992.22	4,923.00
DOUGLAS DYNAMICS INC		126,462.94	152,145.00	4,025.00
DOUGLAS EMMETT INC		3,567,644.42	4,257,018.68	103,678.00
DOVA PHARMACEUTICALS INC		45,339.91	49,939.20	1,734.00
DOVER CORP		2,378,077.60	3,994,962.42	39,558.00
DOW CHEMICAL CO/THE	4.250% 11/15/2020 DD 11/09/10	46,623.53	49,085.39	47,000.00
DOW CHEMICAL CO/THE	4.125% 11/15/2021 DD 11/14/11	79,883.25	78,639.75	75,000.00
DOW CHEMICAL CO/THE	3.000% 11/15/2022 DD 11/14/12	100,375.00	100,530.00	100,000.00
DOW CHEMICAL CO/THE	5.250% 11/15/2041 DD 11/14/11	102,295.80	104,807.70	90,000.00
DOW CHEMICAL CO/THE	8.550% 05/15/2019 DD 05/13/09	272,592.00	259,963.20	240,000.00
DOW CHEMICAL CO/THE	7.375% 11/01/2029 DD 11/01/99	275,228.00	266,722.00	200,000.00
DOW CHEMICAL CO/THE	4.625% 10/01/2044 DD 09/16/14	234,287.50	273,300.00	250,000.00
DOWDUPONT INC		27,436,809.78	43,572,538.44	611,802.00
DR HORTON INC		1,970,650.35	4,467,450.39	87,477.00
DR PEPPER SNAPPLE GROUP I 144A	4.500% 11/15/2045 DD 05/15/17	317,574.00	322,359.00	300,000.00
DR PEPPER SNAPPLE GROUP INC	4.420% 12/15/2046 DD 12/14/16	101,021.00	105,078.00	100,000.00
DR PEPPER SNAPPLE GROUP INC	3.130% 12/15/2023 DD 12/14/16	148,672.50	151,377.00	150,000.00
DR PEPPER SNAPPLE GROUP INC		3,069,845.58	4,720,707.22	48,637.00
DRIL-QUIP INC		1,395,954.73	1,377,146.70	28,871.00
DRIVE SHACK INC		113,930.18	171,645.67	31,039.00
DSP GROUP INC		204,680.84	206,237.50	16,499.00
DST SYSTEMS INC		705,742.03	1,081,942.17	17,431.00
DSV A/S		2,847,130.90	7,182,744.64	91,150.00
DSW INC		1,104,226.69	1,048,019.50	48,950.00
DTE ELECTRIC CO	3.450% 10/01/2020 DD 08/19/10	52,528.00	51,415.50	50,000.00
DTE ELECTRIC CO	3.700% 03/15/2045 DD 03/11/15	98,062.00	103,041.00	100,000.00
DTE ENERGY CO		3,480,989.25	5,056,942.54	46,199.00
DU PONT EI DE NEMOURS & CO	6.500% 01/15/2028 DD 01/13/98	49,012.80	50,398.84	40,000.00
DUCOMMUN INC		203,968.45	218,951.20	7,696.00
DUKE ENERGY CAROLINAS LLC	4.000% 09/30/2042 DD 09/21/12	49,929.50	53,345.50	50,000.00
DUKE ENERGY CAROLINAS LLC	6.050% 04/15/2038 DD 04/14/08	188,434.50	203,278.50	150,000.00
DUKE ENERGY CAROLINAS LLC	5.300% 02/15/2040 DD 11/19/09	625,004.00	647,391.05	515,000.00
DUKE ENERGY CORP	2.650% 09/01/2026 DD 08/12/16	72,143.25	71,862.75	75,000.00
DUKE ENERGY CORP	1.800% 09/01/2021 DD 08/12/16	73,010.25	72,948.75	75,000.00
DUKE ENERGY CORP	3.950% 10/15/2023 DD 10/11/13	102,320.00	104,971.00	100,000.00
DUKE ENERGY CORP	3.750% 04/15/2024 DD 04/04/14	274,075.90	281,990.70	270,000.00
DUKE ENERGY CORP	5.050% 09/15/2019 DD 08/28/09	680,243.20	668,787.20	640,000.00
DUKE ENERGY CORP	3.750% 09/01/2046 DD 08/12/16	1,680,084.20	1,720,703.40	1,740,000.00
DUKE ENERGY CORP		13,027,465.33	15,314,160.03	182,073.00
DUKE ENERGY CORP SR NTS	6.000% 12/02/2028 DD 12/04/98	31,930.50	37,169.85	30,000.00
DUKE ENERGY FLORIDA LLC	3.400% 10/01/2046 DD 09/09/16	29,714.40	29,014.80	30,000.00
DUKE ENERGY FLORIDA LLC	6.400% 06/15/2038 DD 06/18/08	303,557.74	358,879.35	255,000.00
DUKE REALTY CORP		2,952,803.55	3,870,132.72	142,232.00
DUKE REALTY LP	3.375% 12/15/2027 DD 12/12/17	199,980.00	200,332.00	200,000.00
DULUTH HOLDINGS INC		44,795.25	24,793.65	1,389.00
DUN & BRADSTREET CORP/THE		884,964.56	1,124,066.13	9,493.00
DUNKIN' BRANDS GROUP INC		986,747.66	1,541,800.05	23,915.00
DURECT CORP		36,687.16	22,966.10	24,909.00
DXC TECHNOLOGY CO	4.750% 04/15/2027 DD 03/27/17	209,018.55	207,364.95	195,000.00
DXC TECHNOLOGY CO		3,345,141.45	7,008,270.10	73,849.00
DXP ENTERPRISES INC/TX		159,523.71	156,573.15	5,295.00
DYCOM INDUSTRIES INC		6,180,516.25	7,867,180.86	70,602.00
DYNAVAX TECHNOLOGIES CORP		504,976.09	812,907.70	43,471.00
DYNEGY INC		752,600.32	974,461.05	82,233.00
DYNEGY INC 144A	8.125% 01/30/2026 DD 08/21/17	590,027.00	633,650.00	580,000.00
DYNEGY INC 144A	8.000% 01/15/2025 DD 10/11/16	1,288,606.25	1,472,200.00	1,360,000.00
DYNEX CAPITAL INC		246,619.46	252,352.99	35,999.00
E*TRADE FINANCIAL CORP		1,438,116.58	3,561,108.80	71,840.00
EAGLE BANCORP INC		526,085.91	542,523.00	9,370.00
EAGLE BULK SHIPPING INC		119,102.64	117,013.12	26,119.00
EAGLE MATERIALS INC		981,114.71	1,399,821.50	12,355.00
EAGLE PHARMACEUTICALS INC/DE		2,598,749.55	1,974,349.78	36,959.00
EARTHSTONE ENERGY INC		153,715.59	156,016.51	14,677.00
EAST WEST BANCORP INC		1,317,665.85	2,274,007.89	37,383.00

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EASTERLY GOVERNMENT PROPERTIES		613,707.60	669,755.90	31,385.00
EASTERN CO/THE		113,402.02	99,186.95	3,793.00
EASTGROUP PROPERTIES INC		433,801.21	540,001.80	6,110.00
EASTMAN CHEMICAL CO	4.650% 10/15/2044 DD 05/15/14	9,911.30	10,908.30	10,000.00
EASTMAN CHEMICAL CO	3.800% 03/15/2025 DD 11/20/14	115,386.24	118,855.26	114,000.00
EASTMAN CHEMICAL CO		2,236,629.68	3,519,671.52	37,993.00
EASTMAN KODAK CO		59,520.00	12,300.80	3,968.00
EATON CORP	4.150% 11/02/2042 DD 11/02/13	38,548.40	41,651.60	40,000.00
EATON CORP	2.750% 11/02/2022 DD 11/02/13	201,148.00	200,586.00	200,000.00
EATON CORP	3.915% 09/15/2047 DD 09/15/17	493,905.00	498,020.00	500,000.00
EATON CORP PLC		6,855,569.14	9,102,268.04	115,204.00
EATON VANCE CORP		965,272.64	1,629,219.88	28,892.00
EBAY INC	3.450% 08/01/2024 DD 07/28/14	91,557.90	91,467.00	90,000.00
EBAY INC	2.600% 07/15/2022 DD 07/24/12	139,020.00	148,647.00	150,000.00
EBAY INC	2.150% 06/05/2020 DD 06/06/17	745,447.50	744,735.00	750,000.00
EBAY INC	4.000% 07/15/2042 DD 07/24/12	1,487,727.50	1,615,967.50	1,750,000.00
EBAY INC		11,320,104.41	17,712,136.80	469,320.00
EBIX INC		265,347.62	352,424.75	4,447.00
ECHO GLOBAL LOGISTICS INC		449,261.21	591,808.00	21,136.00
EHOSTAR CORP		628,829.39	854,473.50	14,265.00
ECLIPSE RESOURCES CORP		171,195.09	146,376.00	60,990.00
ECOLAB INC	2.700% 11/01/2026 DD 10/18/16	75,285.60	76,689.60	80,000.00
ECOLAB INC	4.350% 12/08/2021 DD 12/08/11	311,908.74	304,421.26	286,000.00
ECOLAB INC		5,866,169.68	8,996,634.82	67,049.00
ECOPETROL SA	7.375% 09/18/2043 DD 09/18/13	109,875.00	120,200.00	100,000.00
ECOPETROL SA	5.375% 06/26/2026 DD 06/26/15	133,900.00	140,361.00	130,000.00
ECOPETROL SA	4.125% 01/16/2025 DD 09/16/14	196,380.00	201,000.00	200,000.00
ECUADOR GOVERNMENT INTERN 144A	9.650% 12/13/2026	10,000.00	11,475.00	10,000.00
ECUADOR GOVERNMENT INTERN 144A	10.750% 03/28/2022	332,383.50	330,756.25	283,000.00
ECUADOR GOVERNMENT INTERN 144A	8.875% 10/23/2027	1,194,101.84	1,300,200.00	1,182,000.00
ECUADOR GOVERNMENT INTERN REGS	9.650% 12/13/2026	420,600.00	459,000.00	400,000.00
EDGE THERAPEUTICS INC		33,486.67	26,957.49	2,877.00
EDGEWELL PERSONAL CARE CO		1,043,976.06	909,854.80	15,320.00
EDISON INTERNATIONAL	2.950% 03/15/2023 DD 03/09/16	120,565.20	120,187.20	120,000.00
EDISON INTERNATIONAL		4,553,912.18	5,161,585.56	81,619.00
EDITAS MEDICINE INC		210,295.08	361,815.02	11,774.00
EDOM TECHNOLOGY CO LTD		431,424.81	432,382.34	679,000.00
EDUCATION REALTY TRUST INC		2,263,769.67	1,997,389.08	57,199.00
EDWARDS LIFESCIENCES CORP		21,351,895.60	24,157,810.56	214,336.00
EFG INTERNATIONAL AG		8,206,376.49	8,155,549.51	771,610.00
EGYPT GOVERNMENT INTERNAT 144A	6.125% 01/31/2022 DD 01/31/17	345,000.00	360,887.25	345,000.00
EGYPT GOVERNMENT INTERNAT 144A	8.500% 01/31/2047 DD 01/31/17	522,577.80	564,865.20	492,000.00
EHEALTH INC		62,366.14	71,512.29	4,117.00
EI DU PONT DE NEMOURS & CO	4.150% 02/15/2043 DD 02/15/13	61,314.60	61,779.00	60,000.00
EI DU PONT DE NEMOURS & CO	4.900% 01/15/2041 DD 09/23/10	122,987.50	142,803.75	125,000.00
EI DU PONT DE NEMOURS & CO	2.800% 02/15/2023 DD 02/15/13	283,742.10	279,381.20	280,000.00
EI DU PONT DE NEMOURS & CO	2.200% 05/01/2020 DD 05/02/17	598,831.80	594,476.40	595,000.00
EL PASO ELECTRIC CO		1,392,737.11	1,704,226.50	30,790.00
EL POLLO LOCO HOLDINGS INC		178,390.05	141,104.70	14,253.00
EL SALVADOR GOVERNMENT IN 144A	8.250% 04/10/2032 DD 04/10/02	68,425.00	80,402.00	70,000.00
EL SALVADOR GOVERNMENT IN REGS	7.650% 06/15/2035 DD 06/10/05	375,102.13	444,403.10	410,000.00
EL SALVADOR GOVERNMENT IN REGS	7.625% 02/01/2041 DD 02/01/11	378,512.05	452,445.00	417,000.00
ELDORADO RESORTS INC		135,152.81	269,410.05	8,127.00
ELDORADO RESORTS INC	6.000% 04/01/2025 DD 03/29/17	685,940.62	705,375.00	675,000.00
ELECTRO SCIENTIFIC INDUSTRIES		158,890.52	521,327.61	24,327.00
ELECTRONIC ARTS INC	3.700% 03/01/2021 DD 02/24/16	998,500.00	1,031,090.00	1,000,000.00
ELECTRONIC ARTS INC		4,162,836.69	8,105,168.88	77,148.00
ELECTRONICS FOR IMAGING INC		371,707.92	253,574.11	8,587.00
ELEMENT FLEET MANAGEMENT CORP		19,848,468.93	17,880,881.12	2,358,300.00
ELEVATE CREDIT INC		73,872.21	69,193.17	9,189.00
ELF BEAUTY INC		103,466.45	85,112.65	3,815.00
ELI LILLY & CO	3.700% 03/01/2045 DD 03/05/15	29,879.40	31,013.70	30,000.00
ELI LILLY & CO	2.750% 06/01/2025 DD 03/05/15	160,154.60	165,458.70	165,000.00
ELI LILLY & CO		15,077,047.77	21,616,185.64	255,934.00
ELLIE MAE INC		524,962.28	551,776.80	6,172.00

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ELLINGTON RESIDENTIAL MORTGAGE		107,355.87	83,726.16	6,954.00
E-MART INC		2,032,075.13	2,790,877.64	11,025.00
EMBRAER NETHERLANDS FINANCE BV	5.400% 02/01/2027 DD 02/01/17	208,480.00	216,000.00	200,000.00
EMC INSURANCE GROUP INC		188,645.20	194,403.44	6,776.00
EMCOR GROUP INC		1,312,827.44	1,549,980.00	18,960.00
EMCORE CORP		98,493.31	90,087.15	13,967.00
EMERA US FINANCE LP	3.550% 06/15/2026 DD 12/15/16	75,890.25	75,215.25	75,000.00
EMERA US FINANCE LP	4.750% 06/15/2046 DD 12/15/16	234,942.00	246,334.50	225,000.00
EMERALD EXPOSITIONS EVENTS INC		272,703.21	261,409.68	12,852.00
EMERGENT BIOSOLUTIONS INC		529,866.43	741,382.38	15,954.00
EMERSON ELECTRIC CO	2.625% 02/15/2023 DD 02/20/13	90,754.80	89,778.60	90,000.00
EMERSON ELECTRIC CO	2.625% 12/01/2021 DD 05/21/15	175,773.50	176,429.75	175,000.00
EMERSON ELECTRIC CO		8,809,864.34	11,806,670.73	169,417.00
EMPIRE RESORTS INC		32,535.35	41,931.00	1,553.00
EMPIRE STATE REALTY TRUST INC		603,237.97	653,326.19	31,823.00
EMPLOYERS HOLDINGS INC		853,288.94	1,057,785.60	23,824.00
ENABLE MIDSTREAM PARTNERS LP	VAR RT 05/15/2019 DD 11/15/15	125,540.00	124,282.50	125,000.00
ENABLE MIDSTREAM PARTNERS LP	4.400% 03/15/2027 DD 03/09/17	2,147,901.00	2,135,427.00	2,100,000.00
ENANTA PHARMACEUTICALS INC		359,979.82	693,480.24	11,818.00
ENBRIDGE ENERGY PARTNERS LP	7.375% 10/15/2045 DD 10/06/15	63,832.80	79,725.60	60,000.00
ENBRIDGE INC	5.500% 12/01/2046 DD 11/29/16	104,112.00	108,221.40	90,000.00
ENCANA CORP	6.500% 05/15/2019 DD 05/04/09	32,445.60	31,522.50	30,000.00
ENCANA CORP	6.500% 08/15/2034 DD 08/04/04	222,874.00	247,144.00	200,000.00
ENCOMPASS HEALTH CORP	5.750% 11/01/2024 DD 09/11/12	924,866.88	936,731.25	915,000.00
ENCORE CAPITAL GROUP INC		492,584.18	757,252.70	17,987.00
ENCORE WIRE CORP		628,546.67	740,307.05	15,217.00
ENDO DAC / ENDO FINANCE L 144A	VAR RT 02/01/2025 DD 01/27/15	1,144,674.69	906,750.00	1,170,000.00
ENDO INTERNATIONAL PLC		1,862,056.90	428,141.00	55,244.00
ENDOLOGIX INC		114,806.15	92,597.80	17,308.00
ENDURANCE INTERNATIONAL GROUP		87,523.80	97,935.60	11,659.00
ENEL FINANCE INTERNATIONA 144A	3.625% 05/25/2027 DD 05/25/17	2,624,560.00	2,583,230.00	2,600,000.00
ENEL GENERACION CHILE SA	4.250% 04/15/2024 DD 04/15/14	124,673.25	130,598.75	125,000.00
ENERGA SA		294,686.29	295,646.08	80,700.00
ENERGEN CORP		1,331,413.35	1,520,941.83	26,419.00
ENERGIZER HOLDINGS INC		517,831.56	796,132.14	16,593.00
ENERGIZER HOLDINGS INC 144A	5.500% 06/15/2025 DD 06/01/15	1,290,537.50	1,327,976.25	1,275,000.00
ENERGOUS CORP		66,685.23	71,420.40	3,672.00
ENERGY RECOVERY INC		64,415.15	52,561.25	6,007.00
ENERGY TRANSFER LP	4.050% 03/15/2025 DD 03/12/15	39,144.40	39,970.00	40,000.00
ENERGY TRANSFER LP	5.150% 02/01/2043 DD 01/22/13	50,134.50	47,348.00	50,000.00
ENERGY TRANSFER LP	4.650% 06/01/2021 DD 05/12/11	73,276.70	73,476.20	70,000.00
ENERGY TRANSFER LP	4.900% 02/01/2024 DD 09/19/13	102,302.00	105,750.00	100,000.00
ENERGY TRANSFER LP	6.125% 12/15/2045 DD 06/23/15	107,508.00	108,592.00	100,000.00
ENERGY TRANSFER LP	4.750% 01/15/2026 DD 06/23/15	125,685.60	124,497.60	120,000.00
ENERGY TRANSFER LP	4.900% 03/15/2035 DD 03/12/15	248,955.00	247,297.50	250,000.00
ENERGY TRANSFER LP	4.150% 10/01/2020 DD 09/19/13	261,695.00	258,162.50	250,000.00
ENERGY TRANSFER LP	3.600% 02/01/2023 DD 01/22/13	1,143,951.25	1,146,202.25	1,145,000.00
ENERGY TRANSFER PARTNERS LP /	5.750% 09/01/2020 DD 09/11/13	110,687.00	106,429.00	100,000.00
ENERGY XXI GULF COAST INC		352,197.72	108,451.71	18,927.00
ENERSYS		604,487.86	548,893.29	7,883.00
ENGILITY HOLDINGS INC		474,448.88	391,562.74	13,802.00
ENNIS INC		327,571.16	406,907.50	19,610.00
ENOVA INTERNATIONAL INC		230,396.85	296,704.00	19,520.00
ENPRO INDUSTRIES INC		242,405.68	365,811.12	3,912.00
ENSCO PLC	4.500% 10/01/2024 DD 09/29/14	1,365,560.00	1,260,000.00	1,500,000.00
ENSCO PLC		1,770,302.69	1,909,609.65	323,115.00
ENSIGN GROUP INC/THE		428,743.48	439,537.80	19,799.00
ENSTAR GROUP LTD		1,681,168.11	1,706,776.50	8,502.00
ENTEGRAL FINANCIAL CORP		99,442.52	125,658.00	4,296.00
ENTEGRIS INC		514,921.42	786,493.05	25,829.00
ENTEGRIS INC 144A	4.625% 02/10/2026 DD 11/10/17	906,912.50	908,425.00	895,000.00
ENTELLUS MEDICAL INC		32,524.85	46,999.53	1,927.00
ENTERCOM COMMUNICATIONS CORP		3,045,567.06	2,754,388.80	255,036.00
ENTERGY ARKANSAS INC	3.500% 04/01/2026 DD 01/08/16	103,122.00	103,191.00	100,000.00
ENTERGY CORP		3,334,946.22	3,754,602.09	46,131.00

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ENTERGY LOUISIANA LLC	3.120% 09/01/2027 DD 05/23/17	508,360.00	498,725.00	500,000.00
ENTERGY MISSISSIPPI INC	3.750% 07/01/2024 DD 03/21/14	961,732.50	992,408.00	950,000.00
ENTERPRISE BANCORP INC/MA		225,062.37	230,450.40	6,768.00
ENTERPRISE FINANCIAL SERVICES		674,643.99	768,678.75	17,025.00
ENTERPRISE PRODUCTS OPERATING	3.700% 02/15/2026 DD 05/07/15	77,604.00	76,795.50	75,000.00
ENTERPRISE PRODUCTS OPERATING	2.850% 04/15/2021 DD 04/13/16	91,342.80	90,750.60	90,000.00
ENTERPRISE PRODUCTS OPERATING	4.850% 03/15/2044 DD 03/18/13	96,318.90	97,968.60	90,000.00
ENTERPRISE PRODUCTS OPERATING	3.350% 03/15/2023 DD 03/18/13	110,822.00	112,168.10	110,000.00
ENTERPRISE PRODUCTS OPERATING	4.950% 10/15/2054 DD 10/14/14	112,410.00	136,760.00	125,000.00
ENTERPRISE PRODUCTS OPERATING	3.750% 02/15/2025 DD 10/14/14	151,864.50	154,665.00	150,000.00
ENTERPRISE PRODUCTS OPERATING	5.100% 02/15/2045 DD 02/12/14	173,151.00	182,571.20	160,000.00
ENTERPRISE PRODUCTS OPERATING	5.200% 09/01/2020 DD 05/20/10	466,772.70	427,372.00	400,000.00
ENTERPRISE PRODUCTS OPERATING	4.850% 08/15/2042 DD 02/15/12	456,558.90	472,191.60	430,000.00
ENTERPRISE PRODUCTS OPERATING	4.450% 02/15/2043 DD 08/13/12	2,109,765.00	2,173,899.00	2,100,000.00
ENTRAVISION COMMUNICATIONS CORP		87,403.73	98,834.45	13,823.00
ENTRUST KEYSTONE FUND		72,599,866.27	94,303,451.09	72,599,866.27
ENVESTNET INC		313,506.06	403,884.70	8,102.00
ENVIROSTAR INC		15,096.02	19,800.00	495.00
ENVISION HEALTHCARE CORP	5.625% 07/15/2022 DD 01/15/15	802,969.85	813,050.00	805,000.00
ENVISION HEALTHCARE CORP		2,327,212.86	1,048,619.52	30,342.00
ENVISION HEALTHCARE CORP 144A	6.250% 12/01/2024 DD 12/01/16	467,700.00	473,800.00	460,000.00
ENZO BIOCHEM INC		75,883.09	78,794.20	9,668.00
EOG RESOURCES INC	4.150% 01/15/2026 DD 01/14/16	82,055.20	85,144.00	80,000.00
EOG RESOURCES INC	2.625% 03/15/2023 DD 09/10/12	299,151.00	296,559.00	300,000.00
EOG RESOURCES INC		19,203,157.93	36,940,182.84	342,324.00
EP ENERGY CORP		114,675.12	63,380.16	26,856.00
EP ENERGY LLC / EVEREST A 144A	8.000% 02/15/2025 DD 02/06/17	649,768.63	474,500.00	650,000.00
EP ENERGY LLC / EVEREST ACQUIS	9.375% 05/01/2020 DD 11/01/12	428,707.20	363,350.00	430,000.00
EP ENERGY LLC / EVEREST ACQUIS	6.375% 06/15/2023 DD 05/28/15	951,775.06	545,400.00	1,010,000.00
EPAM SYSTEMS INC		11,351,419.14	18,006,664.59	167,613.00
EPZYME INC		177,595.52	194,186.15	15,473.00
EPLUS INC		137,578.20	175,516.80	2,334.00
EPR PROPERTIES	4.500% 04/01/2025 DD 03/16/15	126,815.00	127,927.50	125,000.00
EPR PROPERTIES		1,203,792.06	1,074,460.44	16,414.00
EPR PROPERTIES	5.750% 08/15/2022 DD 08/08/12	1,305,960.00	1,363,100.00	1,250,000.00
EQT CORP		3,674,018.26	3,398,807.04	59,712.00
EQUIFAX INC		6,807,699.58	7,843,802.56	66,518.00
EQUINIX INC		19,051,950.54	25,350,860.70	55,935.00
EQUITY BANCSHARES INC		188,558.95	215,044.93	6,073.00
EQUITY COMMONWEALTH		777,581.71	984,588.21	32,271.00
EQUITY LIFESTYLE PROPERTIES IN		1,157,809.26	1,853,663.46	20,823.00
EQUITY RESIDENTIAL		10,924,404.66	11,258,784.81	176,553.00
ERA GROUP INC		143,322.92	146,178.50	13,598.00
ERIE INDEMNITY CO		629,251.12	816,815.36	6,704.00
EROS INTERNATIONAL PLC		166,931.40	104,895.50	10,870.00
ERP OPERATING LP	4.625% 12/15/2021 DD 12/12/11	75,113.50	74,980.50	70,000.00
ERP OPERATING LP	4.750% 07/15/2020 DD 07/15/10	106,965.00	105,410.00	100,000.00
ESAL GMBH 144A	6.250% 02/05/2023 DD 02/05/13	61,932.31	62,700.00	66,000.00
ESCALADE INC		108,853.72	96,284.40	7,828.00
ESCO TECHNOLOGIES INC		1,068,006.84	1,160,656.00	19,264.00
ESH HOSPITALITY INC 144A	5.250% 05/01/2025 DD 05/15/15	770,000.00	777,700.00	770,000.00
ESPERION THERAPEUTICS INC		63,512.99	193,701.28	2,942.00
ESSA BANCORP INC		95,265.50	100,946.14	6,442.00
ESSENDANT INC		511,567.49	265,817.25	28,675.00
ESSENT GROUP LTD		456,110.09	637,405.60	14,680.00
ESSEX PORTFOLIO LP	3.500% 04/01/2025 DD 03/17/15	125,978.75	126,071.25	125,000.00
ESSEX PROPERTY TRUST INC		9,093,922.19	9,796,966.93	40,589.00
ESSILOR INTERNATIONAL CIE GENE		8,989,599.49	16,707,664.50	121,042.00
ESTEE LAUDER COS INC/THE		4,186,023.55	7,262,223.00	57,075.00
ESTERLINE TECHNOLOGIES CORP		1,683,565.12	1,486,081.80	19,894.00
ETHAN ALLEN INTERIORS INC		573,638.09	530,444.20	18,547.00
ETSY INC		296,965.67	452,987.95	22,151.00
EUGENE CORP		384,453.00	368,644.86	80,214.00
EURO-ASIA AGRICULTURAL HLDGS	HKD0.10	554,770.70	-	4,300,000.00
EURONET WORLDWIDE INC		995,366.59	1,104,779.70	13,110.00

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EUROPEAN BANK FOR RECONSTRUCTI	1.875% 02/23/2022 DD 02/23/15	99,485.00	98,293.00	100,000.00
EUROPEAN BANK FOR RECONSTRUCTI	1.750% 06/14/2019 DD 04/15/14	124,362.50	124,626.25	125,000.00
EUROPEAN BANK FOR RECONSTRUCTI	1.625% 05/05/2020 DD 05/05/17	299,865.00	296,610.00	300,000.00
EUROPEAN INVESTMENT BANK	2.375% 05/24/2027 DD 05/24/17	69,512.80	68,732.30	70,000.00
EUROPEAN INVESTMENT BANK	2.250% 03/15/2022 DD 01/12/17	89,435.70	89,630.10	90,000.00
EUROPEAN INVESTMENT BANK	2.500% 10/15/2024 DD 10/15/14	125,053.75	124,896.25	125,000.00
EUROPEAN INVESTMENT BANK	1.875% 02/10/2025 DD 02/10/15	195,640.00	191,424.00	200,000.00
EUROPEAN INVESTMENT BANK	1.250% 12/16/2019 DD 10/25/16	297,702.00	295,398.00	300,000.00
EUROPEAN INVESTMENT BANK	1.750% 06/17/2019 DD 05/20/14	301,365.00	298,986.00	300,000.00
EUROPEAN INVESTMENT BANK	4.875% 02/15/2036 DD 03/02/06	378,288.00	392,685.00	300,000.00
EUROPEAN INVESTMENT BANK	1.375% 06/15/2020 DD 04/22/15	407,745.00	403,066.90	410,000.00
EUROPEAN INVESTMENT BANK	1.625% 03/16/2020 DD 01/14/15	425,731.25	420,894.50	425,000.00
EUROPEAN INVESTMENT BANK	2.125% 04/13/2026 DD 04/13/16	491,975.00	482,765.00	500,000.00
EUROPEAN INVESTMENT BANK	1.250% 05/15/2019 DD 02/09/16	495,020.00	495,130.00	500,000.00
EUROPEAN INVESTMENT BANK	2.000% 03/15/2021 DD 01/12/16	541,206.00	531,452.95	535,000.00
EUROPEAN INVESTMENT BANK	2.875% 09/15/2020 DD 09/15/10	563,327.00	560,714.00	550,000.00
EUROPEAN INVESTMENT BANK	2.250% 08/15/2022 DD 07/21/15	1,012,550.00	995,360.00	1,000,000.00
EVANS BANCORP INC		138,724.62	147,236.60	3,514.00
EVERBRIDGE INC		73,530.90	99,710.60	3,355.00
EVERCORE INC		478,297.91	632,700.00	7,030.00
EVEREST RE GROUP LTD		1,618,222.09	2,379,430.04	10,754.00
EVERI HOLDINGS INC		91,367.35	95,403.62	12,653.00
EVERSOURCE ENERGY		3,713,133.79	5,172,862.50	81,875.00
EVERTEC INC		259,475.90	222,112.80	16,272.00
EVOLENT HEALTH INC		738,216.61	439,011.60	35,692.00
EVOLUTION PETROLEUM CORP		29,460.75	24,461.35	3,571.00
EVOQUA WATER TECHNOLOGIES CORP		2,395,775.48	2,968,918.78	125,218.00
EW SCRIPPS CO/THE		724,555.22	674,278.20	43,140.00
EW SCRIPPS CO/THE 144A	5.125% 05/15/2025 DD 04/28/17	1,582,441.62	1,552,200.00	1,560,000.00
EXACT SCIENCES CORP		6,139,705.43	6,820,480.10	129,815.00
EXACTECH INC		227,688.43	402,523.00	8,140.00
EXELIXIS INC		1,905,096.90	2,371,504.00	78,010.00
EXELON CORP	3.400% 04/15/2026 DD 04/07/16	137,956.70	140,046.20	140,000.00
EXELON CORP	3.950% 06/15/2025 DD 12/15/15	252,610.00	260,532.50	250,000.00
EXELON CORP	2.850% 06/15/2020 DD 06/11/15	545,020.55	539,986.20	535,000.00
EXELON CORP		9,483,948.72	9,816,085.16	249,076.00
EXELON GENERATION CO LLC	4.250% 06/15/2022 DD 12/15/12	78,438.75	78,701.25	75,000.00
EXELON GENERATION CO LLC	5.600% 06/15/2042 DD 12/15/12	132,102.70	148,023.45	135,000.00
EXELON GENERATION CO LLC	2.950% 01/15/2020 DD 01/13/15	529,448.40	525,293.60	520,000.00
EXLSERVICE HOLDINGS INC		291,658.85	363,186.30	6,018.00
EXONE CO/THE		30,398.83	23,931.60	2,849.00
EXPEDIA INC		2,857,079.32	3,699,216.22	30,886.00
EXPEDITORS INTERNATIONAL OF WA		2,171,741.61	3,024,839.71	46,759.00
EXPERIAN PLC		7,598,769.92	8,031,336.27	362,900.00
EXPONENT INC		290,682.88	336,658.50	4,735.00
EXPORT DEVELOPMENT CANADA	1.500% 05/26/2021 DD 05/26/16	194,962.00	195,330.00	200,000.00
EXPORT DEVELOPMENT CANADA	1.750% 08/19/2019 DD 06/19/14	199,796.00	199,208.00	200,000.00
EXPORT-IMPORT BANK OF KOREA	2.375% 08/12/2019 DD 08/12/14	249,692.50	248,797.50	250,000.00
EXPORT-IMPORT BANK OF KOREA	2.875% 01/21/2025 DD 01/21/15	303,750.00	292,605.00	300,000.00
EXPORT-IMPORT BANK OF KOREA	5.000% 04/11/2022 DD 01/11/12	386,543.50	376,603.50	350,000.00
EXPRESS INC		751,268.34	598,910.90	59,006.00
EXPRESS SCRIPTS HOLDING CO	4.800% 07/15/2046 DD 07/05/16	53,085.00	53,189.50	50,000.00
EXPRESS SCRIPTS HOLDING CO	3.400% 03/01/2027 DD 07/05/16	55,753.20	58,878.60	60,000.00
EXPRESS SCRIPTS HOLDING CO	3.500% 06/15/2024 DD 06/05/14	65,392.40	65,575.25	65,000.00
EXPRESS SCRIPTS HOLDING CO	4.500% 02/25/2026 DD 02/25/16	96,744.60	95,508.90	90,000.00
EXPRESS SCRIPTS HOLDING CO	4.750% 11/15/2021 DD 11/15/12	287,060.00	266,357.50	250,000.00
EXPRESS SCRIPTS HOLDING CO		9,250,722.04	11,499,187.68	154,062.00
EXTELL BOSTON MEZZANINE		1,289,855.03	1,291,141.66	1,286,638.43
EXTENDED STAY 2/17 TLB		270,893.89	272,821.45	272,255.16
EXTENDED STAY AMERICA INC		969,863.10	954,275.00	50,225.00
EXTERRAN CORP		435,935.97	756,666.48	24,067.00
EXTRA SPACE STORAGE INC		7,936,448.66	9,722,078.85	111,173.00
EXTRACTION OIL & GAS INC		3,871,228.84	3,683,723.13	257,423.00
EXTREME NETWORKS INC		108,111.82	240,772.12	19,231.00
EXXON MOBIL CORP	2.222% 03/01/2021 DD 03/03/16	105,109.65	104,764.80	105,000.00

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EXXON MOBIL CORP	2.709% 03/06/2025 DD 03/06/15	125,223.75	124,576.25	125,000.00
EXXON MOBIL CORP	2.397% 03/06/2022 DD 03/06/15	155,255.00	154,752.00	155,000.00
EXXON MOBIL CORP	4.114% 03/01/2046 DD 03/03/16	163,319.70	173,482.20	155,000.00
EXXON MOBIL CORP	1.708% 03/01/2019 DD 03/03/16	216,812.45	214,496.90	215,000.00
EXXON MOBIL CORP	3.043% 03/01/2026 DD 03/03/16	355,204.50	355,404.00	350,000.00
EXXON MOBIL CORP	VAR RT 02/28/2018 DD 03/03/16	2,000,000.00	2,001,200.00	2,000,000.00
EXXON MOBIL CORP		93,526,477.82	93,006,258.12	1,111,983.00
EZCORP INC		427,315.81	474,311.60	38,878.00
F&F CO LTD		377,414.01	1,055,891.22	26,946.00
F5 NETWORKS INC		2,053,466.91	2,281,784.58	17,389.00
FABRINET		292,305.33	192,290.00	6,700.00
FACEBOOK INC		63,720,312.08	129,193,071.48	732,138.00
FACTSET RESEARCH SYSTEMS INC		1,197,254.70	1,877,289.64	9,739.00
FAGE INTERNATIONAL SA/ FA 144A	5.625% 08/15/2026 DD 08/03/16	271,908.93	255,725.00	265,000.00
FAIR ISAAC CORP		653,789.80	830,190.80	5,419.00
FAIRMOUNT SANTROL HOLDINGS INC		269,998.01	199,749.39	38,193.00
FANUC CORP		8,419,378.23	21,979,494.46	91,500.00
FAR EASTERN NEW CENTURY CORP		1,469,959.11	1,313,654.33	1,458,671.00
FARMER BROTHERS CO		199,089.09	206,885.25	6,435.00
FARMERS & MERCHANTS BANCORP IN		188,509.78	271,524.00	6,655.00
FARMERS CAPITAL BANK CORP		182,437.13	209,709.50	5,447.00
FARMERS NATIONAL BANC CORP		239,395.93	288,790.25	19,579.00
FARMLAND PARTNERS INC		252,842.56	197,522.08	22,756.00
FARO TECHNOLOGIES INC		366,091.97	483,019.00	10,277.00
FASTENAL CO		7,914,328.00	16,008,364.59	292,711.00
FATE THERAPEUTICS INC		66,312.65	127,424.05	20,855.00
FB FINANCIAL CORP		207,884.17	280,619.17	6,683.00
FBL FINANCIAL GROUP INC		555,004.80	512,763.30	7,362.00
FCB FINANCIAL HOLDINGS INC		10,549,826.82	11,944,807.20	235,134.00
FEDERAL AGRICULTURAL MORTGAGE		359,967.65	520,687.20	6,655.00
FEDERAL FARM CR BK CONS BD	1.580% 02/17/2021 DD 05/17/16	99,900.00	98,156.00	100,000.00
FEDERAL FARM CR BK CONS BD	1.550% 04/13/2020 DD 04/13/17	250,177.50	247,540.00	250,000.00
FEDERAL FARM CR BK CONS BD	1.590% 03/23/2020 DD 03/23/16	4,999,050.00	4,941,300.00	5,000,000.00
FEDERAL HOME LN BK CONS BD	4.125% 03/13/2020 DD 03/16/10	177,637.50	156,918.00	150,000.00
FEDERAL HOME LN BK CONS BD	1.875% 03/13/2020 DD 03/02/12	193,662.00	199,114.00	200,000.00
FEDERAL HOME LN BK CONS BD	1.375% 11/15/2019 DD 11/17/16	249,380.00	247,492.50	250,000.00
FEDERAL HOME LN BK CONS BD	2.250% 03/11/2022 DD 02/17/12	356,281.45	350,521.50	350,000.00
FEDERAL HOME LN BK CONS BD	1.690% 02/26/2021 DD 02/26/16	356,421.60	352,209.60	360,000.00
FEDERAL HOME LN BK CONS BD	1.375% 02/18/2021 DD 02/18/16	399,536.00	391,052.00	400,000.00
FEDERAL HOME LN BK CONS BD	1.125% 07/14/2021 DD 07/14/16	488,220.00	483,390.00	500,000.00
FEDERAL HOME LN BK CONS BD	1.000% 09/26/2019 DD 09/09/16	500,000.00	492,340.00	500,000.00
FEDERAL HOME LN BK CONS BD	1.500% 10/21/2019 DD 10/13/17	498,695.00	496,305.50	500,000.00
FEDERAL HOME LN BK CONS BD	1.375% 05/28/2019 DD 05/12/17	499,870.00	496,600.00	500,000.00
FEDERAL HOME LN BK CONS BD	1.250% 01/16/2019 DD 12/08/16	499,580.00	496,860.00	500,000.00
FEDERAL HOME LN BK CONS BD	1.375% 03/18/2019 DD 03/10/17	500,055.00	497,110.00	500,000.00
FEDERAL HOME LN BK CONS BD	1.375% 09/28/2020 DD 09/08/17	741,482.50	736,927.50	750,000.00
FEDERAL HOME LN BK CONS BD	1.750% 12/14/2018 DD 11/03/11	1,106,827.00	1,098,801.00	1,100,000.00
FEDERAL HOME LN BK CONS DISC	01/24/2018	498,606.25	498,606.25	500,000.00
FEDERAL HOME LN BK CONS DISC	01/10/2018	499,082.22	499,082.22	500,000.00
FEDERAL HOME LN MTG CORP	1.375% 08/15/2019 DD 07/19/17	249,347.50	247,855.00	250,000.00
FEDERAL HOME LN MTG CORP	1.750% 05/30/2019 DD 04/16/12	247,452.50	249,632.50	250,000.00
FEDERAL HOME LN MTG CORP	1.375% 05/01/2020 DD 04/04/13	296,655.00	295,515.00	300,000.00
FEDERAL HOME LN MTG CORP	1.125% 04/15/2019 DD 03/21/16	497,465.00	495,425.00	500,000.00
FEDERAL HOME LN MTG CORP	1.875% 11/17/2020 DD 11/15/17	498,465.00	497,380.00	500,000.00
FEDERAL HOME LN MTG CORP	3.750% 03/27/2019 DD 03/27/09	570,968.04	552,625.20	540,000.00
FEDERAL HOME LN MTG CORP	1.500% 01/17/2020 DD 01/17/17	597,385.00	594,324.00	600,000.00
FEDERAL HOME LN MTG CORP	1.250% 10/02/2019 DD 10/02/12	1,770,084.00	1,827,966.50	1,850,000.00
FEDERAL HOME LN MTG CORP	2.375% 01/13/2022 DD 01/13/12	29,368,570.71	29,412,058.50	29,150,000.00
FEDERAL HOME LN MTG CORP DEB	6.250% 07/15/2032 DD 02/20/02	145,112.46	147,145.64	105,000.00
FEDERAL HOME LN MTG DEBS	6.750% 03/15/2031 DD 10/25/00	598,134.07	622,067.40	435,000.00
FEDERAL NATL MTG ASSN	1.375% 10/07/2021 DD 10/07/16	99,554.00	97,252.00	100,000.00
FEDERAL NATL MTG ASSN	2.625% 09/06/2024 DD 09/08/14	98,329.00	101,332.00	100,000.00
FEDERAL NATL MTG ASSN	1.700% 01/27/2020 DD 01/27/17	149,940.00	148,626.00	150,000.00
FEDERAL NATL MTG ASSN	1.375% 01/28/2019 DD 01/08/16	186,724.20	184,173.05	185,000.00
FEDERAL NATL MTG ASSN	1.125% 09/09/2019 DD 09/09/16	199,500.00	197,168.00	200,000.00

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FEDERAL NATL MTG ASSN	2.000% 01/05/2022 DD 01/09/17	199,786.00	198,682.00	200,000.00
FEDERAL NATL MTG ASSN	1.250% 08/17/2021 DD 08/19/16	244,695.00	242,257.50	250,000.00
FEDERAL NATL MTG ASSN	2.000% 10/05/2022 DD 10/06/17	249,127.50	246,689.75	250,000.00
FEDERAL NATL MTG ASSN	1.750% 11/26/2019 DD 11/07/14	250,995.00	249,155.00	250,000.00
FEDERAL NATL MTG ASSN	1.750% 09/12/2019 DD 07/28/14	247,822.50	249,292.50	250,000.00
FEDERAL NATL MTG ASSN	1.375% 02/26/2021 DD 02/05/16	299,682.00	293,685.00	300,000.00
FEDERAL NATL MTG ASSN	7.250% 05/15/2030 DD 05/05/00	373,467.50	365,722.50	250,000.00
FEDERAL NATL MTG ASSN	1.000% 04/30/2018 DD 04/30/13	372,372.00	384,372.45	385,000.00
FEDERAL NATL MTG ASSN	1.500% 06/22/2020 DD 04/27/15	396,548.00	395,256.00	400,000.00
FEDERAL NATL MTG ASSN	1.125% 07/26/2019 DD 07/26/16	400,000.00	395,308.00	400,000.00
FEDERAL NATL MTG ASSN	1.875% 09/24/2026 DD 09/27/16	398,017.20	395,908.80	420,000.00
FEDERAL NATL MTG ASSN	5.625% 07/15/2037 DD 07/18/07	483,066.50	491,242.50	350,000.00
FEDERAL NATL MTG ASSN	1.000% 02/26/2019 DD 02/23/16	497,150.00	495,275.00	500,000.00
FEDERAL NATL MTG ASSN	1.875% 02/19/2019 DD 01/13/14	504,850.00	500,130.00	500,000.00
FEDERAL NATL MTG ASSN	1.250% 02/26/2019 DD 02/26/16	598,260.00	595,422.00	600,000.00
FEDERAL NATL MTG ASSN	1.000% 10/24/2019 DD 10/25/16	693,907.00	688,583.00	700,000.00
FEDERAL NATL MTG ASSN	6.625% 11/15/2030 DD 11/03/00	942,120.67	914,101.50	650,000.00
FEDERAL NATL MTG ASSN	1.250% 02/24/2020 DD 08/24/16	988,660.00	980,580.00	1,000,000.00
FEDERAL REALTY INVESTMENT TRUS		2,142,435.47	2,448,352.35	18,435.00
FEDERAL SIGNAL CORP		568,447.81	723,260.09	36,001.00
FEDERATED INVESTORS INC		598,939.35	928,987.84	25,748.00
FEDERATED NATIONAL HOLDING CO		144,240.78	144,589.82	8,726.00
FEDEX CORP	4.750% 11/15/2045 DD 10/23/15	30,462.00	33,593.40	30,000.00
FEDEX CORP	5.100% 01/15/2044 DD 01/09/14	52,686.00	58,187.00	50,000.00
FEDEX CORP	4.400% 01/15/2047 DD 01/06/17	78,006.00	80,027.25	75,000.00
FEDEX CORP	2.300% 02/01/2020 DD 01/09/15	176,585.50	174,980.75	175,000.00
FEDEX CORP	3.900% 02/01/2035 DD 01/09/15	196,824.00	203,178.00	200,000.00
FEDEX CORP	2.625% 08/01/2022 DD 07/27/12	229,971.00	229,983.90	230,000.00
FEDEX CORP		8,581,230.23	16,054,654.98	64,337.00
FELCOR LODGING LP	5.625% 03/01/2023 DD 03/01/13	205,000.00	210,637.50	205,000.00
FERREYCORP SAA		246,478.82	379,608.09	482,400.00
FERRO CORP		241,785.64	365,645.00	15,500.00
FHLMC POOL #36-0101	9.500% 04/01/2020 DD 04/01/90	18.27	18.94	18.68
FHLMC POOL #36-0117	9.500% 09/01/2020 DD 09/01/90	21.61	23.02	21.99
FHLMC POOL #53-1021	9.000% 08/01/2019 DD 08/01/89	1.08	1.09	1.08
FHLMC POOL #54-1726	9.000% 11/01/2019 DD 11/01/89	80.36	76.59	76.48
FHLMC POOL #A1-0444	5.000% 06/01/2033 DD 06/01/03	929.87	986.13	915.86
FHLMC POOL #A1-1745	4.500% 08/01/2033 DD 08/01/03	3,285.27	3,645.72	3,415.23
FHLMC POOL #A1-2093	5.000% 08/01/2033 DD 08/01/03	4,111.24	4,125.72	3,827.20
FHLMC POOL #A1-3466	6.500% 09/01/2033 DD 09/01/03	2,203.89	2,344.44	2,116.57
FHLMC POOL #A1-4315	5.500% 10/01/2033 DD 10/01/03	2,505.39	2,744.33	2,476.10
FHLMC POOL #A1-4481	4.500% 10/01/2033 DD 10/01/03	6,202.92	6,939.62	6,501.61
FHLMC POOL #A1-7171	6.000% 01/01/2034 DD 01/01/04	945.93	1,033.54	925.28
FHLMC POOL #A1-8359	6.000% 02/01/2034 DD 02/01/04	243.46	263.19	235.62
FHLMC POOL #A1-9399	5.500% 03/01/2034 DD 03/01/04	4,484.47	4,880.89	4,404.66
FHLMC POOL #A1-9457	5.500% 03/01/2034 DD 03/01/04	7,891.12	8,469.83	7,712.19
FHLMC POOL #A2-0913	5.500% 04/01/2034 DD 04/01/04	9,195.72	9,959.19	8,985.85
FHLMC POOL #A2-1459	5.000% 05/01/2034 DD 05/01/04	4,889.60	5,459.82	5,048.14
FHLMC POOL #A2-3559	5.500% 06/01/2034 DD 06/01/04	4,859.00	5,337.62	4,842.34
FHLMC POOL #A2-3630	5.000% 06/01/2034 DD 06/01/04	2,399.06	2,712.56	2,508.43
FHLMC POOL #A2-4430	5.000% 07/01/2034 DD 07/01/04	6,208.49	6,963.15	6,438.89
FHLMC POOL #A2-6271	5.500% 09/01/2034 DD 09/01/04	1,454.49	1,578.37	1,433.75
FHLMC POOL #A3-0207	5.000% 12/01/2034 DD 12/01/04	7,053.25	7,599.67	7,060.98
FHLMC POOL #A3-2368	5.000% 04/01/2035 DD 04/01/05	7,978.49	8,821.30	8,160.84
FHLMC POOL #A3-2383	5.500% 04/01/2035 DD 04/01/05	4,878.07	5,393.50	4,868.17
FHLMC POOL #A3-3037	5.500% 01/01/2035 DD 01/01/05	4,568.52	4,971.10	4,484.77
FHLMC POOL #A3-3358	5.000% 02/01/2035 DD 02/01/05	2,033.57	2,204.81	2,038.94
FHLMC POOL #A3-7175	5.000% 09/01/2035 DD 09/01/05	2,941.54	3,198.29	2,968.45
FHLMC POOL #A3-7327	4.500% 09/01/2035 DD 08/01/05	3,822.62	4,217.53	3,953.59
FHLMC POOL #A3-8024	5.000% 10/01/2035 DD 09/01/05	2,584.90	2,898.87	2,680.81
FHLMC POOL #A3-9210	5.500% 10/01/2035 DD 10/01/05	35,430.98	36,405.11	32,832.60
FHLMC POOL #A3-9300	5.500% 11/01/2035 DD 10/01/05	4,757.78	5,338.65	4,820.28
FHLMC POOL #A4-1965	5.000% 01/01/2036 DD 01/01/06	792.07	883.97	820.40
FHLMC POOL #A4-3373	5.500% 02/01/2036 DD 02/01/06	1,797.52	2,003.35	1,815.12
FHLMC POOL #A4-7036	4.500% 09/01/2035 DD 09/01/05	1,551.04	1,773.68	1,661.63

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FHLMC POOL #A4-7039	5.000% 09/01/2035 DD 09/01/05	2,878.02	3,234.89	2,992.08
FHLMC POOL #A4-8600	5.500% 05/01/2036 DD 04/01/06	6,087.34	6,849.93	6,271.05
FHLMC POOL #A4-9344	6.000% 06/01/2036 DD 05/01/06	737.22	831.01	743.96
FHLMC POOL #A5-0131	6.000% 06/01/2036 DD 06/01/06	1,686.66	1,891.15	1,676.17
FHLMC POOL #A5-0310	5.000% 07/01/2036 DD 06/01/06	974.80	1,124.86	1,046.78
FHLMC POOL #A5-0618	6.000% 07/01/2036 DD 07/01/06	2,478.67	2,838.33	2,521.62
FHLMC POOL #A5-2052	6.500% 09/01/2036 DD 09/01/06	1,466.84	1,628.66	1,444.92
FHLMC POOL #A5-2299	6.000% 09/01/2036 DD 09/01/06	3,882.89	4,366.49	3,864.15
FHLMC POOL #A5-5786	6.000% 12/01/2036 DD 12/01/06	4,297.32	4,797.75	4,295.21
FHLMC POOL #A5-7714	5.000% 02/01/2037 DD 02/01/07	73,920.05	73,715.52	67,923.67
FHLMC POOL #A5-9969	6.000% 04/01/2037 DD 05/01/07	4,121.82	4,568.37	4,089.85
FHLMC POOL #A6-0146	6.000% 05/01/2037 DD 05/01/07	10,168.64	11,360.37	10,146.45
FHLMC POOL #A6-0151	6.000% 05/01/2037 DD 05/01/07	1,023.48	1,148.50	1,023.49
FHLMC POOL #A6-1562	5.500% 10/01/2036 DD 03/01/07	7,859.84	7,862.30	7,091.91
FHLMC POOL #A6-3982	6.000% 08/01/2037 DD 08/01/07	10,649.45	11,709.70	10,439.05
FHLMC POOL #A7-6836	5.000% 05/01/2038 DD 05/01/08	1,466.12	1,446.68	1,330.94
FHLMC POOL #A7-7265	5.500% 05/01/2038 DD 05/01/08	3,563.74	3,911.24	3,550.41
FHLMC POOL #A8-1112	5.500% 08/01/2038 DD 08/01/08	2,570.48	2,894.56	2,624.19
FHLMC POOL #A8-7714	4.000% 08/01/2039 DD 07/01/09	5,205.32	5,101.62	4,868.33
FHLMC POOL #A8-9136	5.500% 10/01/2039 DD 10/01/09	98,423.35	97,971.14	89,260.23
FHLMC POOL #A8-9324	6.000% 10/01/2039 DD 10/01/09	73,522.56	75,778.49	67,038.66
FHLMC POOL #A8-9784	5.000% 11/01/2039 DD 11/01/09	270,459.96	270,879.30	248,636.30
FHLMC POOL #A9-0760	4.000% 01/01/2040 DD 01/01/10	33,661.77	36,514.29	34,778.49
FHLMC POOL #A9-0769	5.000% 01/01/2040 DD 01/01/10	113,615.75	119,199.75	109,430.86
FHLMC POOL #A9-1161	4.500% 02/01/2040 DD 02/01/10	64,843.32	68,578.01	64,280.84
FHLMC POOL #A9-1787	4.500% 03/01/2040 DD 04/01/10	42,758.14	44,846.82	42,029.18
FHLMC POOL #A9-3235	5.000% 08/01/2040 DD 07/01/10	264,910.03	263,803.14	243,071.57
FHLMC POOL #A9-3501	4.500% 08/01/2040 DD 08/01/10	8,230.34	8,118.92	7,609.68
FHLMC POOL #A9-4605	4.000% 10/01/2040 DD 10/01/10	273,976.25	276,992.53	263,835.08
FHLMC POOL #A9-4710	4.000% 10/01/2040 DD 10/01/10	219,306.02	213,526.43	203,443.76
FHLMC POOL #A9-6413	4.000% 01/01/2041 DD 01/01/11	582,990.10	586,600.81	558,720.65
FHLMC POOL #A9-6616	5.000% 02/01/2041 DD 02/01/11	10,971.21	11,109.80	10,213.18
FHLMC POOL #A9-7186	4.500% 03/01/2041 DD 02/01/11	407,811.55	399,892.96	374,810.63
FHLMC POOL #B1-0535	6.000% 10/01/2018 DD 10/01/03	650.14	629.48	627.21
FHLMC POOL #B1-0742	4.500% 11/01/2018 DD 11/01/03	639.39	650.16	641.09
FHLMC POOL #B1-1800	4.500% 01/01/2019 DD 01/01/04	920.03	948.00	934.78
FHLMC POOL #B1-4858	4.000% 05/01/2019 DD 05/01/04	426.91	462.16	449.02
FHLMC POOL #B1-4981	4.500% 06/01/2019 DD 06/01/04	811.18	828.34	816.79
FHLMC POOL #B1-5090	4.500% 06/01/2019 DD 06/01/04	728.27	757.16	746.60
FHLMC POOL #B1-5146	5.000% 06/01/2019 DD 06/01/04	1,038.21	1,053.42	1,033.04
FHLMC POOL #B1-5313	4.000% 07/01/2019 DD 06/01/04	658.53	691.08	671.43
FHLMC POOL #B1-6943	5.500% 10/01/2019 DD 10/01/04	896.70	891.77	877.78
FHLMC POOL #B1-7614	5.000% 01/01/2020 DD 01/01/05	1,170.09	1,192.01	1,157.95
FHLMC POOL #B1-9426	5.000% 07/01/2020 DD 06/01/05	988.35	996.94	977.65
FHLMC POOL #B1-9744	4.500% 08/01/2020 DD 08/01/05	1,130.40	1,162.74	1,146.53
FHLMC POOL #C0-0042	8.500% 05/01/2021 DD 05/01/91	36.11	39.38	37.41
FHLMC POOL #C0-0092	8.000% 01/01/2022 DD 01/01/92	114.93	117.77	109.32
FHLMC POOL #C0-0096	8.500% 02/01/2022 DD 02/01/92	178.86	187.38	176.39
FHLMC POOL #C0-0180	8.000% 11/01/2022 DD 11/01/92	198.84	206.84	195.35
FHLMC POOL #C0-0785	6.500% 06/01/2029 DD 06/01/99	1,320.86	1,500.77	1,350.81
FHLMC POOL #C0-1025	8.000% 07/01/2030 DD 07/01/00	232.32	268.13	228.95
FHLMC POOL #C0-1183	6.000% 05/01/2031 DD 05/01/01	1,723.77	2,032.73	1,793.55
FHLMC POOL #C0-1443	5.500% 01/01/2033 DD 01/01/03	7,413.26	8,050.59	7,260.11
FHLMC POOL #C0-1598	5.000% 08/01/2033 DD 08/01/03	5,282.82	5,942.38	5,492.23
FHLMC POOL #C0-1622	5.000% 09/01/2033 DD 09/01/03	9,152.35	10,279.74	9,501.21
FHLMC POOL #C0-1648	5.000% 10/01/2033 DD 10/01/03	21,832.37	23,911.21	22,103.99
FHLMC POOL #C0-1649	5.500% 10/01/2033 DD 10/01/03	320,202.01	315,176.61	284,242.50
FHLMC POOL #C0-1676	6.000% 11/01/2033 DD 11/01/03	2,093.24	2,279.03	2,018.82
FHLMC POOL #C0-1754	5.500% 01/01/2034 DD 01/01/04	7,436.93	8,151.20	7,352.50
FHLMC POOL #C0-3478	4.500% 06/01/2040 DD 06/01/10	391,760.96	403,006.54	377,728.92
FHLMC POOL #C0-3517	4.500% 09/01/2040 DD 09/01/10	964,611.23	951,344.49	891,581.77
FHLMC POOL #C0-4446	3.000% 01/01/2043 DD 01/01/13	303,814.27	305,838.79	304,099.34
FHLMC POOL #C0-4664	3.000% 03/01/2043 DD 03/01/13	169,349.57	168,265.82	167,310.48
FHLMC POOL #C0-9004	3.500% 07/01/2042 DD 07/01/12	1,450,099.91	1,452,808.52	1,407,787.47
FHLMC POOL #C0-9013	3.000% 09/01/2042 DD 09/01/12	628,149.21	642,796.44	639,337.62

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FHLMC POOL #C0-9015	3.000% 10/01/2042 DD 10/01/12	379,465.05	363,901.01	361,906.90
FHLMC POOL #C0-9055	4.000% 12/01/2043 DD 12/01/13	750,672.37	755,557.66	721,475.17
FHLMC POOL #C5-8962	6.000% 10/01/2031 DD 10/01/01	1,663.02	1,817.59	1,605.08
FHLMC POOL #C6-0282	7.000% 11/01/2031 DD 11/01/01	523.85	513.85	497.43
FHLMC POOL #C6-3904	6.000% 02/01/2032 DD 02/01/02	13,743.47	15,526.14	13,899.86
FHLMC POOL #C7-4246	6.000% 12/01/2032 DD 12/01/02	6,270.12	6,838.04	6,044.57
FHLMC POOL #C7-8238	5.500% 04/01/2033 DD 04/01/03	1,775.69	1,920.10	1,732.93
FHLMC POOL #C7-8493	5.500% 04/01/2033 DD 04/01/03	6,287.45	6,711.59	6,144.40
FHLMC POOL #C7-9885	5.500% 06/01/2033 DD 05/01/03	1,843.38	1,945.89	1,780.78
FHLMC POOL #C8-0344	7.500% 09/01/2025 DD 09/01/95	247.16	274.49	245.91
FHLMC POOL #C9-0580	6.000% 09/01/2022 DD 09/01/02	928.27	998.21	893.65
FHLMC POOL #C9-0654	5.500% 04/01/2023 DD 04/01/03	2,600.99	2,748.32	2,516.06
FHLMC POOL #C9-0675	5.000% 05/01/2023 DD 05/01/03	1,726.86	1,798.62	1,673.78
FHLMC POOL #C9-0731	5.000% 11/01/2023 DD 11/01/03	243,257.78	238,485.42	221,931.55
FHLMC POOL #C9-0766	5.500% 12/01/2023 DD 12/01/03	3,502.45	3,707.02	3,393.74
FHLMC POOL #C9-0778	4.500% 11/01/2023 DD 11/01/03	3,194.04	3,493.70	3,287.54
FHLMC POOL #C9-0853	5.000% 09/01/2024 DD 09/01/04	5,892.01	6,300.01	5,862.71
FHLMC POOL #C9-1026	5.500% 04/01/2027 DD 04/01/07	2,250.55	2,473.59	2,264.01
FHLMC POOL #C9-1361	4.000% 03/01/2031 DD 03/01/11	176,837.49	174,785.03	165,437.79
FHLMC POOL #C9-1377	4.500% 06/01/2031 DD 06/01/11	38,606.21	37,770.57	35,413.45
FHLMC POOL #C9-1403	3.500% 03/01/2032 DD 03/01/12	160,612.48	157,466.60	151,298.17
FHLMC POOL #C9-1414	4.000% 12/01/2031 DD 12/01/11	88,427.12	87,533.70	82,847.83
FHLMC POOL #C9-1437	3.500% 04/01/2032 DD 04/01/12	93,452.62	91,622.18	88,033.08
FHLMC POOL #C9-1449	4.000% 05/01/2032 DD 05/01/12	96,821.39	96,665.74	91,152.82
FHLMC POOL #C9-1707	3.000% 06/01/2033 DD 05/01/13	104,671.66	105,779.80	103,779.80
FHLMC POOL #C9-1709	3.000% 06/01/2033 DD 06/01/13	246,825.67	244,609.18	240,695.48
FHLMC POOL #C9-1719	3.500% 08/01/2033 DD 08/01/13	58,387.47	58,553.86	56,260.14
FHLMC POOL #C9-1724	3.000% 09/01/2033 DD 09/01/13	140,034.39	142,562.39	139,968.77
FHLMC POOL #C9-1742	3.500% 01/01/2034 DD 12/01/13	51,631.75	52,259.32	50,211.69
FHLMC POOL #C9-1798	3.000% 12/01/2034 DD 11/01/14	79,996.33	77,551.78	76,141.64
FHLMC POOL #C9-1901	3.000% 10/01/2036 DD 10/01/16	342,358.77	347,929.04	341,904.68
FHLMC POOL #C9-1910	3.500% 12/01/2036 DD 12/01/16	165,266.82	164,977.90	159,077.71
FHLMC POOL #C9-1922	3.500% 02/01/2037 DD 02/01/17	120,424.60	119,566.70	115,290.57
FHLMC POOL #C9-1923	4.000% 02/01/2037 DD 02/01/17	120,310.79	119,652.29	113,217.03
FHLMC POOL #C9-1925	3.500% 03/01/2037 DD 03/01/17	266,349.76	264,965.22	255,567.99
FHLMC POOL #C9-1927	3.000% 04/01/2037 DD 04/01/17	481,590.92	479,610.20	472,727.29
FHLMC POOL #C9-1940	3.500% 05/01/2037 DD 05/01/17	24,839.31	24,632.88	23,751.92
FHLMC POOL #C9-1943	3.000% 06/01/2037 DD 06/01/17	73,164.14	72,961.55	71,872.68
FHLMC POOL #C9-1949	3.000% 09/01/2037 DD 08/01/17	426,248.29	422,994.65	416,932.45
FHLMC POOL #D9-6209	5.000% 04/01/2023 DD 07/01/03	658.44	705.58	656.61
FHLMC POOL #E0-1377	4.500% 05/01/2018 DD 05/01/03	212.34	214.41	211.42
FHLMC POOL #E0-1418	4.000% 07/01/2018 DD 07/01/03	540.40	577.23	560.82
FHLMC POOL #E0-1424	4.000% 08/01/2018 DD 08/01/03	309.16	325.32	316.07
FHLMC POOL #E0-1425	4.500% 08/01/2018 DD 08/01/03	595.05	613.33	604.78
FHLMC POOL #E0-1481	4.500% 10/01/2018 DD 10/01/03	303.61	308.20	303.90
FHLMC POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	511.26	523.96	516.49
FHLMC POOL #E0-1653	4.500% 06/01/2019 DD 06/01/04	702.02	731.13	720.71
FHLMC POOL #E0-1654	5.000% 06/01/2019 DD 06/01/04	915.87	936.88	918.76
FHLMC POOL #E0-2710	4.000% 08/01/2025 DD 08/01/10	32,788.26	32,757.33	31,479.88
FHLMC POOL #E0-3077	3.000% 03/01/2027 DD 03/01/12	100,199.72	98,838.34	97,016.37
FHLMC POOL #E9-3346	5.500% 01/01/2018 DD 12/01/02	22.51	21.68	21.70
FHLMC POOL #E9-3956	5.000% 01/01/2018 DD 01/01/03	57.85	56.76	56.40
FHLMC POOL #E9-5470	4.500% 04/01/2018 DD 04/01/03	108.30	110.90	109.35
FHLMC POOL #E9-5694	5.000% 04/01/2018 DD 04/01/03	131.50	131.03	128.50
FHLMC POOL #E9-6749	4.000% 06/01/2018 DD 05/01/03	8,446.51	8,217.31	7,983.70
FHLMC POOL #E9-7298	4.500% 06/01/2018 DD 06/01/03	810.58	806.29	795.05
FHLMC POOL #E9-8683	4.500% 08/01/2018 DD 08/01/03	121.49	115.76	114.06
FHLMC POOL #E9-9917	5.500% 10/01/2018 DD 09/01/03	441.05	428.80	426.39
FHLMC POOL #G0-0044	9.000% 01/01/2022 DD 01/01/92	6.20	6.11	6.04
FHLMC POOL #G0-1244	6.500% 03/01/2031 DD 05/01/01	3,518.56	3,951.53	3,482.63
FHLMC POOL #G0-1443	6.500% 08/01/2032 DD 07/01/02	4,478.08	4,825.44	4,322.09
FHLMC POOL #G0-1563	5.500% 06/01/2033 DD 05/01/03	4,138.46	4,581.11	4,126.24
FHLMC POOL #G0-1564	6.000% 04/01/2033 DD 05/01/03	2,596.74	2,864.66	2,526.84
FHLMC POOL #G0-1818	5.000% 05/01/2035 DD 05/01/05	133,745.65	131,834.94	121,546.07
FHLMC POOL #G0-1865	5.000% 09/01/2033 DD 07/01/05	70,602.36	69,224.24	63,684.34

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<u>Security Description 1</u>		<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FHLMC	POOL #G0-2086	5.000% 02/01/2036 DD 02/01/06	30,957.42	31,255.14	28,818.53
FHLMC	POOL #G0-2109	6.000% 03/01/2036 DD 02/01/06	2,699.44	3,045.50	2,699.03
FHLMC	POOL #G0-2163	5.000% 04/01/2036 DD 03/01/06	2,922.10	3,355.09	3,093.70
FHLMC	POOL #G0-2195	5.000% 05/01/2036 DD 05/01/06	19,956.58	20,057.95	18,499.72
FHLMC	POOL #G0-2386	6.000% 11/01/2036 DD 10/01/06	47,500.35	48,596.20	43,299.00
FHLMC	POOL #G0-2387	6.500% 11/01/2036 DD 10/01/06	2,523.57	2,766.85	2,495.61
FHLMC	POOL #G0-3092	5.500% 07/01/2037 DD 06/01/07	99,234.34	100,175.19	90,444.29
FHLMC	POOL #G0-3150	5.500% 08/01/2037 DD 07/01/07	67,348.93	68,753.74	62,225.09
FHLMC	POOL #G0-3589	5.500% 05/01/2037 DD 11/01/07	39,525.57	40,372.66	36,518.50
FHLMC	POOL #G0-3803	5.500% 01/01/2038 DD 01/01/08	161,200.12	161,103.52	146,649.72
FHLMC	POOL #G0-4586	5.500% 04/01/2038 DD 08/01/08	75,930.16	77,522.40	70,153.48
FHLMC	POOL #G0-4680	5.500% 08/01/2038 DD 08/01/08	37,941.91	38,395.85	34,517.16
FHLMC	POOL #G0-4691	5.000% 06/01/2038 DD 09/01/08	6,948.20	7,873.39	7,248.33
FHLMC	POOL #G0-4776	5.500% 07/01/2038 DD 10/01/08	36,364.58	37,167.23	33,697.72
FHLMC	POOL #G0-4817	5.000% 09/01/2038 DD 11/01/08	37,240.00	37,919.20	34,829.16
FHLMC	POOL #G0-4895	5.000% 12/01/2033 DD 11/01/08	5,497.70	5,552.61	5,117.85
FHLMC	POOL #G0-4913	5.000% 03/01/2038 DD 11/01/08	33,727.52	34,134.69	31,429.26
FHLMC	POOL #G0-5132	5.000% 12/01/2038 DD 01/01/09	56,847.52	57,368.70	52,697.58
FHLMC	POOL #G0-5342	5.000% 01/01/2039 DD 03/01/09	206,280.44	211,093.42	194,017.91
FHLMC	POOL #G0-5489	5.500% 03/01/2039 DD 06/01/09	67,722.78	68,203.30	61,715.19
FHLMC	POOL #G0-5527	4.000% 07/01/2039 DD 07/01/09	82,355.12	85,038.02	81,097.49
FHLMC	POOL #G0-6087	5.000% 09/01/2040 DD 11/01/10	25,040.01	26,114.71	23,985.95
FHLMC	POOL #G0-6359	4.000% 02/01/2041 DD 03/01/11	51,073.50	50,732.83	48,048.37
FHLMC	POOL #G0-6501	4.000% 04/01/2041 DD 05/01/11	19,578.37	19,447.79	18,418.73
FHLMC	POOL #G0-6596	5.000% 06/01/2041 DD 06/01/11	117,095.93	115,145.76	105,016.88
FHLMC	POOL #G0-7032	3.000% 06/01/2042 DD 06/01/12	307,503.99	307,843.72	306,235.98
FHLMC	POOL #G0-7075	5.500% 05/01/2040 DD 07/01/12	103,589.59	104,788.42	94,239.28
FHLMC	POOL #G0-7283	3.500% 07/01/2042 DD 01/01/13	28,480.97	29,021.37	28,125.03
FHLMC	POOL #G0-7445	2.500% 07/01/2043 DD 07/01/13	65,469.50	70,093.67	72,567.50
FHLMC	POOL #G0-7605	5.500% 01/01/2041 DD 01/01/14	50,435.21	50,145.33	45,354.12
FHLMC	POOL #G0-7662	5.500% 12/01/2037 DD 03/01/14	121,551.41	121,167.40	109,675.59
FHLMC	POOL #G0-7794	5.500% 06/01/2041 DD 08/01/14	261,243.41	258,731.63	234,129.32
FHLMC	POOL #G0-7825	4.000% 10/01/2044 DD 09/01/14	178,194.27	174,066.96	166,415.19
FHLMC	POOL #G0-7860	5.000% 11/01/2041 DD 11/01/14	433,786.22	432,546.15	397,959.50
FHLMC	POOL #G0-8004	5.000% 08/01/2034 DD 08/01/04	3,643.70	4,056.79	3,747.65
FHLMC	POOL #G0-8005	5.500% 08/01/2034 DD 08/01/04	2,843.16	3,155.14	2,839.60
FHLMC	POOL #G0-8020	5.000% 11/01/2034 DD 11/01/04	2,537.68	2,764.33	2,548.03
FHLMC	POOL #G0-8036	5.500% 01/01/2035 DD 01/01/05	5,981.35	6,523.07	5,906.59
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	6,431.85	7,064.88	6,344.12
FHLMC	POOL #G0-8062	5.000% 06/01/2035 DD 06/01/05	2,820.85	3,069.03	2,828.58
FHLMC	POOL #G0-8068	5.500% 07/01/2035 DD 07/01/05	10,639.81	11,694.27	10,501.98
FHLMC	POOL #G0-8072	5.000% 08/01/2035 DD 08/01/05	3,834.45	4,240.52	3,910.19
FHLMC	POOL #G0-8080	5.500% 09/01/2035 DD 09/01/05	3,603.17	4,000.51	3,596.42
FHLMC	POOL #G0-8081	6.000% 09/01/2035 DD 09/01/05	7,206.02	7,958.80	7,049.61
FHLMC	POOL #G0-8099	5.000% 12/01/2035 DD 12/01/05	6,988.47	7,809.31	7,210.41
FHLMC	POOL #G0-8100	5.500% 12/01/2035 DD 12/01/05	1,734.34	1,952.34	1,755.47
FHLMC	POOL #G0-8105	5.500% 01/01/2036 DD 01/01/06	3,737.55	4,184.06	3,768.17
FHLMC	POOL #G0-8106	6.000% 01/01/2036 DD 01/01/06	8,456.48	9,537.48	8,449.89
FHLMC	POOL #G0-8116	5.500% 03/01/2036 DD 03/01/06	1,669.82	1,860.51	1,686.16
FHLMC	POOL #G0-8117	6.000% 03/01/2036 DD 03/01/06	1,925.91	2,153.28	1,908.31
FHLMC	POOL #G0-8129	6.000% 05/01/2036 DD 05/01/06	2,050.01	2,322.80	2,058.05
FHLMC	POOL #G0-8157	6.500% 10/01/2036 DD 10/01/06	3,294.33	3,625.71	3,234.70
FHLMC	POOL #G0-8193	6.000% 04/01/2037 DD 04/01/07	6,828.66	7,615.71	6,768.37
FHLMC	POOL #G0-8232	6.000% 11/01/2037 DD 11/01/07	8,352.85	9,239.33	8,286.79
FHLMC	POOL #G0-8238	6.500% 12/01/2037 DD 12/01/07	9,671.18	10,442.06	9,324.43
FHLMC	POOL #G0-8331	4.500% 02/01/2039 DD 02/01/09	332,578.35	330,469.55	310,006.05
FHLMC	POOL #G0-8344	4.500% 05/01/2039 DD 05/01/09	48,979.71	51,432.43	48,215.04
FHLMC	POOL #G0-8353	4.500% 07/01/2039 DD 07/01/09	152,576.09	150,477.14	141,058.65
FHLMC	POOL #G0-8422	4.500% 10/01/2040 DD 10/01/10	58,410.89	59,886.90	56,170.65
FHLMC	POOL #G0-8454	4.500% 07/01/2041 DD 07/01/11	59,704.37	61,604.92	57,735.49
FHLMC	POOL #G0-8525	3.000% 05/01/2043 DD 05/01/13	326,570.61	323,302.12	321,546.48
FHLMC	POOL #G0-8534	3.000% 06/01/2043 DD 06/01/13	767,236.34	771,907.89	767,716.16
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	246,189.15	264,359.08	263,138.12
FHLMC	POOL #G0-8540	3.000% 08/01/2043 DD 08/01/13	334,656.56	346,797.86	345,340.52
FHLMC	POOL #G0-8541	3.500% 08/01/2043 DD 08/01/13	410,506.16	416,407.96	403,507.82

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<u>Security Description 1</u>		<u>Security Description 2</u>		<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FHLMC	POOL #G0-8554	3.500%	10/01/2043 DD 10/01/13	145,968.74	147,343.17	142,778.54
FHLMC	POOL #G0-8562	3.500%	01/01/2044 DD 12/01/13	240,688.00	243,587.20	236,040.97
FHLMC	POOL #G0-8563	4.000%	01/01/2044 DD 12/01/13	203,043.01	207,191.93	197,849.48
FHLMC	POOL #G0-8567	4.000%	01/01/2044 DD 01/01/14	38,606.95	39,280.21	37,528.03
FHLMC	POOL #G0-8572	3.500%	02/01/2044 DD 02/01/14	346,194.79	359,661.80	348,536.52
FHLMC	POOL #G0-8573	4.000%	02/01/2044 DD 02/01/14	112,340.02	114,299.09	109,200.52
FHLMC	POOL #G0-8588	4.000%	05/01/2044 DD 05/01/14	46,979.99	46,223.27	44,179.10
FHLMC	POOL #G0-8591	3.500%	06/01/2044 DD 06/01/14	385,493.63	391,171.66	379,387.87
FHLMC	POOL #G0-8595	4.000%	07/01/2044 DD 07/01/14	37,469.96	36,872.02	35,245.11
FHLMC	POOL #G0-8605	3.500%	09/01/2044 DD 09/01/14	401,785.79	406,110.77	394,209.58
FHLMC	POOL #G0-8618	4.000%	12/01/2044 DD 12/01/14	217,239.67	214,067.60	204,680.93
FHLMC	POOL #G0-8624	4.000%	01/01/2045 DD 01/01/15	125,748.47	124,657.72	119,197.29
FHLMC	POOL #G0-8628	4.000%	02/01/2045 DD 02/01/15	230,599.93	225,339.43	215,466.74
FHLMC	POOL #G0-8631	3.000%	03/01/2045 DD 03/01/15	94,495.62	94,843.14	94,752.18
FHLMC	POOL #G0-8632	3.500%	03/01/2045 DD 03/01/15	460,768.45	458,488.79	445,792.61
FHLMC	POOL #G0-8635	3.000%	04/01/2045 DD 04/01/15	904,666.63	900,228.63	899,329.30
FHLMC	POOL #G0-8650	3.500%	06/01/2045 DD 06/01/15	108,596.40	108,370.40	105,369.48
FHLMC	POOL #G0-8653	3.000%	07/01/2045 DD 07/01/15	398,173.05	398,226.50	397,769.07
FHLMC	POOL #G0-8654	3.500%	07/01/2045 DD 07/01/15	106,793.90	106,423.28	103,479.30
FHLMC	POOL #G0-8667	3.500%	09/01/2045 DD 09/01/15	962,321.32	954,573.40	928,185.10
FHLMC	POOL #G0-8669	4.000%	09/01/2045 DD 09/01/15	52,051.39	51,344.57	49,097.85
FHLMC	POOL #G0-8671	3.500%	10/01/2045 DD 10/01/15	418,870.51	417,202.86	405,661.79
FHLMC	POOL #G0-8672	4.000%	10/01/2045 DD 10/01/15	239,458.86	235,217.89	224,916.71
FHLMC	POOL #G0-8677	4.000%	11/01/2045 DD 11/01/15	268,426.83	262,202.70	250,719.74
FHLMC	POOL #G0-8680	3.000%	12/01/2045 DD 12/01/15	303,381.83	303,456.70	303,038.51
FHLMC	POOL #G0-8681	3.500%	12/01/2045 DD 12/01/15	1,490,590.13	1,483,622.32	1,442,580.89
FHLMC	POOL #G0-8682	4.000%	12/01/2045 DD 12/01/15	280,861.83	278,117.34	265,939.95
FHLMC	POOL #G0-8687	3.500%	01/01/2046 DD 01/01/16	78,175.08	73,745.74	71,706.41
FHLMC	POOL #G0-8693	3.500%	02/01/2046 DD 02/01/16	182,961.07	179,719.01	174,749.15
FHLMC	POOL #G0-8694	4.000%	02/01/2046 DD 02/01/16	658,936.72	652,479.07	623,928.12
FHLMC	POOL #G0-8697	3.000%	03/01/2046 DD 03/01/16	25,907.21	25,524.21	25,489.04
FHLMC	POOL #G0-8698	3.500%	03/01/2046 DD 03/01/16	109,366.65	106,602.14	103,654.22
FHLMC	POOL #G0-8702	3.500%	04/01/2046 DD 04/01/16	228,336.70	225,599.70	219,356.80
FHLMC	POOL #G0-8706	3.500%	05/01/2046 DD 05/01/16	948,405.65	942,328.34	916,234.00
FHLMC	POOL #G0-8710	3.000%	06/01/2046 DD 06/01/16	422,374.54	421,658.71	421,077.62
FHLMC	POOL #G0-8711	3.500%	06/01/2046 DD 06/01/16	263,616.37	257,542.80	250,411.10
FHLMC	POOL #G0-8719	2.500%	08/01/2046 DD 07/01/16	144,864.42	143,650.48	148,721.90
FHLMC	POOL #G0-8723	4.000%	08/01/2046 DD 08/01/16	419,343.63	416,331.22	398,071.67
FHLMC	POOL #G0-8732	3.000%	11/01/2046 DD 10/01/16	276,315.02	278,372.26	278,074.72
FHLMC	POOL #G0-8733	3.500%	10/01/2046 DD 10/01/16	1,376,192.57	1,370,881.06	1,332,906.55
FHLMC	POOL #G0-8735	4.500%	10/01/2046 DD 10/01/16	402,598.92	399,351.35	375,725.72
FHLMC	POOL #G0-8737	3.000%	12/01/2046 DD 11/01/16	279,540.72	280,483.23	280,197.43
FHLMC	POOL #G0-8738	3.500%	11/01/2046 DD 11/01/16	909,348.75	925,137.41	899,510.36
FHLMC	POOL #G0-8741	3.000%	01/01/2047 DD 12/01/16	503,713.43	495,800.69	495,320.23
FHLMC	POOL #G0-8747	3.000%	02/01/2047 DD 01/01/17	792,102.24	795,504.95	794,845.23
FHLMC	POOL #G0-8748	3.500%	01/01/2047 DD 01/01/17	525,504.84	523,186.78	508,694.09
FHLMC	POOL #G0-8750	3.000%	02/01/2047 DD 02/01/17	764,003.95	764,098.39	763,464.71
FHLMC	POOL #G0-8752	4.000%	03/01/2047 DD 02/01/17	930,912.73	924,052.99	883,559.46
FHLMC	POOL #G0-8755	2.500%	02/01/2047 DD 02/01/17	213,983.24	213,284.93	220,814.71
FHLMC	POOL #G0-8756	3.000%	03/01/2047 DD 03/01/17	676,970.97	674,327.50	673,707.69
FHLMC	POOL #G0-8759	4.500%	03/01/2047 DD 03/01/17	509,395.22	506,227.37	476,278.95
FHLMC	POOL #G0-8764	4.500%	04/01/2047 DD 04/01/17	471,908.07	466,497.83	438,920.46
FHLMC	POOL #G0-8767	4.000%	05/01/2047 DD 05/01/17	1,480,783.17	1,472,143.98	1,407,645.66
FHLMC	POOL #G0-8768	4.500%	05/01/2047 DD 05/01/17	667,159.33	664,338.63	625,001.06
FHLMC	POOL #G0-8797	4.000%	12/01/2047 DD 12/01/17	340,589.84	340,726.75	325,000.00
FHLMC	POOL #G1-2255	5.500%	07/01/2021 DD 07/01/06	1,575.84	1,653.54	1,595.54
FHLMC	POOL #G1-3885	4.500%	08/01/2025 DD 08/01/10	112,546.44	110,823.47	105,661.89
FHLMC	POOL #G1-4047	5.500%	12/01/2024 DD 01/01/11	10,333.12	10,139.65	9,701.06
FHLMC	POOL #G1-4980	4.000%	06/01/2025 DD 01/01/14	20,609.89	20,098.12	19,526.77
FHLMC	POOL #G1-5143	2.000%	01/01/2029 DD 07/01/14	166,526.83	166,572.76	170,142.34
FHLMC	POOL #G1-5145	3.000%	07/01/2029 DD 07/01/14	83,279.02	82,385.38	80,859.56
FHLMC	POOL #G1-5167	3.500%	08/01/2029 DD 08/01/14	121,514.91	118,624.60	114,552.27
FHLMC	POOL #G1-5309	3.500%	06/01/2022 DD 03/01/15	19,050.01	18,692.05	18,086.34
FHLMC	POOL #G1-8009	5.000%	09/01/2019 DD 09/01/04	848.23	855.01	832.86
FHLMC	POOL #G1-8059	4.500%	06/01/2020 DD 06/01/05	1,249.49	1,275.78	1,256.36

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FHLMC POOL #G1-8100	5.000% 02/01/2021 DD 02/01/06	1,409.08	1,462.00	1,429.62
FHLMC POOL #G1-8303	4.500% 03/01/2024 DD 03/01/09	5,676.21	5,727.78	5,466.53
FHLMC POOL #G1-8306	4.500% 04/01/2024 DD 04/01/09	122,051.01	120,062.24	114,585.07
FHLMC POOL #G1-8378	3.500% 02/01/2026 DD 02/01/11	39,847.16	41,123.37	39,785.00
FHLMC POOL #G1-8459	2.500% 03/01/2028 DD 03/01/13	514,976.59	498,925.60	496,512.55
FHLMC POOL #G1-8470	2.500% 06/01/2028 DD 06/01/13	272,475.10	274,313.65	272,986.94
FHLMC POOL #G1-8472	2.500% 07/01/2028 DD 07/01/13	172,626.04	172,120.31	171,287.85
FHLMC POOL #G1-8485	2.500% 10/01/2028 DD 10/01/13	54,408.76	55,242.87	54,975.69
FHLMC POOL #G1-8512	3.000% 05/01/2029 DD 05/01/14	58,488.20	57,784.37	56,715.85
FHLMC POOL #G1-8514	3.000% 06/01/2029 DD 06/01/14	108,404.03	107,355.70	105,370.52
FHLMC POOL #G1-8518	3.000% 07/01/2029 DD 07/01/14	105,393.40	104,093.56	102,168.70
FHLMC POOL #G1-8521	3.500% 08/01/2029 DD 08/01/14	62,810.06	61,761.85	59,641.59
FHLMC POOL #G1-8533	2.500% 12/01/2029 DD 12/01/14	177,318.76	173,226.93	173,363.89
FHLMC POOL #G1-8534	3.000% 12/01/2029 DD 12/01/14	116,980.25	114,910.92	112,786.04
FHLMC POOL #G1-8561	3.000% 07/01/2030 DD 07/01/15	269,965.42	265,794.87	260,895.25
FHLMC POOL #G1-8568	2.500% 09/01/2030 DD 09/01/15	179,919.56	177,016.91	177,227.81
FHLMC POOL #G1-8570	3.500% 09/01/2030 DD 09/01/15	34,373.41	33,776.05	32,629.77
FHLMC POOL #G1-8575	3.000% 11/01/2030 DD 11/01/15	108,160.47	106,220.90	104,262.84
FHLMC POOL #G1-8581	2.500% 01/01/2031 DD 01/01/16	151,457.73	149,942.06	150,120.70
FHLMC POOL #G1-8587	3.000% 02/01/2031 DD 02/01/16	151,272.11	149,743.53	146,983.19
FHLMC POOL #G1-8601	3.000% 05/01/2031 DD 05/01/16	147,066.52	142,906.40	140,272.09
FHLMC POOL #G1-8619	2.500% 10/01/2031 DD 10/01/16	347,296.98	349,202.61	349,618.66
FHLMC POOL #G1-8626	2.500% 12/01/2031 DD 12/01/16	915,698.33	905,938.82	907,018.17
FHLMC POOL #G1-8663	3.000% 09/01/2032 DD 09/01/17	441,246.02	438,969.90	430,878.01
FHLMC POOL #G3-0945	3.000% 09/01/2036 DD 09/01/16	44,748.53	44,943.91	44,127.98
FHLMC POOL #G3-0956	5.500% 04/01/2030 DD 10/01/16	247,522.18	243,611.73	223,024.35
FHLMC POOL #G3-0996	3.500% 04/01/2037 DD 04/01/17	293,468.08	291,390.66	281,588.56
FHLMC POOL #G3-0999	3.000% 02/01/2037 DD 04/01/17	286,990.97	284,964.41	280,590.01
FHLMC POOL #G6-0059	3.500% 02/01/2044 DD 04/01/15	1,185,975.94	1,179,276.49	1,142,765.14
FHLMC POOL #G6-0148	4.500% 07/01/2045 DD 07/01/15	153,449.09	149,391.29	140,456.83
FHLMC POOL #G6-0187	3.000% 08/01/2045 DD 08/01/15	663,112.78	657,505.78	656,750.52
FHLMC POOL #G6-0488	4.000% 11/01/2042 DD 03/01/16	313,531.44	312,235.11	297,406.43
FHLMC POOL #G6-0615	5.000% 04/01/2044 DD 06/01/16	282,130.20	278,990.16	257,432.74
FHLMC POOL #G6-0616	5.500% 12/01/2039 DD 06/01/16	180,730.88	178,534.84	163,442.55
FHLMC POOL #G6-0808	3.000% 10/01/2046 DD 12/01/16	745,195.08	738,124.31	737,018.78
FHLMC POOL #G6-1070	3.000% 09/01/2046 DD 07/01/17	973,784.28	967,760.20	962,504.92
FHLMC POOL #J0-0645	4.000% 12/01/2020 DD 12/01/05	1,259.40	1,365.61	1,326.79
FHLMC POOL #J0-8449	5.500% 07/01/2023 DD 07/01/08	6,614.00	6,841.00	6,570.87
FHLMC POOL #J0-9954	4.000% 06/01/2024 DD 06/01/09	8,033.56	7,958.92	7,672.14
FHLMC POOL #J1-1210	4.000% 11/01/2024 DD 11/01/09	36,635.86	36,026.44	34,741.36
FHLMC POOL #J1-1370	4.000% 12/01/2024 DD 12/01/09	48,564.59	48,204.52	46,455.92
FHLMC POOL #J1-1719	4.000% 02/01/2025 DD 02/01/10	16,550.53	16,810.51	16,199.94
FHLMC POOL #J1-1994	4.000% 04/01/2025 DD 03/01/10	22,212.70	21,877.77	21,089.04
FHLMC POOL #J1-2439	4.500% 06/01/2025 DD 06/01/10	46,325.23	45,625.12	43,504.29
FHLMC POOL #J1-3249	3.500% 10/01/2025 DD 10/01/10	33,079.76	32,909.60	31,838.55
FHLMC POOL #J1-3582	3.500% 11/01/2025 DD 11/01/10	512,332.67	509,652.93	493,109.12
FHLMC POOL #J1-3919	3.500% 12/01/2020 DD 12/01/10	104,880.71	102,925.27	99,590.00
FHLMC POOL #J1-4486	3.000% 02/01/2026 DD 02/01/11	249,995.72	248,706.15	244,121.55
FHLMC POOL #J1-6710	3.500% 09/01/2026 DD 09/01/11	15,584.22	15,391.51	14,890.88
FHLMC POOL #J1-7449	3.000% 12/01/2026 DD 12/01/11	239,075.30	233,146.40	228,848.62
FHLMC POOL #J1-8061	3.000% 02/01/2027 DD 02/01/12	57,683.64	56,078.02	54,994.09
FHLMC POOL #J2-0832	2.500% 10/01/2027 DD 10/01/12	2,548,858.65	2,519,388.88	2,505,932.03
FHLMC POOL #J2-1454	3.000% 12/01/2027 DD 11/01/12	38,857.19	37,452.16	36,760.69
FHLMC POOL #J2-3434	2.000% 04/01/2028 DD 04/01/13	20,997.21	20,539.86	20,980.02
FHLMC POOL #J3-5833	2.500% 12/01/2031 DD 11/01/16	233,085.12	232,553.40	232,830.47
FHLMC POOL #J3-5896	2.500% 12/01/2031 DD 12/01/16	279,527.03	271,887.40	272,211.33
FHLMC POOL #J3-6715	3.000% 04/01/2032 DD 04/01/17	241,712.36	240,080.90	235,655.29
FHLMC POOL #K9-0311	3.000% 04/01/2033 DD 03/01/13	60,482.22	58,555.62	57,490.89
FHLMC POOL #Q0-2576	4.500% 08/01/2041 DD 08/01/11	7,941.91	7,845.57	7,353.61
FHLMC POOL #Q0-6750	3.500% 03/01/2042 DD 03/01/12	519,026.46	527,709.29	511,356.12
FHLMC POOL #Q0-7488	3.500% 04/01/2042 DD 03/01/12	153,762.08	153,195.65	148,472.73
FHLMC POOL #Q0-8760	3.500% 06/01/2042 DD 06/01/12	591,974.38	574,199.88	556,497.69
FHLMC POOL #Q0-9896	3.500% 08/01/2042 DD 07/01/12	332,770.22	340,153.48	329,628.45
FHLMC POOL #Q1-2143	3.500% 10/01/2042 DD 10/01/12	793,014.04	788,377.48	764,005.70
FHLMC POOL #Q1-3637	3.000% 11/01/2042 DD 11/01/12	627,911.50	642,240.50	638,689.39

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FHLMC POOL #Q1-5062	3.000% 02/01/2043 DD 01/01/13	212,717.78	212,320.85	211,134.28
FHLMC POOL #Q1-5885	3.000% 02/01/2043 DD 02/01/13	414,652.03	411,641.78	409,280.23
FHLMC POOL #Q1-7133	3.000% 04/01/2043 DD 04/01/13	309,746.52	322,780.65	320,928.90
FHLMC POOL #Q1-8882	3.000% 05/01/2043 DD 05/01/13	232,664.53	232,676.11	231,507.00
FHLMC POOL #Q2-0100	3.000% 07/01/2043 DD 07/01/13	27,182.65	28,972.33	28,850.58
FHLMC POOL #Q2-0614	3.500% 08/01/2043 DD 07/01/13	277,076.67	279,557.39	270,896.82
FHLMC POOL #Q2-0921	3.000% 08/01/2043 DD 08/01/13	214,157.57	220,072.23	219,508.09
FHLMC POOL #Q2-4418	4.500% 01/01/2044 DD 01/01/14	33,611.45	33,319.44	31,239.22
FHLMC POOL #Q2-4955	4.000% 02/01/2044 DD 02/01/14	355,100.99	359,879.98	340,931.04
FHLMC POOL #Q2-8007	4.500% 08/01/2044 DD 08/01/14	96,439.67	95,651.06	89,972.87
FHLMC POOL #Q2-8060	3.500% 08/01/2044 DD 08/01/14	19,685.27	19,880.36	19,314.07
FHLMC POOL #Q2-8202	4.500% 12/01/2043 DD 08/01/14	27,206.65	26,954.87	25,286.47
FHLMC POOL #Q2-8939	4.500% 10/01/2044 DD 10/01/14	614,705.24	607,795.09	571,735.72
FHLMC POOL #Q3-0145	4.000% 12/01/2044 DD 12/01/14	15,659.21	15,404.03	14,729.42
FHLMC POOL #Q3-1296	3.500% 02/01/2045 DD 02/01/15	18,745.11	18,743.60	18,215.70
FHLMC POOL #Q3-4158	3.000% 06/01/2045 DD 06/01/15	155,191.40	154,422.64	154,251.42
FHLMC POOL #Q4-1208	3.500% 06/01/2046 DD 06/01/16	322,731.92	321,490.94	312,591.46
FHLMC POOL #Q4-1903	3.500% 07/01/2046 DD 07/01/16	57,724.93	57,469.19	55,878.33
FHLMC POOL #Q4-3425	3.000% 10/01/2046 DD 09/01/16	51,635.36	51,139.28	51,068.81
FHLMC POOL #Q4-3933	3.500% 10/01/2046 DD 10/01/16	102,198.97	100,262.83	97,488.31
FHLMC POOL #Q4-4033	3.000% 11/01/2046 DD 10/01/16	935,778.47	930,191.95	928,956.44
FHLMC POOL #Q4-4452	3.000% 11/01/2046 DD 11/01/16	379,758.21	383,407.49	382,997.68
FHLMC POOL #Q4-4663	3.000% 11/01/2046 DD 11/01/16	692,667.86	709,823.69	709,064.99
FHLMC POOL #Q4-4813	3.000% 12/01/2046 DD 11/01/16	699,533.49	704,197.45	703,297.23
FHLMC POOL #Q4-6279	3.500% 02/01/2047 DD 02/01/17	984,672.64	979,218.34	952,093.20
FHLMC POOL #Q4-9490	3.500% 07/01/2047 DD 07/01/17	706,167.18	704,170.52	684,664.43
FHLMC POOL #V6-0904	2.500% 09/01/2030 DD 08/01/15	177,611.44	176,061.88	176,234.59
FHLMC POOL #V8-0353	3.000% 08/01/2043 DD 08/01/13	159,450.34	158,325.96	157,530.43
FHLMC POOL #V8-0613	5.000% 10/01/2043 DD 10/01/13	162,832.74	160,714.98	149,559.35
FHLMC POOL #V8-1430	4.000% 11/01/2044 DD 11/01/14	508,090.07	498,259.59	476,311.17
FHLMC POOL #V8-1873	4.000% 08/01/2045 DD 07/01/15	61,601.87	60,480.69	57,833.64
FHLMC POOL #Z4-0045	5.000% 02/01/2039 DD 07/01/12	79,310.37	79,817.11	73,318.86
FHLMC GROUP #C0-0284	6.500% 11/01/2023 DD 11/01/93	413.02	463.57	418.51
FHLMC GROUP #C0-0289	6.000% 01/01/2024 DD 01/01/94	1,098.49	1,255.28	1,123.79
FHLMC GROUP #C0-0354	8.500% 07/01/2024 DD 07/01/94	173.00	187.63	170.87
FHLMC GROUP #C0-0420	7.000% 09/01/2025 DD 09/01/95	306.89	330.00	311.46
FHLMC GROUP #C0-0421	8.000% 09/01/2025 DD 09/01/95	339.55	364.57	333.19
FHLMC GROUP #C0-0504	7.000% 03/01/2027 DD 03/01/97	245.47	277.26	253.72
FHLMC GROUP #C0-0509	7.500% 04/01/2027 DD 04/01/97	283.88	325.99	286.58
FHLMC GROUP #C0-0553	7.000% 09/01/2027 DD 09/01/97	284.76	320.41	287.08
FHLMC GROUP #C0-0778	7.000% 06/01/2029 DD 06/01/99	1,466.60	1,704.10	1,507.84
FHLMC GROUP #C0-0860	7.000% 09/01/2029 DD 09/01/99	840.28	975.28	855.94
FHLMC GROUP #C0-0896	7.500% 12/01/2029 DD 12/01/99	653.04	764.17	667.86
FHLMC GROUP #C1-0246	6.000% 05/01/2028 DD 05/01/98	308.88	354.93	317.76
FHLMC GROUP #C2-0618	6.000% 01/01/2029 DD 01/01/99	374.52	423.17	378.84
FHLMC GROUP #C2-1729	6.000% 02/01/2029 DD 02/01/99	2,491.38	2,858.37	2,558.97
FHLMC GROUP #C2-3082	7.000% 03/01/2029 DD 03/01/99	998.61	1,126.66	1,041.94
FHLMC GROUP #C2-6472	6.500% 05/01/2029 DD 05/01/99	3,053.32	3,441.19	3,106.72
FHLMC GROUP #C2-7495	7.000% 06/01/2029 DD 06/01/99	207.14	231.79	216.11
FHLMC GROUP #C8-0010	8.000% 01/01/2023 DD 01/01/93	93.40	94.53	89.15
FHLMC GROUP #C8-0298	9.000% 05/01/2025 DD 05/01/95	147.52	157.35	142.82
FHLMC GROUP #C8-0314	8.000% 06/01/2025 DD 06/01/95	168.28	179.98	164.74
FHLMC GROUP #C8-0322	8.000% 07/01/2025 DD 07/01/95	251.55	270.29	248.08
FHLMC GROUP #C8-0334	7.500% 08/01/2025 DD 08/01/95	454.67	506.99	454.35
FHLMC GROUP #C8-0349	7.500% 10/01/2025 DD 10/01/95	112.35	123.60	111.12
FHLMC GROUP #C8-0380	7.500% 02/01/2026 DD 02/01/96	566.80	589.80	552.40
FHLMC GROUP #D0-8897	8.500% 08/01/2021 DD 08/01/91	122.66	120.92	120.53
FHLMC GROUP #D1-4605	8.000% 02/01/2022 DD 01/01/92	477.92	484.58	483.20
FHLMC GROUP #D3-0395	7.500% 02/01/2023 DD 02/01/93	1,033.39	1,021.51	1,018.91
FHLMC GROUP #D5-6359	7.500% 09/01/2024 DD 09/01/94	172.85	172.79	172.36
FHLMC GROUP #D6-0034	8.000% 04/01/2025 DD 04/01/95	128.73	129.25	128.89
FHLMC GROUP #D6-4923	7.000% 11/01/2025 DD 10/01/95	2,775.42	2,847.37	2,797.27
FHLMC GROUP #D6-5085	7.000% 11/01/2025 DD 11/01/95	186.13	186.54	186.13
FHLMC GROUP #D6-9416	6.500% 03/01/2026 DD 03/01/96	715.65	844.70	762.60
FHLMC GROUP #D6-9794	7.000% 04/01/2026 DD 03/01/96	1,750.80	1,813.07	1,795.65

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FHLMC GROUP #D7-0604	6.500% 04/01/2026 DD 04/01/96	272.83	325.21	293.60
FHLMC GROUP #D7-2992	7.500% 07/01/2026 DD 07/01/96	35.47	35.90	35.81
FHLMC GROUP #D8-2248	7.000% 09/01/2027 DD 09/01/97	1,550.47	1,662.64	1,543.70
FHLMC GROUP #G0-0059	9.000% 01/01/2022 DD 02/01/92	8.28	8.02	7.95
FHLMC MULTICLASS CTF 3684 CM	2.500% 08/15/2024 DD 06/01/10	382,208.71	380,222.46	379,054.97
FHLMC MULTICLASS MTG 2677 LE	4.500% 09/15/2018 DD 09/01/03	143,892.49	142,912.24	142,065.53
FHLMC MULTICLASS MTG 2773 EG	4.500% 04/15/2019 DD 04/01/04	134,789.15	133,872.18	132,509.98
FHLMC MULTICLASS MTG 2958 QD	4.500% 04/15/2020 DD 04/01/05	42,961.50	42,738.15	42,621.79
FHLMC MULTICLASS MTG 3294 DB	4.500% 03/15/2022 DD 03/01/07	402,904.22	400,200.21	394,744.84
FHLMC MULTICLASS MTG 3535 CA	4.000% 05/15/2024 DD 05/01/09	40,903.46	40,774.41	40,585.28
FHLMC MULTICLASS MTG 3591 GJ	4.000% 10/15/2024 DD 10/01/09	1,856,558.06	1,831,196.83	1,771,034.78
FHLMC MULTICLASS MTG 3693 BD	3.000% 07/15/2025 DD 07/01/10	1,286,289.72	1,268,409.97	1,250,330.20
FHLMC MULTICLASS MTG 3737 GA	3.000% 11/15/2037 DD 10/01/10	418,593.57	417,150.93	413,360.42
FHLMC MULTICLASS MTG 3741 PA	2.150% 02/15/2035 DD 10/01/10	466,347.77	465,463.23	465,551.68
FHLMC MULTICLASS MTG 3815 BD	3.000% 10/15/2020 DD 02/01/11	76,368.51	76,153.54	75,959.08
FHLMC MULTICLASS MTG 3945 A	3.000% 03/15/2026 DD 10/01/11	1,717,256.43	1,696,212.13	1,675,502.91
FHLMC MULTICLASS MTG 4266 LG	2.500% 06/15/2028 DD 11/01/13	677,717.12	673,477.47	669,773.62
FHLMC MULTICLASS MTG 4537 HA	2.030% 09/15/2041 DD 12/01/15	2,251,815.41	2,216,375.69	2,159,641.90
FHLMC MULTICLASS MTG K011 X3	VAR RT 12/25/2043 DD 03/01/11	963,298.28	423,780.00	6,000,000.00
FHLMC MULTICLASS MTG K012 A2	VAR RT 12/25/2020 DD 04/01/11	443,875.00	419,832.00	400,000.00
FHLMC MULTICLASS MTG K013 A2	VAR RT 01/25/2021 DD 05/01/11	893,457.82	878,102.40	840,000.00
FHLMC MULTICLASS MTG K013 X3	VAR RT 01/25/2043 DD 05/01/11	511,135.52	232,843.10	2,870,000.00
FHLMC MULTICLASS MTG K017 A2	2.873% 12/25/2021 DD 03/01/12	369,900.00	365,893.20	360,000.00
FHLMC MULTICLASS MTG K030 A2	VAR RT 04/25/2023 DD 08/01/13	1,049,453.13	1,036,830.00	1,000,000.00
FHLMC MULTICLASS MTG K032 A1	3.016% 02/25/2023 DD 09/01/13	205,800.21	200,833.12	197,454.67
FHLMC MULTICLASS MTG K032 A2	VAR RT 05/25/2023 DD 09/01/13	557,634.38	561,643.20	540,000.00
FHLMC MULTICLASS MTG K049 A2	3.010% 07/25/2025 DD 10/01/15	304,382.81	305,493.00	300,000.00
FHLMC MULTICLASS MTG K053 A1	2.548% 02/25/2025 DD 03/01/16	73,829.01	73,956.00	73,829.01
FHLMC MULTICLASS MTG K058 A1	2.340% 07/25/2026 DD 11/01/16	973,133.55	961,236.22	975,300.05
FHLMC MULTICLASS MTG K062 A2	3.413% 12/25/2026 DD 02/01/17	525,937.50	522,185.00	500,000.00
FHLMC MULTICLASS MTG K063 A2	VAR RT 01/25/2027 DD 03/01/17	527,472.94	521,784.34	499,000.00
FHLMC MULTICLASS MTG K714 A1	2.075% 12/25/2019 DD 01/01/14	112,762.09	110,463.49	110,483.38
FHLMC MULTICLASS MTG K714 A2	VAR RT 10/25/2020 DD 01/01/14	516,171.88	508,850.00	500,000.00
FHLMC MULTICLASS MTG KAIV X2	VAR RT 06/25/2041 DD 06/01/11	339,540.12	158,685.60	1,480,000.00
FIBRIA CELULOSE SA	ADR	260.13	338.10	23.00
FIBROGEN INC		355,341.34	594,585.60	12,544.00
FIDELITY NATIONAL INFORMATION	5.000% 10/15/2025 DD 10/20/15	77,208.60	77,357.70	70,000.00
FIDELITY NATIONAL INFORMATION	3.500% 04/15/2023 DD 04/15/13	73,676.00	81,781.60	80,000.00
FIDELITY NATIONAL INFORMATION	3.000% 08/15/2026 DD 08/16/16	117,702.00	115,988.40	120,000.00
FIDELITY NATIONAL INFORMATION		4,838,051.71	8,057,397.15	85,635.00
FIDELITY SOUTHERN CORP		375,499.89	359,569.20	16,494.00
FIESTA RESTAURANT GROUP INC		436,178.63	359,062.00	18,898.00
FIFTH THIRD AUTO TRUST 20 1 A3	1.420% 03/16/2020 DD 11/05/15	1,035,949.67	1,034,467.49	1,036,499.03
FIFTH THIRD BANCORP	4.300% 01/16/2024 DD 11/20/13	196,436.00	212,272.00	200,000.00
FIFTH THIRD BANCORP	2.300% 03/01/2019 DD 02/28/14	3,008,370.00	3,002,430.00	3,000,000.00
FIFTH THIRD BANCORP		3,575,846.50	5,967,908.34	196,701.00
FIFTH THIRD BANK/CINCINNATI OH	3.850% 03/15/2026 DD 03/15/16	79,477.60	82,530.40	80,000.00
FIFTH THIRD BANK/CINCINNATI OH	2.250% 06/14/2021 DD 06/14/16	350,735.00	346,654.00	350,000.00
FILTRATION GRP COV-LT TLB		873,371.59	874,469.05	867,959.35
FINANCIAL ENGINES INC		371,876.18	327,664.20	10,814.00
FINANCIAL INSTITUTIONS INC		351,505.70	358,365.30	11,523.00
FINANCING CORP STRIP PO	0.000% 05/11/2018 DD 10/27/88	752,904.00	795,248.00	800,000.00
FINISAR CORP		1,776,133.62	1,135,977.70	55,822.00
FINISH LINE INC/THE		617,779.79	433,851.27	29,859.00
FINNING INTERNATIONAL INC		2,137,746.00	3,508,832.75	138,600.00
FIREEYE INC		1,116,695.70	572,103.80	40,289.00
FIRST AMERICAN FINANCIAL CORP	4.600% 11/15/2024 DD 11/10/14	100,801.00	103,499.00	100,000.00
FIRST AMERICAN FINANCIAL CORP		1,114,964.36	1,568,503.56	27,989.00
FIRST BANCORP INC/ME		210,008.32	206,240.02	7,574.00
FIRST BANCORP/PUERTO RICO		881,589.98	731,875.50	143,505.00
FIRST BANCORP/SOUTHERN PINES N		552,743.75	755,916.48	21,408.00
FIRST BANCSHARES INC/THE		228,201.72	273,805.20	8,006.00
FIRST BUSEY CORP		831,205.39	908,409.54	30,341.00
FIRST BUSINESS FINANCIAL SERVI		143,781.69	143,625.16	6,493.00
FIRST CITIZENS BANCSHARES INC/		1,958,744.19	2,264,054.00	5,618.00

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FIRST COMMONWEALTH FINANCIAL C		878,395.75	1,032,357.44	72,092.00
FIRST COMMUNITY BANCSHARES INC		353,196.70	365,905.28	12,736.00
FIRST CONNECTICUT BANCORP INC/		211,072.84	252,792.05	9,667.00
FIRST DATA CORP		8,490,877.25	8,093,973.09	484,379.00
FIRST DEFIANCE FINANCIAL CORP		350,686.99	388,839.54	7,482.00
FIRST FINANCIAL BANCORP		1,194,128.54	1,225,696.60	46,516.00
FIRST FINANCIAL BANKSHARES INC		1,076,907.88	1,086,200.55	24,111.00
FIRST FINANCIAL CORP/IN		365,882.58	363,570.95	8,017.00
FIRST FINANCIAL NORTHWEST INC		93,004.94	84,157.26	5,426.00
FIRST FOUNDATION INC		233,827.87	299,513.70	16,155.00
FIRST GUARANTY BANCSHARES INC		68,808.06	72,925.00	2,917.00
FIRST HAWAIIAN INC		390,771.04	395,564.08	13,556.00
FIRST HORIZON NATIONAL CORP		1,114,383.71	1,596,101.55	79,845.00
FIRST INDUSTRIAL REALTY TRUST		1,955,916.92	2,340,455.37	74,371.00
FIRST INTERNET BANCORP		175,526.43	216,386.80	5,672.00
FIRST INTERSTATE BANCSYSTEM IN		703,124.07	784,619.55	19,591.00
FIRST MERCHANTS CORP		1,065,294.87	1,300,915.80	30,930.00
FIRST MID-ILLINOIS BANCSHARES		243,931.50	293,790.42	7,623.00
FIRST MIDWEST BANCORP INC/IL		1,835,351.61	1,866,513.39	77,739.00
FIRST NORTHWEST BANCORP		114,149.22	125,803.40	7,718.00
FIRST OF LONG ISLAND CORP/THE		392,416.52	429,210.00	15,060.00
FIRST REPUBLIC BANK/CA		2,597,857.79	3,552,933.12	41,008.00
FIRST SOLAR INC		920,136.63	1,342,567.68	19,884.00
FIRSTCASH INC		1,550,164.68	2,033,280.25	30,145.00
FIRSTENERGY CORP	7.375% 11/15/2031 DD 11/15/01	266,014.00	269,740.00	200,000.00
FIRSTENERGY CORP	2.850% 07/15/2022 DD 06/21/17	501,510.00	495,455.00	500,000.00
FIRSTENERGY CORP		4,394,688.48	3,559,666.86	116,253.00
FISERV INC	4.625% 10/01/2020 DD 09/21/10	322,182.00	316,584.00	300,000.00
FISERV INC		3,583,041.81	7,157,731.05	54,585.00
FITBIT INC		761,082.56	822,662.54	144,074.00
FIVE BELOW INC		6,219,801.55	9,977,578.72	150,446.00
FIVE PRIME THERAPEUTICS INC		1,040,610.10	447,299.52	20,406.00
FIVE9 INC		174,060.41	229,791.68	9,236.00
FLAGSTAR BANCORP INC		457,643.85	601,339.40	16,070.00
FLEETCOR TECHNOLOGIES INC		2,587,983.29	4,541,155.57	23,599.00
FLEX ACQUISITION CO INC 144A	6.875% 01/15/2025 DD 01/17/17	540,041.92	548,868.00	530,000.00
FLEX LTD		8,451,545.96	10,388,235.55	577,445.00
FLEXION THERAPEUTICS INC		112,249.88	141,926.72	5,668.00
FLEXSTEEL INDUSTRIES INC		308,112.90	269,499.58	5,761.00
FLIR SYSTEMS INC		1,090,569.12	1,664,520.48	35,704.00
FLOOR & DECOR HOLDINGS INC		330,348.91	382,576.12	7,859.00
FLORIDA POWER & LIGHT CO	3.700% 12/01/2047 DD 11/16/17	41,523.60	41,692.40	40,000.00
FLORIDA POWER & LIGHT CO	3.250% 06/01/2024 DD 05/15/14	126,561.25	128,503.75	125,000.00
FLORIDA POWER & LIGHT CO	5.950% 02/01/2038 DD 01/16/08	279,211.80	294,063.00	220,000.00
FLOTEK INDUSTRIES INC		354,471.29	183,343.04	39,344.00
FLOWERS FOODS INC		688,127.71	912,069.23	47,233.00
FLOWSERVE CORP		1,229,349.42	1,340,913.64	31,828.00
FLUIDIGM CORP		26,187.48	25,203.31	4,279.00
FLUOR CORP		1,705,527.66	1,760,903.45	34,093.00
FLUSHING FINANCIAL CORP		554,707.82	570,020.00	20,728.00
FMC CORP		1,826,798.17	3,259,901.08	34,438.00
FMS WERTMANAGEMENT AOER	1.750% 03/17/2020 DD 03/17/15	252,147.25	248,262.50	250,000.00
FNB BANCORP/CA		97,893.16	131,582.94	3,606.00
FNB CORP/PA		1,055,624.76	1,086,597.50	78,625.00
FNF GROUP		1,321,754.34	2,653,918.92	67,633.00
FNMA POOL #0044158	9.000% 01/01/2020 DD 01/01/90	6.79	6.50	6.43
FNMA POOL #0050150	9.500% 12/01/2018 DD 12/01/88	52.29	53.35	52.48
FNMA POOL #0050226	9.000% 08/01/2019 DD 08/01/89	17.01	17.56	17.36
FNMA POOL #0050259	9.000% 12/01/2019 DD 12/01/89	24.97	26.34	25.34
FNMA POOL #0050260	9.500% 12/01/2019 DD 12/01/89	11.32	11.33	10.91
FNMA POOL #0050285	8.500% 03/01/2020 DD 03/01/90	29.48	32.44	32.12
FNMA POOL #0050291	9.000% 04/01/2020 DD 04/01/90	31.82	34.08	32.69
FNMA POOL #0050292	9.500% 04/01/2020 DD 04/01/90	14.93	15.89	15.19
FNMA POOL #0050353	9.500% 10/01/2020 DD 10/01/90	52.19	55.82	52.88
FNMA POOL #0050393	10.000% 01/01/2021 DD 01/01/91	2.61	2.48	2.44

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FNMA	POOL #0050403	9.500%	02/01/2021 DD 02/01/91	43.64	45.55	42.86
FNMA	POOL #0050432	8.500%	05/01/2021 DD 05/01/91	14.47	14.57	13.84
FNMA	POOL #0050492	9.000%	10/01/2021 DD 10/01/91	8.54	8.51	8.02
FNMA	POOL #0050525	8.500%	01/01/2022 DD 01/01/92	56.52	59.21	55.75
FNMA	POOL #0050715	8.000%	04/01/2023 DD 04/01/93	186.46	189.24	178.09
FNMA	POOL #0050966	7.000%	01/01/2024 DD 01/01/94	410.66	477.88	435.45
FNMA	POOL #0070692	9.500%	12/01/2020 DD 12/01/90	13.08	11.27	11.18
FNMA	POOL #0124087	8.000%	01/01/2022 DD 01/01/92	190.29	200.78	191.33
FNMA	POOL #0124173	9.500%	11/01/2021 DD 09/01/92	21.96	20.60	20.37
FNMA	POOL #0124790	9.000%	02/01/2023 DD 04/01/93	85.09	85.59	79.75
FNMA	POOL #0137768	8.000%	11/01/2021 DD 11/01/91	114.31	116.06	115.84
FNMA	POOL #0155011	7.500%	03/01/2022 DD 03/01/92	199.77	218.69	208.99
FNMA	POOL #0156831	8.000%	04/01/2022 DD 04/01/92	31.23	31.37	31.07
FNMA	POOL #0159613	8.000%	04/01/2022 DD 04/01/92	876.78	893.94	891.96
FNMA	POOL #0171930	7.000%	08/01/2022 DD 08/01/92	1,320.39	1,385.79	1,338.84
FNMA	POOL #0190027	7.500%	09/01/2023 DD 09/01/93	140.27	136.92	135.16
FNMA	POOL #0190257	7.000%	02/01/2024 DD 02/01/94	150.06	167.83	152.60
FNMA	POOL #0190352	5.500%	08/01/2034 DD 07/01/04	158,805.33	161,858.17	145,865.48
FNMA	POOL #0190379	5.500%	05/01/2037 DD 04/01/07	24,288.61	24,634.39	22,267.17
FNMA	POOL #0224747	7.000%	07/01/2023 DD 07/01/93	1,532.25	1,512.63	1,501.73
FNMA	POOL #0235038	7.000%	09/01/2023 DD 09/01/93	337.32	327.78	327.29
FNMA	POOL #0236087	7.000%	09/01/2023 DD 09/01/93	499.41	507.92	484.56
FNMA	POOL #0250059	7.000%	06/01/2024 DD 06/01/94	739.55	844.94	791.76
FNMA	POOL #0250102	8.000%	08/01/2024 DD 08/01/94	53.40	58.29	53.47
FNMA	POOL #0250103	8.500%	07/01/2024 DD 07/01/94	177.87	194.54	176.03
FNMA	POOL #0250329	7.000%	08/01/2025 DD 07/01/95	136.06	149.22	139.68
FNMA	POOL #0250330	8.000%	09/01/2025 DD 08/01/95	358.98	389.44	352.50
FNMA	POOL #0250433	7.500%	01/01/2026 DD 12/01/95	72.15	78.41	70.89
FNMA	POOL #0250440	7.000%	01/01/2026 DD 12/01/95	421.07	469.90	421.39
FNMA	POOL #0250576	7.000%	06/01/2026 DD 05/01/96	522.87	596.33	542.87
FNMA	POOL #0250673	7.500%	09/01/2026 DD 08/01/96	135.30	149.78	137.64
FNMA	POOL #0250799	7.500%	01/01/2027 DD 12/01/96	626.72	686.73	620.88
FNMA	POOL #0251498	6.500%	02/01/2028 DD 01/01/98	124.94	140.09	126.39
FNMA	POOL #0252023	6.500%	10/01/2018 DD 09/01/98	122.99	143.09	129.09
FNMA	POOL #0252093	6.500%	11/01/2028 DD 10/01/98	1,326.44	1,486.96	1,329.96
FNMA	POOL #0252162	6.500%	12/01/2028 DD 11/01/98	439.31	488.24	435.93
FNMA	POOL #0252211	6.000%	01/01/2029 DD 12/01/98	2,711.22	3,155.67	2,798.25
FNMA	POOL #0252724	5.500%	06/01/2029 DD 06/01/99	860.47	1,079.88	986.56
FNMA	POOL #0253112	7.000%	03/01/2030 DD 02/01/00	300.49	339.27	314.06
FNMA	POOL #0254440	6.000%	08/01/2022 DD 07/01/02	1,070.08	1,174.15	1,051.05
FNMA	POOL #0254522	5.500%	10/01/2022 DD 09/01/02	2,923.24	3,156.36	2,883.60
FNMA	POOL #0254631	5.000%	02/01/2018 DD 01/01/03	249.52	239.36	235.46
FNMA	POOL #0254693	5.500%	04/01/2033 DD 03/01/03	9,641.31	10,731.12	9,689.76
FNMA	POOL #0254719	4.500%	04/01/2018 DD 03/01/03	74.17	73.91	72.78
FNMA	POOL #0254759	4.500%	06/01/2018 DD 05/01/03	5,339.95	5,109.69	5,031.75
FNMA	POOL #0254766	5.000%	06/01/2033 DD 05/01/03	7,605.06	8,058.07	7,418.45
FNMA	POOL #0254767	5.500%	06/01/2033 DD 05/01/03	11,387.36	12,172.75	10,984.06
FNMA	POOL #0254799	5.000%	07/01/2023 DD 06/01/03	3,332.95	3,563.61	3,319.47
FNMA	POOL #0254803	5.000%	07/01/2018 DD 06/01/03	600.48	590.45	580.00
FNMA	POOL #0254868	5.000%	09/01/2033 DD 08/01/03	11,717.04	13,232.13	12,181.48
FNMA	POOL #0254903	5.000%	10/01/2033 DD 09/01/03	21,436.41	24,033.53	22,126.05
FNMA	POOL #0254907	5.000%	10/01/2018 DD 09/01/03	684.69	688.96	676.76
FNMA	POOL #0254982	5.000%	12/01/2033 DD 11/01/03	14,437.51	15,859.52	14,599.44
FNMA	POOL #0255270	4.500%	06/01/2024 DD 05/01/04	2,031.46	2,209.26	2,074.89
FNMA	POOL #0255436	4.500%	08/01/2034 DD 08/01/04	1,938.85	2,191.82	2,058.51
FNMA	POOL #0255456	5.500%	10/01/2024 DD 09/01/04	2,008,644.35	1,969,255.02	1,798,702.09
FNMA	POOL #0255666	5.000%	04/01/2020 DD 03/01/05	918.50	927.13	909.55
FNMA	POOL #0255706	5.500%	05/01/2035 DD 04/01/05	4,413.44	4,855.13	4,409.31
FNMA	POOL #0255765	5.000%	07/01/2020 DD 06/01/05	658.74	668.72	651.71
FNMA	POOL #0255857	5.500%	08/01/2025 DD 07/01/05	158,256.17	156,729.80	141,685.62
FNMA	POOL #0255898	5.000%	10/01/2035 DD 09/01/05	4,332.73	4,751.30	4,372.35
FNMA	POOL #0255935	5.000%	11/01/2025 DD 10/01/05	99,536.87	98,649.20	91,831.62
FNMA	POOL #0256022	5.500%	12/01/2035 DD 11/01/05	3,460.91	3,886.52	3,508.07
FNMA	POOL #0256196	5.500%	04/01/2036 DD 03/01/06	1,474.32	1,489.98	1,489.44
FNMA	POOL #0256269	5.500%	06/01/2036 DD 05/01/06	659.18	751.37	679.32

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FNMA	POOL #0256517	6.000%	12/01/2026 DD 11/01/06	3,360.67	3,713.40	3,324.05
FNMA	POOL #0256855	5.500%	08/01/2027 DD 07/01/07	134,801.48	132,130.29	120,712.13
FNMA	POOL #0256959	6.000%	11/01/2037 DD 10/01/07	6,097.06	6,795.17	6,044.18
FNMA	POOL #0257057	5.000%	01/01/2028 DD 12/01/07	142,621.02	141,258.36	131,580.60
FNMA	POOL #0257101	5.000%	02/01/2028 DD 01/01/08	21,712.74	21,505.27	20,031.92
FNMA	POOL #0257132	5.000%	03/01/2028 DD 02/01/08	225,194.93	223,362.39	208,059.61
FNMA	POOL #0257163	5.000%	04/01/2028 DD 03/01/08	193,370.00	191,522.44	178,401.04
FNMA	POOL #0257203	5.000%	05/01/2028 DD 04/01/08	21,540.17	21,236.64	19,781.51
FNMA	POOL #0257490	5.000%	11/01/2028 DD 10/01/08	6,917.66	6,867.56	6,395.98
FNMA	POOL #0257536	5.000%	01/01/2029 DD 12/01/08	102,693.17	101,853.03	94,856.42
FNMA	POOL #0268894	6.500%	01/01/2024 DD 01/01/94	465.22	519.31	468.50
FNMA	POOL #0281067	6.500%	04/01/2024 DD 04/01/94	2,293.82	2,783.52	2,511.18
FNMA	POOL #0300064	7.500%	05/01/2025 DD 05/01/95	173.02	173.96	173.64
FNMA	POOL #0303700	6.500%	12/01/2025 DD 12/01/95	897.25	1,047.92	945.40
FNMA	POOL #0303948	7.500%	06/01/2026 DD 05/01/96	565.02	630.04	566.34
FNMA	POOL #0304213	8.500%	01/01/2025 DD 01/01/95	4,745.29	4,965.43	4,832.91
FNMA	POOL #0310112	4.500%	06/01/2019 DD 07/01/12	16,895.01	16,166.51	15,919.91
FNMA	POOL #0310157	5.500%	09/01/2041 DD 04/01/15	112,031.44	110,960.91	100,300.93
FNMA	POOL #0310164	5.500%	01/01/2026 DD 09/01/15	400,915.28	392,888.32	358,936.52
FNMA	POOL #0318557	7.000%	01/01/2026 DD 01/01/96	396.91	405.36	404.75
FNMA	POOL #0333670	7.000%	01/01/2026 DD 01/01/96	307.89	305.45	305.70
FNMA	POOL #0333862	6.500%	01/01/2026 DD 01/01/96	167.36	199.89	180.33
FNMA	POOL #0344042	7.000%	04/01/2026 DD 04/01/96	44.28	46.91	46.38
FNMA	POOL #0344742	7.000%	05/01/2026 DD 05/01/96	626.95	659.90	657.13
FNMA	POOL #0357797	5.500%	06/01/2035 DD 06/01/05	2,328.15	2,559.55	2,308.68
FNMA	POOL #0364470	7.500%	12/01/2026 DD 12/01/96	388.19	398.59	381.73
FNMA	POOL #0451118	6.500%	11/01/2028 DD 11/01/98	3,315.97	3,647.09	3,290.27
FNMA	POOL #0452372	6.000%	12/01/2028 DD 12/01/98	4,744.87	5,365.20	4,802.66
FNMA	POOL #0500565	6.500%	06/01/2029 DD 06/01/99	438.83	508.09	458.38
FNMA	POOL #0504732	6.500%	07/01/2029 DD 07/01/99	573.02	667.82	602.48
FNMA	POOL #0520030	5.500%	02/01/2029 DD 10/01/99	329,695.42	327,156.26	298,198.23
FNMA	POOL #0535249	6.500%	04/01/2030 DD 03/01/00	1,688.23	1,904.33	1,673.56
FNMA	POOL #0535332	8.500%	04/01/2030 DD 05/01/00	587.76	704.59	576.41
FNMA	POOL #0545605	7.000%	05/01/2032 DD 04/01/02	2,527.83	2,775.65	2,406.01
FNMA	POOL #0545759	6.500%	07/01/2032 DD 06/01/02	2,318.97	2,544.96	2,244.96
FNMA	POOL #0545819	6.500%	08/01/2032 DD 07/01/02	2,267.11	2,452.62	2,169.48
FNMA	POOL #0545993	6.000%	11/01/2032 DD 10/01/02	1,966.40	2,153.21	1,899.97
FNMA	POOL #0555528	6.000%	04/01/2033 DD 05/01/03	3,304.91	3,683.69	3,252.07
FNMA	POOL #0555531	5.500%	06/01/2033 DD 05/01/03	3,690.64	4,122.63	3,709.20
FNMA	POOL #0555956	5.500%	12/01/2033 DD 11/01/03	4,339.10	4,709.83	4,244.28
FNMA	POOL #0617275	5.500%	01/01/2032 DD 12/01/01	10,676.11	11,548.00	10,455.60
FNMA	POOL #0633869	6.000%	03/01/2032 DD 03/01/02	11,958.30	13,499.64	12,029.72
FNMA	POOL #0634584	6.500%	12/01/2031 DD 02/01/02	5,562.28	5,910.62	5,332.33
FNMA	POOL #0661629	6.000%	10/01/2032 DD 09/01/02	7,130.31	7,677.55	6,872.57
FNMA	POOL #0665497	7.500%	10/01/2032 DD 10/01/02	3,018.31	3,151.99	2,838.25
FNMA	POOL #0672785	6.000%	09/01/2032 DD 10/01/02	1,299.58	1,414.45	1,249.79
FNMA	POOL #0676682	6.000%	12/01/2032 DD 12/01/02	3,566.52	3,891.47	3,483.27
FNMA	POOL #0687243	5.000%	04/01/2018 DD 04/01/03	553.96	549.27	539.55
FNMA	POOL #0687853	6.000%	12/01/2032 DD 02/01/03	2,945.58	3,212.26	2,834.41
FNMA	POOL #0688598	5.000%	03/01/2033 DD 02/01/03	56,106.34	56,315.78	51,875.26
FNMA	POOL #0689070	5.000%	06/01/2033 DD 06/01/03	6,514.23	7,149.51	6,603.47
FNMA	POOL #0689741	5.500%	02/01/2033 DD 02/01/03	2,668.18	2,911.49	2,637.89
FNMA	POOL #0694982	5.000%	03/01/2033 DD 03/01/03	167,904.26	166,840.45	155,242.30
FNMA	POOL #0695893	4.500%	05/01/2018 DD 05/01/03	440.74	455.98	449.02
FNMA	POOL #0696188	5.500%	04/01/2023 DD 04/01/03	42,305.22	41,458.21	37,875.56
FNMA	POOL #0697253	5.000%	09/01/2033 DD 09/01/03	5,812.04	6,335.93	5,833.00
FNMA	POOL #0703328	5.500%	04/01/2033 DD 04/01/03	12,034.60	13,048.81	11,777.86
FNMA	POOL #0704756	6.500%	03/01/2033 DD 04/01/03	4,325.15	4,575.44	4,127.78
FNMA	POOL #0705537	4.500%	05/01/2018 DD 04/01/03	323.61	324.47	319.52
FNMA	POOL #0708507	5.500%	04/01/2033 DD 05/01/03	3,324.81	3,586.39	3,245.20
FNMA	POOL #0709307	5.500%	07/01/2033 DD 06/01/03	2,238.64	2,438.68	2,200.48
FNMA	POOL #0710619	5.000%	05/01/2033 DD 05/01/03	18,212.12	18,424.24	16,838.70
FNMA	POOL #0723406	4.500%	09/01/2018 DD 09/01/03	535.48	554.96	546.50
FNMA	POOL #0723908	4.500%	06/01/2018 DD 06/01/03	4,047.82	3,857.39	3,798.55
FNMA	POOL #0725205	5.000%	03/01/2034 DD 02/01/04	210,989.85	210,871.84	194,656.92

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FNMA POOL #0725231	5.000% 02/01/2034 DD 02/01/04	69,666.23	69,814.31	64,273.31
FNMA POOL #0725232	5.000% 03/01/2034 DD 02/01/04	32,631.94	32,749.43	30,149.35
FNMA POOL #0725238	5.000% 03/01/2034 DD 02/01/04	33,734.88	33,939.02	31,245.07
FNMA POOL #0725401	6.500% 01/01/2034 DD 04/01/04	4,102.27	4,430.70	3,908.70
FNMA POOL #0725704	6.000% 08/01/2034 DD 07/01/04	2,704.52	2,966.81	2,609.13
FNMA POOL #0725772	5.000% 09/01/2034 DD 08/01/04	5,377.01	5,853.66	5,388.77
FNMA POOL #0725793	5.500% 09/01/2019 DD 08/01/04	538.82	530.85	522.58
FNMA POOL #0726251	4.500% 07/01/2018 DD 07/01/03	225.29	227.54	224.07
FNMA POOL #0726891	5.500% 07/01/2033 DD 07/01/03	5,969.12	6,386.11	5,775.10
FNMA POOL #0727370	4.000% 08/01/2018 DD 08/01/03	397.00	423.66	411.66
FNMA POOL #0731421	5.000% 07/01/2033 DD 07/01/03	10,463.66	10,389.68	9,667.61
FNMA POOL #0731773	6.000% 10/01/2033 DD 09/01/03	6,087.38	6,716.09	5,919.29
FNMA POOL #0734310	5.000% 10/01/2033 DD 09/01/03	49,491.71	49,664.38	45,726.42
FNMA POOL #0735061	6.000% 11/01/2034 DD 11/01/04	2,281.24	2,541.86	2,242.37
FNMA POOL #0735484	5.000% 05/01/2035 DD 04/01/05	2,111.45	2,077.72	1,912.83
FNMA POOL #0735839	6.000% 08/01/2035 DD 08/01/05	3,120.59	3,499.98	3,099.03
FNMA POOL #0735893	5.000% 10/01/2035 DD 09/01/05	332,342.41	326,895.55	300,931.21
FNMA POOL #0735925	5.000% 10/01/2035 DD 09/01/05	67,183.78	66,071.82	60,825.61
FNMA POOL #0738387	5.500% 09/01/2033 DD 09/01/03	1,206.46	1,319.44	1,191.59
FNMA POOL #0738611	4.500% 10/01/2033 DD 10/01/03	4,276.33	4,270.12	4,436.11
FNMA POOL #0740916	5.500% 10/01/2033 DD 10/01/03	2,584.34	2,820.15	2,569.47
FNMA POOL #0741907	4.500% 10/01/2033 DD 10/01/03	12,494.01	13,928.43	13,033.67
FNMA POOL #0743867	4.500% 11/01/2018 DD 10/01/03	355.15	360.42	354.92
FNMA POOL #0745096	5.500% 11/01/2034 DD 11/01/05	38,882.97	38,388.69	34,612.47
FNMA POOL #0745275	5.000% 02/01/2036 DD 01/01/06	321,316.71	316,041.92	290,942.33
FNMA POOL #0745515	5.000% 05/01/2036 DD 04/01/06	255,971.46	251,706.54	231,788.92
FNMA POOL #0745563	5.500% 08/01/2034 DD 05/01/06	43,608.71	42,881.49	38,416.70
FNMA POOL #0745948	6.500% 10/01/2036 DD 10/01/06	2,099.64	2,325.87	2,064.78
FNMA POOL #0746555	4.000% 10/01/2018 DD 10/01/03	655.38	694.23	674.56
FNMA POOL #0752463	5.500% 11/01/2018 DD 11/01/03	763.18	746.29	744.57
FNMA POOL #0752908	5.500% 01/01/2034 DD 01/01/04	3,419.51	3,695.61	3,376.25
FNMA POOL #0754052	4.500% 12/01/2018 DD 11/01/03	794.73	813.66	801.25
FNMA POOL #0754208	5.500% 12/01/2033 DD 12/01/03	4,162.09	4,604.65	4,160.14
FNMA POOL #0755598	5.000% 11/01/2028 DD 11/01/03	29,530.81	29,531.27	27,284.15
FNMA POOL #0756933	4.500% 06/01/2019 DD 06/01/04	653.83	676.43	666.11
FNMA POOL #0759604	5.500% 12/01/2033 DD 01/01/04	5,076.23	5,530.49	4,992.00
FNMA POOL #0761365	5.000% 01/01/2019 DD 01/01/04	1,181.54	1,178.52	1,157.66
FNMA POOL #0764201	5.000% 04/01/2034 DD 04/01/04	8,315.04	9,439.36	8,689.78
FNMA POOL #0766806	5.500% 01/01/2034 DD 01/01/04	7,466.85	8,052.28	7,355.36
FNMA POOL #0769790	6.000% 02/01/2034 DD 02/01/04	5,405.70	5,822.98	5,210.30
FNMA POOL #0770078	6.000% 03/01/2034 DD 03/01/04	5,040.73	5,564.46	4,931.29
FNMA POOL #0772617	6.000% 08/01/2034 DD 08/01/04	2,055.90	2,253.11	2,007.26
FNMA POOL #0775364	5.500% 05/01/2034 DD 04/01/04	5,509.25	5,939.68	5,426.15
FNMA POOL #0776746	5.500% 05/01/2034 DD 05/01/04	24,698.88	27,565.64	24,858.09
FNMA POOL #0776971	5.000% 04/01/2034 DD 04/01/04	11,984.40	11,673.97	10,746.84
FNMA POOL #0777209	4.500% 05/01/2019 DD 05/01/04	502.20	522.56	514.59
FNMA POOL #0777357	4.500% 05/01/2019 DD 05/01/04	1,041.71	1,075.68	1,059.27
FNMA POOL #0778345	4.500% 06/01/2019 DD 06/01/04	584.99	609.78	600.48
FNMA POOL #0779699	7.000% 07/01/2034 DD 06/01/04	699.20	685.78	658.82
FNMA POOL #0780890	5.000% 05/01/2034 DD 05/01/04	9,889.03	11,009.21	10,133.66
FNMA POOL #0781861	5.500% 01/01/2035 DD 12/01/04	2,094.19	2,295.34	2,070.26
FNMA POOL #0782359	5.000% 05/01/2019 DD 05/01/04	1,614.91	1,635.58	1,606.63
FNMA POOL #0782554	4.000% 06/01/2019 DD 06/01/04	1,156.60	1,252.04	1,216.57
FNMA POOL #0783813	5.500% 07/01/2034 DD 07/01/04	4,972.27	5,413.73	4,886.79
FNMA POOL #0788519	5.000% 07/01/2034 DD 07/01/04	6,719.85	7,566.43	6,968.09
FNMA POOL #0790791	6.000% 09/01/2034 DD 08/01/04	1,582.78	1,735.81	1,534.35
FNMA POOL #0791726	5.000% 08/01/2020 DD 08/01/05	722.76	732.93	719.96
FNMA POOL #0792082	6.000% 10/01/2034 DD 10/01/04	3,889.11	4,257.95	3,757.59
FNMA POOL #0797491	5.500% 03/01/2035 DD 03/01/05	247,281.35	245,374.51	221,389.20
FNMA POOL #0802815	5.500% 11/01/2034 DD 11/01/04	1,196.14	1,296.03	1,175.23
FNMA POOL #0803663	5.500% 11/01/2034 DD 11/01/04	76,960.31	76,197.57	69,612.89
FNMA POOL #0804880	5.000% 01/01/2035 DD 12/01/04	2,650.45	2,893.40	2,684.87
FNMA POOL #0807672	5.000% 12/01/2034 DD 12/01/04	1,623.34	1,767.45	1,629.30
FNMA POOL #0807979	4.500% 01/01/2035 DD 01/01/05	1,962.46	2,211.22	2,068.49
FNMA POOL #0810851	5.500% 01/01/2035 DD 01/01/05	6,847.93	7,506.76	6,770.71

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FNMA	POOL #0814981	5.000% 05/01/2035 DD 04/01/05	3,931.10	4,365.79	4,020.29
FNMA	POOL #0817677	5.500% 11/01/2035 DD 10/01/05	1,842.26	2,068.33	1,867.04
FNMA	POOL #0820386	5.000% 04/01/2035 DD 04/01/05	376.15	372.58	347.06
FNMA	POOL #0821603	5.500% 06/01/2035 DD 05/01/05	2,790.84	3,028.62	2,755.54
FNMA	POOL #0821730	5.500% 06/01/2035 DD 05/01/05	3,396.80	3,670.49	3,353.30
FNMA	POOL #0822083	5.000% 07/01/2035 DD 06/01/05	15,721.70	15,783.58	14,536.09
FNMA	POOL #0822993	5.000% 05/01/2035 DD 05/01/05	27,684.42	27,089.76	25,036.06
FNMA	POOL #0824605	6.000% 12/01/2034 DD 05/01/05	2,723.41	3,007.78	2,651.15
FNMA	POOL #0833502	6.000% 10/01/2035 DD 10/01/05	3,110.80	3,493.63	3,127.19
FNMA	POOL #0835144	5.000% 10/01/2035 DD 10/01/05	6,359.30	7,178.96	6,608.21
FNMA	POOL #0835760	4.500% 09/01/2035 DD 09/01/05	1,542.50	1,725.06	1,614.39
FNMA	POOL #0836391	5.500% 10/01/2035 DD 09/01/05	6,174.45	6,821.18	6,165.76
FNMA	POOL #0836681	5.000% 10/01/2035 DD 09/01/05	6,595.13	7,299.78	6,723.32
FNMA	POOL #0838792	5.500% 08/01/2035 DD 08/01/05	5,730.55	6,298.39	5,682.63
FNMA	POOL #0840574	4.500% 10/01/2020 DD 10/01/05	1,072.00	1,130.73	1,106.78
FNMA	POOL #0843486	5.500% 10/01/2035 DD 10/01/05	5,616.60	5,600.90	5,060.35
FNMA	POOL #0846573	5.000% 12/01/2035 DD 12/01/05	2,602.20	2,928.01	2,697.89
FNMA	POOL #0846586	5.500% 12/01/2035 DD 12/01/05	19,844.76	22,636.40	20,546.23
FNMA	POOL #0848324	5.500% 12/01/2035 DD 01/01/06	4,258.32	4,729.45	4,293.88
FNMA	POOL #0848640	6.000% 12/01/2035 DD 12/01/05	1,436.18	1,613.57	1,422.19
FNMA	POOL #0848981	5.500% 01/01/2021 DD 12/01/05	924.37	937.98	920.93
FNMA	POOL #0849183	5.000% 01/01/2021 DD 01/01/06	683.15	716.85	704.07
FNMA	POOL #0851056	5.500% 11/01/2035 DD 01/01/06	2,992.70	3,342.25	3,024.34
FNMA	POOL #0852945	5.000% 02/01/2036 DD 02/01/06	1,521.19	1,689.71	1,573.95
FNMA	POOL #0864632	5.000% 12/01/2035 DD 01/01/06	4,607.02	5,118.36	4,749.52
FNMA	POOL #0865684	5.000% 02/01/2036 DD 02/01/06	5,793.90	6,430.89	5,975.50
FNMA	POOL #0867628	5.500% 04/01/2036 DD 04/01/06	9,407.60	10,576.38	9,641.09
FNMA	POOL #0868809	5.000% 04/01/2036 DD 04/01/06	892.22	1,038.87	956.81
FNMA	POOL #0870771	6.500% 07/01/2036 DD 07/01/06	4,937.49	5,448.27	4,915.21
FNMA	POOL #0872758	6.000% 06/01/2036 DD 05/01/06	1,577.83	1,784.07	1,593.75
FNMA	POOL #0878446	6.500% 08/01/2036 DD 08/01/06	3,618.52	4,038.37	3,565.33
FNMA	POOL #0880170	6.000% 02/01/2036 DD 02/01/06	4,597.00	5,202.46	4,598.45
FNMA	POOL #0880967	6.000% 09/01/2021 DD 09/01/06	1,473.14	1,511.98	1,467.53
FNMA	POOL #0881229	5.000% 04/01/2026 DD 08/01/06	138,940.34	138,971.59	128,184.84
FNMA	POOL #0882129	5.500% 07/01/2036 DD 07/01/06	2,873.36	3,317.65	3,000.39
FNMA	POOL #0882481	6.500% 04/01/2036 DD 04/01/06	6,219.93	6,780.10	6,116.74
FNMA	POOL #0888430	5.000% 11/01/2033 DD 05/01/07	257,704.21	258,629.51	238,098.29
FNMA	POOL #0888569	5.000% 07/01/2037 DD 07/01/07	75,091.65	73,079.84	67,841.15
FNMA	POOL #0888795	5.500% 11/01/2036 DD 10/01/07	47,151.05	47,935.08	43,288.88
FNMA	POOL #0888893	5.500% 08/01/2037 DD 11/01/07	141,875.35	144,411.15	130,314.98
FNMA	POOL #0889174	5.500% 08/01/2037 DD 02/01/08	213,049.80	211,718.40	190,781.99
FNMA	POOL #0889561	5.500% 06/01/2038 DD 05/01/08	819,125.00	808,540.40	733,356.67
FNMA	POOL #0889974	5.000% 09/01/2035 DD 10/01/08	388,245.25	389,635.68	358,707.88
FNMA	POOL #0890296	5.500% 02/01/2041 DD 02/01/11	334,787.25	330,500.55	299,795.50
FNMA	POOL #0890297	4.000% 04/01/2026 DD 03/01/11	237,222.00	230,748.30	221,541.05
FNMA	POOL #0890618	4.000% 11/01/2044 DD 11/01/14	94,421.56	94,033.88	88,712.04
FNMA	POOL #0892566	6.000% 07/01/2036 DD 07/01/06	1,977.91	2,272.45	2,013.42
FNMA	POOL #0893511	6.000% 09/01/2036 DD 08/01/06	3,063.60	3,423.30	3,035.14
FNMA	POOL #0894903	6.000% 08/01/2021 DD 08/01/06	1,131.04	1,159.46	1,122.63
FNMA	POOL #0896535	6.000% 10/01/2036 DD 09/01/06	3,416.27	3,850.29	3,415.17
FNMA	POOL #0897100	6.500% 07/01/2036 DD 07/01/06	2,849.63	3,161.30	2,795.88
FNMA	POOL #0898126	6.500% 09/01/2036 DD 09/01/06	445.05	484.54	437.13
FNMA	POOL #0899387	5.500% 04/01/2037 DD 04/01/07	8,162.43	9,073.36	8,220.86
FNMA	POOL #0899611	5.500% 07/01/2037 DD 07/01/07	2,801.61	3,213.62	2,905.33
FNMA	POOL #0899788	5.500% 07/01/2022 DD 07/01/07	1,296.22	1,317.67	1,317.01
FNMA	POOL #0900294	6.000% 09/01/2036 DD 09/01/06	2,526.39	2,798.25	2,504.86
FNMA	POOL #0902564	6.000% 11/01/2036 DD 11/01/06	3,918.17	4,393.10	3,901.41
FNMA	POOL #0908854	6.500% 12/01/2036 DD 12/01/06	2,880.72	3,138.97	2,828.36
FNMA	POOL #0909530	5.500% 02/01/2037 DD 01/01/07	4,673.08	5,284.56	4,781.41
FNMA	POOL #0912666	5.000% 03/01/2037 DD 03/01/07	7,584.79	7,346.17	6,815.90
FNMA	POOL #0918554	5.500% 06/01/2037 DD 05/01/07	8,719.07	9,598.63	8,688.51
FNMA	POOL #0918941	6.000% 04/01/2037 DD 05/01/07	2,161.71	2,447.13	2,163.15
FNMA	POOL #0923382	6.000% 06/01/2037 DD 06/01/07	2,581.97	2,934.76	2,610.11
FNMA	POOL #0923384	7.000% 06/01/2037 DD 06/01/07	5,894.96	6,447.78	5,683.62
FNMA	POOL #0924952	6.000% 08/01/2037 DD 08/01/07	57,710.30	59,329.00	52,620.89

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<u>Security Description 1</u>		<u>Security Description 2</u>		<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA	POOL #0928000	6.000%	12/01/2036 DD 12/01/06	3,875.03	4,329.54	3,836.68
FNMA	POOL #0929079	5.000%	01/01/2038 DD 02/01/08	28,300.26	27,996.83	25,982.17
FNMA	POOL #0929718	5.500%	07/01/2038 DD 07/01/08	427,063.38	419,315.85	382,346.74
FNMA	POOL #0929823	5.500%	08/01/2038 DD 08/01/08	147,565.01	147,022.94	132,113.89
FNMA	POOL #0930819	5.500%	02/01/2038 DD 03/01/09	158,118.92	156,718.44	141,562.74
FNMA	POOL #0930871	5.000%	04/01/2039 DD 04/01/09	28,179.60	28,855.37	26,766.02
FNMA	POOL #0930942	5.000%	04/01/2039 DD 04/01/09	51,165.56	51,449.29	47,307.08
FNMA	POOL #0932282	5.000%	12/01/2039 DD 11/01/09	28,961.83	29,210.83	26,758.42
FNMA	POOL #0932658	4.000%	03/01/2025 DD 02/01/10	44,192.47	43,444.92	41,710.99
FNMA	POOL #0933736	5.000%	03/01/2038 DD 03/01/08	10,819.84	11,894.32	11,040.65
FNMA	POOL #0933796	5.500%	05/01/2038 DD 05/01/08	9,301.51	9,145.03	8,329.33
FNMA	POOL #0934277	5.500%	06/01/2038 DD 06/01/08	110,328.11	109,851.98	99,999.98
FNMA	POOL #0935487	4.500%	07/01/2039 DD 07/01/09	76,165.04	81,157.28	76,046.21
FNMA	POOL #0937346	6.500%	06/01/2037 DD 06/01/07	7,699.88	8,312.34	7,496.09
FNMA	POOL #0941136	6.000%	10/01/2037 DD 10/01/07	23,537.05	26,400.89	23,441.83
FNMA	POOL #0943999	5.500%	08/01/2037 DD 08/01/07	7,028.33	8,055.82	7,293.30
FNMA	POOL #0944227	6.500%	07/01/2037 DD 07/01/07	44,420.67	44,288.50	39,955.35
FNMA	POOL #0946833	6.000%	09/01/2037 DD 09/01/07	4,104.39	4,596.15	4,102.50
FNMA	POOL #0947894	6.000%	11/01/2037 DD 10/01/07	19,905.89	22,234.06	19,846.00
FNMA	POOL #0948631	6.000%	08/01/2037 DD 08/01/07	27,664.13	28,691.81	25,469.64
FNMA	POOL #0950994	5.500%	11/01/2022 DD 11/01/07	4,848.50	4,949.82	4,768.79
FNMA	POOL #0953926	5.500%	12/01/2037 DD 11/01/07	90,814.32	89,841.39	81,333.87
FNMA	POOL #0956075	5.500%	12/01/2037 DD 12/01/07	28,579.28	29,043.91	26,435.52
FNMA	POOL #0960445	5.500%	01/01/2038 DD 12/01/07	10,309.95	11,353.44	10,279.44
FNMA	POOL #0960482	5.500%	01/01/2038 DD 12/01/07	45,457.04	44,841.99	40,697.37
FNMA	POOL #0962280	5.000%	03/01/2038 DD 03/01/08	5,351.09	6,058.42	5,621.62
FNMA	POOL #0962589	5.500%	04/01/2038 DD 03/01/08	61,623.27	61,618.26	55,872.34
FNMA	POOL #0962875	5.500%	05/01/2038 DD 04/01/08	8,910.15	9,018.87	8,180.31
FNMA	POOL #0962989	5.500%	05/01/2038 DD 04/01/08	54,846.93	54,119.04	49,104.05
FNMA	POOL #0963539	5.500%	06/01/2038 DD 05/01/08	6,744.05	7,520.89	6,830.46
FNMA	POOL #0963958	5.500%	06/01/2038 DD 06/01/08	148,264.83	148,868.36	135,170.21
FNMA	POOL #0964570	5.000%	08/01/2023 DD 07/01/08	4,453.18	4,748.35	4,499.57
FNMA	POOL #0966327	6.000%	12/01/2037 DD 12/01/07	3,677.25	4,073.54	3,601.30
FNMA	POOL #0968227	5.000%	02/01/2038 DD 02/01/08	757.54	737.02	685.86
FNMA	POOL #0968975	5.500%	01/01/2038 DD 01/01/08	17,950.58	18,197.56	16,607.09
FNMA	POOL #0973477	5.000%	03/01/2038 DD 02/01/08	1,321.66	1,314.15	1,219.35
FNMA	POOL #0981723	5.500%	07/01/2038 DD 07/01/08	2,443.93	2,445.42	2,492.60
FNMA	POOL #0981802	5.000%	06/01/2038 DD 05/01/08	1,858.65	1,845.49	1,718.48
FNMA	POOL #0981861	5.500%	07/01/2038 DD 06/01/08	12,322.93	12,878.50	11,703.90
FNMA	POOL #0982834	5.000%	05/01/2038 DD 05/01/08	3,233.99	3,215.27	2,983.63
FNMA	POOL #0983227	5.000%	05/01/2038 DD 05/01/08	571.55	566.06	527.28
FNMA	POOL #0983471	5.500%	05/01/2038 DD 05/01/08	323,703.98	317,318.58	289,809.83
FNMA	POOL #0984046	5.500%	06/01/2038 DD 05/01/08	62,391.80	63,170.69	57,711.74
FNMA	POOL #0994318	5.500%	12/01/2038 DD 12/01/08	5,467.76	5,811.52	5,309.31
FNMA	POOL #0995018	5.500%	06/01/2038 DD 10/01/08	7,858.00	7,920.44	7,163.99
FNMA	POOL #0995066	5.500%	08/01/2037 DD 11/01/08	208,031.06	208,309.06	187,838.43
FNMA	POOL #0995245	5.000%	01/01/2039 DD 12/01/08	117,129.31	115,404.47	106,602.32
FNMA	POOL #0995373	4.500%	02/01/2039 DD 01/01/09	469,737.44	483,520.92	452,214.14
FNMA	POOL #0995738	5.500%	12/01/2038 DD 04/01/09	38,876.04	38,405.42	34,812.75
FNMA	POOL #0AA0317	4.500%	02/01/2039 DD 02/01/09	16,268.07	17,286.49	16,235.10
FNMA	POOL #0AA0914	5.000%	07/01/2035 DD 12/01/08	51,487.24	50,508.55	46,707.06
FNMA	POOL #0AA1740	5.000%	01/01/2039 DD 01/01/09	206,613.73	207,483.50	190,894.75
FNMA	POOL #0AA2139	5.000%	01/01/2039 DD 01/01/09	12,704.18	13,413.82	12,480.41
FNMA	POOL #0AA3267	5.000%	02/01/2039 DD 02/01/09	6,339.12	6,357.83	5,848.43
FNMA	POOL #0AA4751	3.500%	12/01/2025 DD 12/01/10	389,117.21	386,877.36	374,714.14
FNMA	POOL #0AA6951	4.500%	05/01/2039 DD 05/01/09	51,610.32	54,161.88	50,749.96
FNMA	POOL #0AA7681	4.500%	06/01/2039 DD 06/01/09	194,217.80	191,016.59	178,976.82
FNMA	POOL #0AA7706	4.000%	07/01/2039 DD 07/01/09	51,278.70	55,210.30	52,526.21
FNMA	POOL #0AB0339	4.500%	01/01/2020 DD 06/01/09	12,268.93	11,951.06	11,768.76
FNMA	POOL #0AB1365	3.500%	08/01/2025 DD 07/01/10	294,520.01	291,334.26	282,174.86
FNMA	POOL #0AB2052	3.500%	01/01/2026 DD 12/01/10	74,940.78	72,640.40	70,356.62
FNMA	POOL #0AB2813	4.500%	04/01/2041 DD 03/01/11	68,376.52	67,729.72	63,164.80
FNMA	POOL #0AB3993	4.000%	12/01/2041 DD 11/01/11	42,282.88	41,976.43	40,001.55
FNMA	POOL #0AB4807	3.500%	04/01/2042 DD 03/01/12	424,243.22	429,953.24	416,371.21
FNMA	POOL #0AB6389	3.000%	10/01/2042 DD 09/01/12	562,212.49	561,127.65	558,113.84

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FNMA	POOL #0AB6632	3.500%	10/01/2042 DD 10/01/12	668,596.15	665,727.08	644,915.65
FNMA	POOL #0AB7766	3.000%	02/01/2043 DD 01/01/13	534,075.67	533,009.17	529,935.54
FNMA	POOL #0AB7848	3.000%	02/01/2043 DD 01/01/13	882,458.14	903,601.18	898,747.94
FNMA	POOL #0AB8826	3.000%	03/01/2043 DD 02/01/13	626,954.93	624,841.76	621,516.65
FNMA	POOL #0AB8897	3.000%	04/01/2043 DD 03/01/13	97,636.59	101,314.04	100,769.89
FNMA	POOL #0AB8906	3.000%	04/01/2043 DD 03/01/13	1,839,554.46	1,921,431.37	1,911,225.42
FNMA	POOL #0AB9255	3.500%	05/01/2043 DD 04/01/13	503,034.04	510,358.76	494,078.86
FNMA	POOL #0AB9557	3.000%	06/01/2043 DD 05/01/13	641,190.99	638,143.72	634,842.54
FNMA	POOL #0AB9749	3.000%	06/01/2043 DD 05/01/13	398,168.09	415,612.69	413,446.23
FNMA	POOL #0AB9757	3.500%	06/01/2043 DD 05/01/13	563,537.62	562,115.74	545,304.02
FNMA	POOL #0AB9965	4.000%	07/01/2043 DD 06/01/13	38,222.38	37,526.54	35,776.70
FNMA	POOL #0AC1524	4.000%	09/01/2024 DD 08/01/09	32,763.96	33,740.58	32,580.71
FNMA	POOL #0AC2387	5.000%	01/01/2035 DD 07/01/09	92,063.43	90,584.00	83,403.77
FNMA	POOL #0AC2796	4.500%	09/01/2024 DD 09/01/09	16,568.10	16,386.95	16,136.99
FNMA	POOL #0AC4427	5.000%	10/01/2039 DD 09/01/09	65,393.93	65,207.09	60,437.93
FNMA	POOL #0AC5407	4.500%	10/01/2039 DD 10/01/09	40,589.80	42,615.12	39,891.71
FNMA	POOL #0AC6097	4.500%	11/01/2024 DD 10/01/09	113,248.12	109,901.45	106,621.76
FNMA	POOL #0AC7542	4.000%	12/01/2024 DD 12/01/09	21,960.24	22,221.57	21,393.64
FNMA	POOL #0AD0430	6.000%	11/01/2038 DD 10/01/09	42,968.12	43,930.18	38,859.07
FNMA	POOL #0AD0490	5.500%	08/01/2037 DD 01/01/10	128,906.91	127,507.64	114,976.37
FNMA	POOL #0AD0527	5.500%	06/01/2039 DD 12/01/09	243,222.64	240,419.79	217,801.15
FNMA	POOL #0AD0664	5.000%	02/01/2024 DD 01/01/10	10,084.28	9,845.03	9,477.68
FNMA	POOL #0AD0912	5.500%	04/01/2029 DD 04/01/10	346,097.32	339,239.12	309,923.46
FNMA	POOL #0AD0919	5.500%	04/01/2040 DD 04/01/10	90,260.49	89,040.82	80,809.56
FNMA	POOL #0AD0963	5.500%	09/01/2038 DD 04/01/10	287,883.41	284,620.68	257,745.55
FNMA	POOL #0AD1608	4.000%	02/01/2025 DD 02/01/10	231,405.04	228,475.83	219,992.90
FNMA	POOL #0AD3076	4.500%	04/01/2040 DD 03/01/10	175,957.41	174,156.59	162,453.44
FNMA	POOL #0AD3243	4.500%	04/01/2040 DD 04/01/10	14,297.50	14,233.95	13,286.49
FNMA	POOL #0AD3812	5.000%	04/01/2040 DD 04/01/10	84,221.50	82,220.58	76,250.90
FNMA	POOL #0AD5137	3.500%	03/01/2026 DD 04/01/11	109,246.60	112,531.54	108,872.34
FNMA	POOL #0AD5506	5.000%	05/01/2040 DD 05/01/10	101,620.39	98,320.11	91,126.58
FNMA	POOL #0AD6946	5.500%	06/01/2040 DD 06/01/10	199,224.50	198,934.24	180,421.22
FNMA	POOL #0AD7698	5.000%	08/01/2040 DD 08/01/10	74,813.39	75,777.63	70,208.68
FNMA	POOL #0AD8538	5.500%	08/01/2040 DD 08/01/10	96,791.30	95,700.89	86,656.54
FNMA	POOL #0AD8540	5.500%	08/01/2040 DD 08/01/10	382,155.62	377,130.94	343,655.46
FNMA	POOL #0AE0154	5.500%	07/01/2040 DD 06/01/10	183,944.27	181,640.06	164,718.53
FNMA	POOL #0AE0218	4.500%	08/01/2040 DD 07/01/10	151,368.22	153,215.42	143,079.66
FNMA	POOL #0AE0392	5.500%	12/01/2039 DD 09/01/10	306,645.15	303,114.13	274,577.31
FNMA	POOL #0AE0698	4.500%	12/01/2040 DD 12/01/10	451,976.05	453,350.49	422,901.58
FNMA	POOL #0AE0828	3.500%	02/01/2041 DD 01/01/11	232,263.36	248,238.05	240,414.95
FNMA	POOL #0AE0949	4.000%	02/01/2041 DD 02/01/11	407,573.44	403,827.49	384,198.78
FNMA	POOL #0AE4446	4.000%	12/01/2040 DD 01/01/11	99,346.58	105,797.08	100,747.61
FNMA	POOL #0AE4588	4.500%	09/01/2040 DD 09/01/10	126,121.31	127,674.83	119,109.66
FNMA	POOL #0AE6058	4.000%	10/01/2040 DD 09/01/10	1,033,992.05	1,013,732.51	964,797.96
FNMA	POOL #0AE6984	4.000%	10/01/2040 DD 10/01/10	390,414.56	391,530.82	372,627.43
FNMA	POOL #0AE7202	3.500%	11/01/2025 DD 11/01/10	509,127.47	505,328.46	488,207.04
FNMA	POOL #0AE7755	3.500%	11/01/2025 DD 11/01/10	237,636.67	238,433.61	228,840.61
FNMA	POOL #0AE7758	3.500%	11/01/2025 DD 11/01/10	223,497.33	217,426.97	210,591.18
FNMA	POOL #0AH1903	3.500%	03/01/2026 DD 03/01/11	58,745.90	58,075.70	56,249.83
FNMA	POOL #0AH5583	4.500%	02/01/2041 DD 02/01/11	10,353.23	10,253.67	9,566.95
FNMA	POOL #0AH6500	3.500%	03/01/2026 DD 03/01/11	265,109.52	262,684.61	254,416.09
FNMA	POOL #0AH6790	4.500%	03/01/2041 DD 03/01/11	229,280.33	228,114.22	212,789.15
FNMA	POOL #0AH7288	4.000%	03/01/2041 DD 03/01/11	113,248.51	120,723.70	114,936.64
FNMA	POOL #0AH7523	4.500%	03/01/2041 DD 03/01/11	168,572.02	170,329.64	159,229.73
FNMA	POOL #0AH8423	4.500%	04/01/2041 DD 03/01/11	36,459.27	37,752.30	35,215.71
FNMA	POOL #0AI1070	4.500%	06/01/2041 DD 06/01/11	10,369.31	10,283.66	9,623.49
FNMA	POOL #0AI7405	3.500%	08/01/2026 DD 08/01/11	427,705.53	423,776.98	410,453.65
FNMA	POOL #0AI7410	3.500%	09/01/2026 DD 08/01/11	35,219.93	34,841.57	33,746.17
FNMA	POOL #0AI7962	3.500%	09/01/2026 DD 08/01/11	90,365.37	88,509.47	85,686.11
FNMA	POOL #0AI9740	4.500%	08/01/2041 DD 08/01/11	91,823.90	92,908.00	86,795.84
FNMA	POOL #0AJ1407	4.000%	09/01/2041 DD 09/01/11	733,069.76	726,005.86	691,269.56
FNMA	POOL #0AJ4035	3.500%	10/01/2041 DD 10/01/11	193,044.57	188,049.10	182,117.54
FNMA	POOL #0AJ4087	3.000%	10/01/2026 DD 10/01/11	104,822.69	103,429.41	101,270.33
FNMA	POOL #0AJ5301	4.000%	11/01/2041 DD 11/01/11	597,916.96	593,759.99	562,512.43
FNMA	POOL #0AJ5469	3.500%	11/01/2041 DD 10/01/11	393,657.57	391,853.58	379,486.13

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	<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA	POOL #0AJ6387	3.000% 12/01/2026 DD 12/01/11	45,488.92	43,993.28	43,072.81
FNMA	POOL #0AJ7689	4.000% 12/01/2041 DD 12/01/11	107,342.02	107,271.79	102,139.29
FNMA	POOL #0AJ8796	4.000% 01/01/2042 DD 12/01/11	95,015.78	93,015.02	88,838.71
FNMA	POOL #0AJ9278	3.500% 12/01/2041 DD 12/01/11	464,385.19	470,766.20	455,908.15
FNMA	POOL #0AK2940	3.000% 04/01/2027 DD 03/01/12	384,234.15	376,943.66	369,067.76
FNMA	POOL #0AK3920	4.000% 04/01/2042 DD 03/01/12	32,200.17	31,943.92	30,417.86
FNMA	POOL #0AK4047	3.000% 02/01/2027 DD 02/01/12	206,438.23	201,280.71	197,077.06
FNMA	POOL #0AK5151	3.000% 03/01/2042 DD 03/01/12	34,153.62	34,316.60	34,132.28
FNMA	POOL #0AK6724	3.000% 03/01/2042 DD 03/01/12	592,637.47	566,410.87	563,368.68
FNMA	POOL #0AK9404	3.000% 04/01/2027 DD 03/01/12	137,535.77	133,886.55	131,083.97
FNMA	POOL #0AL0574	5.500% 02/01/2041 DD 07/01/11	238,011.98	234,697.99	213,135.11
FNMA	POOL #0AL1107	4.500% 11/01/2041 DD 11/01/11	162,226.45	159,771.16	149,066.68
FNMA	POOL #0AL1176	6.500% 10/01/2039 DD 12/01/11	109,626.98	111,377.93	98,999.97
FNMA	POOL #0AL1468	3.500% 03/01/2042 DD 02/01/12	917,122.17	888,005.39	860,012.00
FNMA	POOL #0AL1711	4.500% 08/01/2041 DD 04/01/12	555,850.80	551,659.10	511,183.58
FNMA	POOL #0AL1948	4.000% 01/01/2042 DD 06/01/12	721,600.79	716,479.17	677,464.02
FNMA	POOL #0AL2679	3.500% 11/01/2042 DD 11/01/12	577,105.42	587,321.53	567,877.41
FNMA	POOL #0AL2880	3.500% 12/01/2042 DD 12/01/12	353,688.05	352,714.99	341,572.88
FNMA	POOL #0AL2897	3.500% 01/01/2043 DD 12/01/12	517,725.26	516,762.73	500,671.16
FNMA	POOL #0AL3471	4.000% 12/01/2042 DD 04/01/13	348,008.58	348,016.43	331,387.41
FNMA	POOL #0AL3499	3.500% 05/01/2043 DD 04/01/13	1,210,896.51	1,206,394.81	1,169,270.47
FNMA	POOL #0AL4195	3.500% 06/01/2027 DD 09/01/13	154,236.05	149,831.28	145,120.66
FNMA	POOL #0AL4290	4.500% 10/01/2043 DD 10/01/13	36,434.94	35,684.25	33,480.56
FNMA	POOL #0AL4588	3.000% 12/01/2033 DD 12/01/13	205,782.35	209,888.28	205,141.31
FNMA	POOL #0AL5616	5.500% 09/01/2041 DD 08/01/14	848,731.15	839,550.58	759,987.49
FNMA	POOL #0AL5788	5.000% 05/01/2042 DD 09/01/14	340,241.86	331,480.07	307,216.14
FNMA	POOL #0AL6273	5.000% 11/01/2044 DD 12/01/14	53,022.75	51,247.30	47,647.53
FNMA	POOL #0AL6715	4.000% 02/01/2045 DD 04/01/15	253,301.52	250,778.02	239,564.03
FNMA	POOL #0AL6938	5.500% 04/01/2030 DD 06/01/15	3,636,009.72	3,563,959.04	3,255,976.25
FNMA	POOL #0AL7169	4.000% 11/01/2042 DD 07/01/15	366,255.67	368,745.87	351,166.48
FNMA	POOL #0AL7501	3.500% 10/01/2045 DD 10/01/15	157,881.34	157,464.87	152,552.67
FNMA	POOL #0AL7850	4.500% 06/01/2044 DD 12/01/15	91,274.62	90,384.04	84,333.93
FNMA	POOL #0AL8034	3.000% 02/01/2031 DD 01/01/16	58,770.12	57,262.14	56,188.93
FNMA	POOL #0AL8219	4.000% 02/01/2046 DD 03/01/16	271,364.39	268,799.66	256,730.75
FNMA	POOL #0AL8620	3.000% 02/01/2035 DD 05/01/16	53,155.88	51,765.80	50,594.54
FNMA	POOL #0AL8952	3.500% 08/01/2046 DD 08/01/16	159,530.78	158,948.57	154,022.92
FNMA	POOL #0AL9014	3.000% 01/01/2044 DD 08/01/16	579,193.08	577,180.21	574,080.18
FNMA	POOL #0AL9510	3.500% 07/01/2044 DD 11/01/16	710,195.70	711,259.15	689,144.50
FNMA	POOL #0AL9621	4.000% 01/01/2037 DD 12/01/16	23,045.55	22,926.06	21,696.31
FNMA	POOL #0AL9745	3.500% 11/01/2043 DD 01/01/17	518,847.44	516,776.12	500,470.78
FNMA	POOL #0AL9848	3.000% 03/01/2047 DD 02/01/17	499,771.31	494,367.99	494,115.99
FNMA	POOL #0AL9854	4.500% 01/01/2047 DD 02/01/17	743,161.62	738,447.21	693,533.95
FNMA	POOL #0AL9960	3.000% 02/01/2044 DD 02/01/17	449,401.34	453,675.67	451,234.49
FNMA	POOL #0AL9983	5.500% 02/01/2042 DD 03/01/17	381,850.60	380,255.53	344,396.92
FNMA	POOL #0AO2959	4.000% 05/01/2042 DD 05/01/12	324,070.95	325,729.17	310,162.13
FNMA	POOL #0AP8433	2.500% 11/01/2027 DD 10/01/12	486,365.45	472,502.83	470,287.78
FNMA	POOL #0AP9041	3.000% 09/01/2028 DD 08/01/13	49,555.04	49,663.98	48,665.36
FNMA	POOL #0AP9736	3.500% 10/01/2042 DD 10/01/12	147,009.05	142,977.72	138,504.04
FNMA	POOL #0AQ1260	3.000% 01/01/2043 DD 01/01/13	669,580.56	667,416.47	663,831.78
FNMA	POOL #0AQ1283	3.000% 02/01/2043 DD 02/01/13	488,469.51	485,793.88	483,184.68
FNMA	POOL #0AQ8132	3.000% 08/01/2043 DD 08/01/13	27,196.43	27,632.56	27,484.15
FNMA	POOL #0AQ9697	3.000% 01/01/2043 DD 01/01/13	33,013.79	31,639.74	31,469.80
FNMA	POOL #0AR2626	2.500% 02/01/2043 DD 02/01/13	80,501.84	81,523.35	84,075.03
FNMA	POOL #0AR3746	3.000% 04/01/2028 DD 04/01/13	47,901.90	48,018.96	47,041.90
FNMA	POOL #0AR7214	3.000% 06/01/2043 DD 05/01/13	72,984.80	76,020.46	75,619.67
FNMA	POOL #0AS0016	3.000% 07/01/2043 DD 06/01/13	6,201,169.90	6,317,753.53	6,285,071.17
FNMA	POOL #0AS0017	3.000% 07/01/2043 DD 06/01/13	387,519.07	405,368.89	403,271.88
FNMA	POOL #0AS0037	3.500% 07/01/2043 DD 07/01/13	489,050.09	484,921.04	470,948.01
FNMA	POOL #0AS0038	3.000% 07/01/2043 DD 07/01/13	434,238.54	433,381.66	431,139.73
FNMA	POOL #0AS0044	3.000% 07/01/2043 DD 07/01/13	36,270.64	37,697.31	37,502.67
FNMA	POOL #0AS0196	3.000% 08/01/2028 DD 07/01/13	794,323.80	790,660.75	775,659.50
FNMA	POOL #0AS0518	3.000% 09/01/2043 DD 08/01/13	127,853.83	135,387.67	134,660.51
FNMA	POOL #0AS0560	4.500% 09/01/2043 DD 08/01/13	13,329.23	13,085.36	12,274.39
FNMA	POOL #0AS0575	5.000% 09/01/2043 DD 08/01/13	361,944.29	357,504.22	332,154.21
FNMA	POOL #0AS0830	4.500% 10/01/2043 DD 09/01/13	42,487.52	42,083.81	39,517.54

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA POOL #0AS0924	5.000% 11/01/2043 DD 10/01/13	137,476.06	133,582.50	124,166.92
FNMA POOL #0AS1097	4.000% 11/01/2043 DD 10/01/13	674,107.13	667,020.64	636,700.94
FNMA POOL #0AS1557	4.000% 01/01/2044 DD 12/01/13	463,918.07	464,915.63	440,908.18
FNMA POOL #0AS1585	4.500% 01/01/2044 DD 12/01/13	82,557.42	81,347.81	76,375.75
FNMA POOL #0AS1587	4.500% 01/01/2044 DD 12/01/13	91,130.52	89,290.63	83,774.11
FNMA POOL #0AS2130	4.500% 04/01/2044 DD 03/01/14	112,798.07	111,505.13	104,605.36
FNMA POOL #0AS2703	4.000% 06/01/2044 DD 05/01/14	451,747.75	452,962.43	429,405.26
FNMA POOL #0AS3183	4.500% 08/01/2044 DD 07/01/14	120,299.86	117,576.50	110,378.71
FNMA POOL #0AS3216	4.000% 09/01/2044 DD 08/01/14	297,399.54	292,666.33	279,576.56
FNMA POOL #0AS3338	3.000% 09/01/2029 DD 08/01/14	55,680.74	55,120.56	54,001.64
FNMA POOL #0AS3465	3.000% 10/01/2029 DD 09/01/14	61,969.79	60,986.51	59,747.93
FNMA POOL #0AS3473	4.000% 10/01/2044 DD 09/01/14	204,779.35	202,447.83	193,387.62
FNMA POOL #0AS3957	4.000% 12/01/2044 DD 11/01/14	173,167.07	170,344.98	162,735.47
FNMA POOL #0AS3969	4.000% 12/01/2044 DD 12/01/14	255,791.69	253,736.88	242,420.68
FNMA POOL #0AS4169	4.000% 12/01/2044 DD 12/01/14	308,147.67	305,153.38	291,521.82
FNMA POOL #0AS4178	5.000% 12/01/2044 DD 12/01/14	477,416.73	470,692.43	437,495.29
FNMA POOL #0AS4515	4.000% 02/01/2045 DD 02/01/15	208,216.39	205,130.66	195,997.19
FNMA POOL #0AS4777	3.500% 04/01/2045 DD 03/01/15	443,946.73	442,367.42	430,624.30
FNMA POOL #0AS4885	3.500% 05/01/2045 DD 04/01/15	996,497.00	991,599.43	965,276.34
FNMA POOL #0AS4946	2.500% 05/01/2030 DD 04/01/15	96,593.92	95,836.97	95,652.36
FNMA POOL #0AS5189	3.500% 06/01/2045 DD 05/01/15	955,127.37	949,427.23	924,223.65
FNMA POOL #0AS5212	4.000% 06/01/2045 DD 05/01/15	72,226.48	70,898.57	67,758.64
FNMA POOL #0AS5584	2.500% 08/01/2030 DD 07/01/15	147,880.14	145,942.20	145,661.08
FNMA POOL #0AS5669	4.000% 08/01/2045 DD 07/01/15	376,309.20	375,135.49	353,531.19
FNMA POOL #0AS5696	3.500% 08/01/2045 DD 07/01/15	213,671.14	212,331.76	206,695.19
FNMA POOL #0AS5896	2.500% 10/01/2030 DD 09/01/15	85,281.35	84,326.01	84,163.57
FNMA POOL #0AS6137	3.500% 11/01/2045 DD 10/01/15	519,755.61	515,329.20	501,649.22
FNMA POOL #0AS6180	3.000% 11/01/2045 DD 10/01/15	559,208.22	558,659.64	558,335.81
FNMA POOL #0AS6196	3.500% 11/01/2045 DD 10/01/15	408,250.69	405,814.27	395,041.49
FNMA POOL #0AS6198	3.500% 11/01/2045 DD 10/01/15	794,021.68	789,402.34	768,446.80
FNMA POOL #0AS6213	4.000% 11/01/2045 DD 10/01/15	970,061.42	962,351.52	919,898.22
FNMA POOL #0AS6262	3.500% 11/01/2045 DD 11/01/15	766,829.96	753,614.70	733,609.18
FNMA POOL #0AS6286	4.000% 12/01/2045 DD 11/01/15	132,814.63	129,686.97	123,968.31
FNMA POOL #0AS6386	3.000% 12/01/2045 DD 12/01/15	289,760.27	288,029.12	287,882.30
FNMA POOL #0AS6536	3.500% 01/01/2046 DD 01/01/16	670,534.09	668,047.45	650,313.40
FNMA POOL #0AS6603	3.500% 02/01/2046 DD 01/01/16	231,278.97	226,516.72	220,503.59
FNMA POOL #0AS6923	3.500% 04/01/2046 DD 03/01/16	139,047.06	135,517.73	131,920.26
FNMA POOL #0AS6994	4.000% 04/01/2046 DD 03/01/16	663,430.07	658,591.61	629,496.29
FNMA POOL #0AS7043	3.500% 04/01/2046 DD 03/01/16	967,781.78	961,497.30	935,973.31
FNMA POOL #0AS7388	3.500% 06/01/2046 DD 05/01/16	1,175,453.05	1,169,853.02	1,138,798.00
FNMA POOL #0AS7401	4.000% 06/01/2046 DD 05/01/16	979,547.11	972,770.78	929,857.84
FNMA POOL #0AS7402	4.000% 06/01/2046 DD 05/01/16	110,138.56	107,668.89	102,918.19
FNMA POOL #0AS7414	4.500% 06/01/2046 DD 05/01/16	790,791.90	782,303.21	734,722.58
FNMA POOL #0AS7736	3.000% 08/01/2046 DD 07/01/16	902,723.44	897,574.00	897,116.47
FNMA POOL #0AS7796	3.000% 08/01/2046 DD 07/01/16	68,917.84	66,460.72	66,426.84
FNMA POOL #0AS7877	2.500% 09/01/2046 DD 08/01/16	235,990.91	235,415.85	243,800.14
FNMA POOL #0AS7908	3.000% 09/01/2046 DD 08/01/16	635,738.58	630,545.52	630,224.11
FNMA POOL #0AS8246	2.500% 11/01/2031 DD 10/01/16	121,318.24	120,707.49	120,836.79
FNMA POOL #0AS8251	2.000% 11/01/2031 DD 10/01/16	242,952.89	239,634.41	245,950.42
FNMA POOL #0AS8409	2.500% 11/01/2031 DD 11/01/16	447,385.88	449,735.59	450,217.32
FNMA POOL #0AS8424	3.000% 12/01/2036 DD 11/01/16	70,020.33	70,451.84	69,348.51
FNMA POOL #0AS8437	2.500% 12/01/2036 DD 11/01/16	45,463.02	45,843.41	46,666.13
FNMA POOL #0AS8438	3.000% 12/01/2036 DD 11/01/16	115,611.28	116,269.79	114,448.91
FNMA POOL #0AS8483	3.000% 12/01/2046 DD 12/01/16	414,075.59	416,187.17	415,975.02
FNMA POOL #0AS8511	2.500% 12/01/2031 DD 12/01/16	69,576.24	67,644.21	67,716.67
FNMA POOL #0AS8554	3.000% 12/01/2036 DD 12/01/16	469,515.53	475,351.51	467,907.11
FNMA POOL #0AS8585	4.000% 01/01/2047 DD 12/01/16	289,039.44	286,975.32	274,255.36
FNMA POOL #0AS8739	3.000% 02/01/2037 DD 01/01/17	23,970.28	23,947.77	23,572.50
FNMA POOL #0AS8811	3.500% 02/01/2047 DD 01/01/17	377,525.63	376,182.61	366,196.43
FNMA POOL #0AS8823	4.000% 02/01/2047 DD 01/01/17	461,947.41	458,734.06	438,384.26
FNMA POOL #0AS8862	3.500% 02/01/2047 DD 02/01/17	690,383.93	688,449.64	670,174.00
FNMA POOL #0AS8970	4.000% 03/01/2047 DD 02/01/17	676,529.69	671,226.51	641,450.38
FNMA POOL #0AS9314	4.000% 03/01/2047 DD 03/01/17	24,901.40	24,781.54	23,687.42
FNMA POOL #0AS9487	4.000% 05/01/2047 DD 04/01/17	673,211.57	666,376.96	636,889.00
FNMA POOL #0AS9562	3.000% 05/01/2047 DD 04/01/17	680,164.30	677,705.06	677,359.61

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	<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA	POOL #0AS9661	3.500% 05/01/2047 DD 05/01/17	491,358.10	488,314.96	475,352.11
FNMA	POOL #0AS9831	4.000% 06/01/2047 DD 06/01/17	830,044.32	829,104.47	792,286.90
FNMA	POOL #0AT0238	2.500% 03/01/2043 DD 03/01/13	43,372.05	46,318.45	47,768.21
FNMA	POOL #0AT1586	3.000% 06/01/2043 DD 05/01/13	63,544.19	63,728.50	63,393.15
FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	794,584.24	793,721.99	789,458.91
FNMA	POOL #0AT2127	3.000% 04/01/2043 DD 03/01/13	2,904,721.50	3,036,503.92	3,020,224.92
FNMA	POOL #0AT2723	3.000% 05/01/2043 DD 05/01/13	557,933.10	556,942.92	553,951.58
FNMA	POOL #0AT2724	3.000% 05/01/2043 DD 05/01/13	1,114,698.55	1,107,907.74	1,101,957.17
FNMA	POOL #0AT2725	3.000% 05/01/2043 DD 05/01/13	233,054.13	233,400.91	232,147.32
FNMA	POOL #0AT4017	3.000% 04/01/2043 DD 04/01/13	333,763.12	334,764.42	332,969.71
FNMA	POOL #0AT4041	3.000% 04/01/2043 DD 04/01/13	299,607.50	295,576.43	293,991.81
FNMA	POOL #0AT4473	3.000% 07/01/2043 DD 07/01/13	17,583.00	18,684.70	18,591.00
FNMA	POOL #0AT5989	3.000% 05/01/2043 DD 05/01/13	127,331.76	127,023.28	126,339.78
FNMA	POOL #0AT5993	3.000% 05/01/2043 DD 05/01/13	140,205.67	144,525.08	143,748.84
FNMA	POOL #0AT7281	2.000% 09/01/2028 DD 09/01/13	199,333.55	200,455.72	203,661.35
FNMA	POOL #0AT7591	3.500% 06/01/2043 DD 05/01/13	279,718.73	283,408.50	274,360.11
FNMA	POOL #0AT7620	3.000% 06/01/2043 DD 05/01/13	398,522.83	401,176.34	399,021.62
FNMA	POOL #0AU0801	2.500% 08/01/2028 DD 08/01/13	264,378.55	264,588.13	264,461.19
FNMA	POOL #0AU1628	3.000% 07/01/2043 DD 07/01/13	102,853.12	106,185.60	105,625.79
FNMA	POOL #0AU1629	3.000% 07/01/2043 DD 07/01/13	260,538.30	264,690.14	263,294.68
FNMA	POOL #0AU1803	3.000% 08/01/2043 DD 07/01/13	418,442.03	427,137.33	425,016.50
FNMA	POOL #0AU2158	3.500% 08/01/2043 DD 07/01/13	387,917.03	380,758.47	369,664.83
FNMA	POOL #0AU2619	2.500% 08/01/2028 DD 08/01/13	332,411.91	335,113.08	333,545.41
FNMA	POOL #0AU2807	3.000% 08/01/2043 DD 08/01/13	18,875.48	19,935.18	19,833.04
FNMA	POOL #0AU2926	3.000% 08/01/2043 DD 08/01/13	110,615.77	116,461.00	116,227.38
FNMA	POOL #0AU3353	3.000% 08/01/2043 DD 07/01/13	230,425.85	244,887.74	243,635.45
FNMA	POOL #0AU3735	3.000% 08/01/2043 DD 08/01/13	261,602.26	275,232.13	273,794.71
FNMA	POOL #0AU4229	4.500% 09/01/2043 DD 09/01/13	45,208.61	44,597.51	41,847.70
FNMA	POOL #0AU4421	2.000% 10/01/2028 DD 09/01/13	47,857.01	48,105.41	48,896.06
FNMA	POOL #0AU4647	3.500% 09/01/2043 DD 08/01/13	125,436.94	128,444.92	124,774.07
FNMA	POOL #0AU9553	4.000% 10/01/2043 DD 10/01/13	123,613.12	121,804.98	116,205.06
FNMA	POOL #0AV1419	4.000% 11/01/2043 DD 11/01/13	77,683.88	75,901.32	72,432.53
FNMA	POOL #0AV1675	3.500% 07/01/2026 DD 10/01/13	56,130.12	54,843.59	53,119.34
FNMA	POOL #0AV6103	4.000% 01/01/2044 DD 12/01/13	13,730.44	13,480.79	12,867.89
FNMA	POOL #0AV8869	4.500% 11/01/2044 DD 11/01/14	22,795.35	22,419.15	21,036.03
FNMA	POOL #0AW2627	3.000% 09/01/2029 DD 09/01/14	57,597.40	57,021.27	55,860.49
FNMA	POOL #0AW2890	4.500% 04/01/2044 DD 04/01/14	79,840.45	79,428.06	74,513.87
FNMA	POOL #0AW5644	3.000% 06/01/2029 DD 06/01/14	111,138.82	110,019.59	107,787.32
FNMA	POOL #0AX0414	5.000% 07/01/2044 DD 07/01/14	286,536.67	282,365.91	262,538.97
FNMA	POOL #0AX1041	3.000% 09/01/2029 DD 09/01/14	147,078.33	144,946.48	142,147.60
FNMA	POOL #0AX2403	2.500% 09/01/2029 DD 08/01/14	182,656.68	180,552.99	180,207.00
FNMA	POOL #0AX2486	3.500% 10/01/2044 DD 10/01/14	431,207.17	429,022.97	417,634.09
FNMA	POOL #0AX2491	4.000% 10/01/2044 DD 10/01/14	23,203.46	22,783.51	21,764.92
FNMA	POOL #0AX4311	3.000% 02/01/2045 DD 02/01/15	56,062.95	56,202.90	56,098.00
FNMA	POOL #0AX4839	3.500% 11/01/2044 DD 11/01/14	362,760.58	360,595.66	351,023.25
FNMA	POOL #0AX6339	3.000% 01/01/2045 DD 01/01/15	476,105.66	480,395.04	479,326.14
FNMA	POOL #0AX7303	4.000% 12/01/2044 DD 12/01/14	342,927.95	335,831.16	320,985.58
FNMA	POOL #0AX7309	4.500% 12/01/2044 DD 12/01/14	52,488.59	52,094.61	48,926.15
FNMA	POOL #0AX7597	3.000% 01/01/2030 DD 01/01/15	460,956.09	452,946.22	443,760.38
FNMA	POOL #0AX7876	3.000% 11/01/2029 DD 11/01/14	84,488.19	83,258.01	81,569.52
FNMA	POOL #0AX9528	3.500% 02/01/2045 DD 02/01/15	389,174.20	388,319.42	378,011.06
FNMA	POOL #0AY0887	2.500% 02/01/2030 DD 01/01/15	67,819.43	66,242.51	66,114.91
FNMA	POOL #0AY2782	3.500% 02/01/2045 DD 02/01/15	308,439.08	301,448.08	293,445.81
FNMA	POOL #0AY3377	3.500% 04/01/2045 DD 04/01/15	109,313.69	107,328.91	104,479.75
FNMA	POOL #0AY3851	4.500% 02/01/2045 DD 03/01/15	65,828.19	64,914.98	60,747.68
FNMA	POOL #0AY4200	3.000% 05/01/2045 DD 05/01/15	233,037.51	232,643.29	232,239.19
FNMA	POOL #0AY6104	3.000% 06/01/2045 DD 06/01/15	319,781.45	321,250.01	320,733.63
FNMA	POOL #0AY6338	2.500% 03/01/2030 DD 03/01/15	160,221.87	156,494.86	156,194.97
FNMA	POOL #0AZ0862	3.500% 07/01/2045 DD 07/01/15	534,638.93	529,128.22	515,081.94
FNMA	POOL #0AZ2670	4.000% 10/01/2045 DD 10/01/15	217,032.77	213,215.24	203,846.46
FNMA	POOL #0AZ3238	2.500% 07/01/2030 DD 07/01/15	21,317.68	21,166.88	21,129.48
FNMA	POOL #0AZ3926	4.000% 10/01/2045 DD 10/01/15	132,645.03	131,308.77	125,548.60
FNMA	POOL #0AZ7047	4.000% 08/01/2045 DD 08/01/15	431,593.97	423,900.72	405,014.87
FNMA	POOL #0AZ7336	3.500% 11/01/2045 DD 11/01/15	1,079,201.98	1,075,537.35	1,044,048.84
FNMA	POOL #0AZ7887	3.500% 06/01/2026 DD 08/01/15	1,718,338.47	1,699,686.47	1,646,249.22

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<u>Security Description 1</u>		<u>Security Description 2</u>		<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA	POOL #0BA2811	3.000%	10/01/2030 DD 10/01/15	90,932.30	90,512.09	88,673.88
FNMA	POOL #0BA4728	2.500%	12/01/2030 DD 12/01/15	74,560.96	73,504.95	73,583.69
FNMA	POOL #0BA6422	3.000%	02/01/2046 DD 02/01/16	30,520.03	29,927.68	29,912.42
FNMA	POOL #0BA6432	2.500%	03/01/2031 DD 02/01/16	99,546.12	98,211.96	98,317.16
FNMA	POOL #0BC0830	3.000%	04/01/2046 DD 04/01/16	1,128,674.56	1,122,584.84	1,122,012.61
FNMA	POOL #0BC0885	3.000%	05/01/2046 DD 05/01/16	1,428,119.60	1,417,551.83	1,416,829.25
FNMA	POOL #0BC1104	3.000%	02/01/2046 DD 01/01/16	22,313.44	21,922.34	21,911.17
FNMA	POOL #0BC1883	3.500%	01/01/2046 DD 01/01/16	37,734.14	36,774.77	35,772.27
FNMA	POOL #0BC4276	3.000%	04/01/2046 DD 03/01/16	97,124.30	95,239.30	95,190.75
FNMA	POOL #0BC4575	5.500%	04/01/2039 DD 03/01/16	338,227.12	337,720.22	305,936.48
FNMA	POOL #0BC4714	3.000%	10/01/2046 DD 10/01/16	436,803.57	443,391.86	442,612.86
FNMA	POOL #0BC4764	3.000%	10/01/2046 DD 10/01/16	278,350.81	280,685.64	280,542.56
FNMA	POOL #0BC4898	3.500%	02/01/2046 DD 03/01/16	125,344.22	122,158.18	118,915.36
FNMA	POOL #0BC5999	3.500%	05/01/2046 DD 04/01/16	96,549.92	94,116.72	91,618.29
FNMA	POOL #0BC6340	2.500%	04/01/2046 DD 04/01/16	183,722.49	186,066.15	192,694.85
FNMA	POOL #0BC6454	2.500%	04/01/2046 DD 04/01/16	69,496.04	67,182.65	69,566.70
FNMA	POOL #0BC7633	3.500%	06/01/2046 DD 05/01/16	43,666.29	42,606.90	41,475.86
FNMA	POOL #0BC8299	4.000%	04/01/2046 DD 05/01/16	131,545.91	128,593.78	122,922.15
FNMA	POOL #0BC9041	2.500%	11/01/2031 DD 11/01/16	138,640.24	138,081.95	138,229.86
FNMA	POOL #0BC9083	3.000%	12/01/2046 DD 12/01/16	237,051.89	236,296.14	236,175.69
FNMA	POOL #0BC9096	3.500%	12/01/2046 DD 12/01/16	472,593.32	477,204.43	464,536.52
FNMA	POOL #0BD2377	4.500%	12/01/2046 DD 12/01/16	723,190.51	715,573.64	672,051.58
FNMA	POOL #0BD2440	3.500%	01/01/2047 DD 01/01/17	483,980.30	480,184.43	467,437.41
FNMA	POOL #0BD5148	3.000%	11/01/2046 DD 11/01/16	289,395.97	281,751.37	281,607.75
FNMA	POOL #0BD5174	2.500%	08/01/2046 DD 09/01/16	48,771.72	47,297.21	48,982.20
FNMA	POOL #0BD5414	2.000%	11/01/2031 DD 11/01/16	46,365.66	44,819.58	46,000.88
FNMA	POOL #0BD5647	2.000%	11/01/2031 DD 11/01/16	372,790.04	369,741.32	379,490.43
FNMA	POOL #0BD5847	3.000%	09/01/2046 DD 09/01/16	177,306.10	171,320.01	171,232.69
FNMA	POOL #0BD6193	3.000%	09/01/2046 DD 09/01/16	51,332.41	49,453.84	49,428.63
FNMA	POOL #0BD7165	4.000%	04/01/2047 DD 04/01/17	685,094.50	681,700.76	651,428.86
FNMA	POOL #0BE1972	2.500%	01/01/2032 DD 01/01/17	130,234.65	130,278.51	130,418.06
FNMA	POOL #0BE3469	4.500%	03/01/2047 DD 03/01/17	621,556.40	618,422.21	580,809.02
FNMA	POOL #0BE4259	3.000%	12/01/2046 DD 12/01/16	293,025.46	295,065.18	294,914.77
FNMA	POOL #0BE5229	3.500%	01/01/2047 DD 01/01/17	41,231.04	41,524.91	40,422.59
FNMA	POOL #0BE5553	4.500%	03/01/2047 DD 03/01/17	25,288.26	25,108.50	23,581.37
FNMA	POOL #0BE5651	3.000%	02/01/2047 DD 01/01/17	722,605.80	720,214.32	719,847.20
FNMA	POOL #0BE5790	2.500%	01/01/2047 DD 02/01/17	23,207.58	23,579.22	24,418.99
FNMA	POOL #0BE7043	3.000%	03/01/2032 DD 03/01/17	141,192.18	140,524.07	137,890.36
FNMA	POOL #0BE7115	4.500%	01/01/2047 DD 02/01/17	408,771.79	407,424.40	382,644.35
FNMA	POOL #0BE9113	4.500%	03/01/2047 DD 02/01/17	524,150.48	520,216.21	488,576.03
FNMA	POOL #0BH7598	4.500%	08/01/2047 DD 08/01/17	769,983.16	764,509.89	718,011.47
FNMA	POOL #0BM1164	3.500%	12/01/2045 DD 04/01/17	672,189.98	672,806.85	654,946.46
FNMA	POOL #0BM1774	4.500%	06/01/2047 DD 09/01/17	133,526.29	133,145.89	125,000.84
FNMA	POOL #0BM2000	3.500%	05/01/2047 DD 04/01/17	675,858.89	673,046.53	655,179.78
FNMA	POOL #0MA0481	4.500%	08/01/2030 DD 07/01/10	94,981.29	93,854.70	87,945.64
FNMA	POOL #0MA0493	4.000%	08/01/2030 DD 07/01/10	114,228.72	112,427.10	106,771.42
FNMA	POOL #0MA0587	4.000%	12/01/2030 DD 11/01/10	115,672.15	114,293.65	108,532.73
FNMA	POOL #0MA0669	3.500%	03/01/2026 DD 02/01/11	60,082.90	61,609.61	59,672.64
FNMA	POOL #0MA0723	4.000%	05/01/2031 DD 04/01/11	134,989.32	135,155.40	128,122.74
FNMA	POOL #0MA0741	4.000%	05/01/2021 DD 04/01/11	313,863.30	312,095.34	303,252.50
FNMA	POOL #0MA0878	4.000%	10/01/2031 DD 09/01/11	162,329.60	160,607.73	152,243.47
FNMA	POOL #0MA1017	4.500%	02/01/2042 DD 02/01/12	79,675.95	78,868.97	73,731.37
FNMA	POOL #0MA1107	3.500%	07/01/2032 DD 06/01/12	130,641.73	127,880.26	122,902.70
FNMA	POOL #0MA1164	3.500%	09/01/2042 DD 08/01/12	731,007.17	711,136.17	688,791.77
FNMA	POOL #0MA1201	3.500%	10/01/2032 DD 09/01/12	74,693.50	73,123.28	70,279.08
FNMA	POOL #0MA1236	3.500%	11/01/2042 DD 10/01/12	802,544.26	816,480.62	790,015.11
FNMA	POOL #0MA1246	3.000%	11/01/2027 DD 10/01/12	64,494.61	63,236.02	61,911.73
FNMA	POOL #0MA1307	3.000%	01/01/2033 DD 12/01/12	171,293.97	167,289.91	163,380.23
FNMA	POOL #0MA1401	3.000%	04/01/2033 DD 03/01/13	120,217.59	116,863.55	114,271.86
FNMA	POOL #0MA1440	3.500%	05/01/2043 DD 04/01/13	263,524.98	267,699.84	259,630.52
FNMA	POOL #0MA1446	3.500%	05/01/2033 DD 04/01/13	19,624.38	19,921.97	19,096.25
FNMA	POOL #0MA1511	2.500%	07/01/2033 DD 06/01/13	58,744.79	62,226.42	62,515.24
FNMA	POOL #0MA1584	3.500%	09/01/2033 DD 08/01/13	25,713.53	26,146.18	25,128.47
FNMA	POOL #0MA1608	3.500%	10/01/2033 DD 09/01/13	81,267.81	81,704.37	78,519.62
FNMA	POOL #0MA1652	3.500%	11/01/2033 DD 10/01/13	55,032.11	55,371.75	53,291.77

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<u>Security Description 1</u>		<u>Security Description 2</u>		<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA	POOL #0MA1706	3.000%	12/01/2043 DD 11/01/13	29,799.02	30,148.79	30,000.59
FNMA	POOL #0MA1785	3.500%	02/01/2044 DD 01/01/14	352,290.28	356,254.29	346,523.90
FNMA	POOL #0MA2077	3.500%	11/01/2034 DD 10/01/14	119,080.31	117,639.48	113,064.88
FNMA	POOL #0MA2087	3.000%	11/01/2034 DD 10/01/14	27,881.99	27,167.60	26,566.14
FNMA	POOL #0MA2093	3.000%	11/01/2029 DD 10/01/14	34,974.31	34,464.71	33,766.09
FNMA	POOL #0MA2125	3.500%	12/01/2044 DD 11/01/14	391,574.44	383,368.77	373,191.83
FNMA	POOL #0MA2149	3.000%	01/01/2030 DD 12/01/14	125,058.27	122,350.26	119,870.14
FNMA	POOL #0MA2287	3.000%	06/01/2035 DD 05/01/15	123,574.84	122,611.98	120,326.97
FNMA	POOL #0MA2320	3.000%	07/01/2035 DD 06/01/15	74,467.24	74,121.00	72,739.68
FNMA	POOL #0MA2321	3.500%	07/01/2035 DD 06/01/15	75,352.45	74,939.04	72,021.45
FNMA	POOL #0MA2336	3.500%	07/01/2025 DD 06/01/15	1,148,177.50	1,135,444.54	1,099,565.71
FNMA	POOL #0MA2353	3.000%	08/01/2035 DD 07/01/15	77,225.14	75,938.85	74,523.65
FNMA	POOL #0MA2371	4.000%	08/01/2045 DD 07/01/15	254,225.29	248,193.26	237,212.68
FNMA	POOL #0MA2389	3.500%	09/01/2035 DD 08/01/15	69,993.98	69,935.43	67,708.80
FNMA	POOL #0MA2415	4.000%	10/01/2045 DD 09/01/15	155,498.31	152,034.94	145,330.83
FNMA	POOL #0MA2417	3.500%	10/01/2035 DD 09/01/15	52,485.23	52,407.09	50,368.18
FNMA	POOL #0MA2444	3.000%	11/01/2045 DD 10/01/15	123,082.15	123,246.57	123,159.13
FNMA	POOL #0MA2446	3.000%	11/01/2035 DD 10/01/15	79,904.24	79,683.25	78,294.31
FNMA	POOL #0MA2455	4.000%	11/01/2035 DD 10/01/15	264,171.90	261,305.30	247,359.19
FNMA	POOL #0MA2523	3.000%	02/01/2036 DD 01/01/16	79,679.64	78,021.08	76,661.11
FNMA	POOL #0MA2542	3.000%	02/01/2046 DD 01/01/16	720,917.52	737,533.99	737,158.04
FNMA	POOL #0MA2549	3.500%	03/01/2046 DD 02/01/16	61,560.02	59,859.95	58,270.91
FNMA	POOL #0MA2643	3.000%	06/01/2036 DD 05/01/16	596,495.81	594,639.33	584,262.82
FNMA	POOL #0MA2655	4.000%	06/01/2036 DD 05/01/16	106,670.59	106,409.46	100,721.71
FNMA	POOL #0MA2670	3.000%	07/01/2046 DD 06/01/16	770,163.27	764,345.75	763,956.13
FNMA	POOL #0MA2671	3.500%	07/01/2046 DD 06/01/16	786,217.28	782,353.20	761,584.78
FNMA	POOL #0MA2672	3.000%	07/01/2036 DD 06/01/16	22,859.98	22,091.48	21,745.51
FNMA	POOL #0MA2692	3.500%	07/01/2036 DD 06/01/16	455,581.02	452,713.55	436,615.54
FNMA	POOL #0MA2705	3.000%	08/01/2046 DD 07/01/16	724,561.31	721,436.38	721,068.63
FNMA	POOL #0MA2737	3.000%	09/01/2046 DD 08/01/16	666,784.33	664,425.17	664,086.49
FNMA	POOL #0MA2803	2.500%	10/01/2031 DD 10/01/16	896,290.56	887,547.75	888,498.44
FNMA	POOL #0MA2806	3.000%	11/01/2046 DD 10/01/16	686,983.78	697,690.48	697,334.84
FNMA	POOL #0MA2833	3.000%	12/01/2046 DD 11/01/16	686,301.62	702,569.22	702,211.09
FNMA	POOL #0MA2863	3.000%	01/01/2047 DD 12/01/16	390,550.68	391,055.39	390,856.05
FNMA	POOL #0MA2864	3.500%	01/01/2047 DD 12/01/16	1,684,282.65	1,702,329.81	1,657,139.61
FNMA	POOL #0MA2868	2.500%	01/01/2032 DD 12/01/16	209,033.25	203,329.22	203,547.02
FNMA	POOL #0MA2873	3.500%	01/01/2037 DD 12/01/16	235,639.23	236,207.61	227,808.32
FNMA	POOL #0MA2897	3.000%	02/01/2037 DD 01/01/17	47,263.94	47,564.69	46,883.01
FNMA	POOL #0MA2903	3.000%	02/01/2032 DD 01/01/17	453,378.17	453,047.52	444,556.49
FNMA	POOL #0MA2906	2.000%	02/01/2032 DD 01/01/17	91,245.67	91,094.45	93,495.41
FNMA	POOL #0MA2909	3.500%	02/01/2037 DD 01/01/17	263,834.81	262,538.76	253,203.16
FNMA	POOL #0MA2911	2.500%	02/01/2037 DD 01/01/17	91,871.60	91,235.55	92,872.90
FNMA	POOL #0MA2914	4.000%	02/01/2037 DD 01/01/17	111,051.26	109,865.07	104,120.73
FNMA	POOL #0MA2920	3.000%	03/01/2047 DD 02/01/17	708,398.16	707,543.36	707,182.70
FNMA	POOL #0MA2921	2.500%	03/01/2032 DD 02/01/17	936,320.27	926,487.82	927,480.22
FNMA	POOL #0MA2922	3.000%	03/01/2037 DD 02/01/17	288,694.43	287,804.18	283,294.14
FNMA	POOL #0MA2923	3.500%	03/01/2037 DD 02/01/17	96,248.66	95,500.79	92,103.99
FNMA	POOL #0MA2929	3.500%	03/01/2047 DD 02/01/17	472,465.49	476,928.85	464,268.25
FNMA	POOL #0MA2930	4.000%	03/01/2047 DD 02/01/17	316,277.44	314,123.96	300,189.18
FNMA	POOL #0MA2956	3.000%	04/01/2047 DD 03/01/17	719,357.08	717,258.38	716,892.76
FNMA	POOL #0MA2960	4.000%	04/01/2047 DD 03/01/17	712,803.60	710,189.06	678,658.58
FNMA	POOL #0MA2961	3.000%	04/01/2037 DD 03/01/17	601,735.25	600,505.15	591,094.92
FNMA	POOL #0MA3024	2.000%	04/01/2032 DD 04/01/17	235,362.16	235,537.72	241,745.75
FNMA	POOL #0MA3027	4.000%	06/01/2047 DD 05/01/17	687,490.56	682,755.56	652,374.48
FNMA	POOL #0MA3029	3.000%	06/01/2032 DD 05/01/17	24,926.45	24,805.66	24,340.75
FNMA	POOL #0MA3043	3.000%	06/01/2037 DD 05/01/17	438,481.74	434,868.87	428,636.50
FNMA	POOL #0MA3059	3.500%	07/01/2037 DD 06/01/17	424,732.44	422,316.15	407,295.11
FNMA	POOL #0MA3077	5.000%	07/01/2047 DD 06/01/17	104,756.08	103,679.69	96,106.50
FNMA	POOL #0MA3078	3.000%	06/01/2037 DD 06/01/17	64,326.34	63,747.40	62,766.98
FNMA	POOL #0MA3082	3.000%	07/01/2047 DD 06/01/17	793,270.46	788,745.38	788,343.32
FNMA	POOL #0MA3106	3.000%	08/01/2047 DD 07/01/17	688,383.96	686,910.42	686,560.27
FNMA	POOL #0MA3246	2.500%	12/01/2032 DD 12/01/17	581,401.33	578,474.37	579,094.00
FNMA	GTD REMIC P/T 02-W1 3B4		VAR RT 02/25/2042 DD 03/01/02	32,388.57	22,383.17	68,615.22
FNMA	GTD REMIC P/T 02W1 3B5		VAR RT 02/25/2042 DD 03/01/02	709.65	242.64	2,633.70
FNMA	GTD REMIC P/T 02-W6 3B3		VAR RT 06/25/2042 DD 07/01/02	24,177.16	15,003.91	36,169.68

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FNMA GTD REMIC P/T 03-W10 2B5	VAR RT 06/25/2043 DD 06/01/03	6,384.20	3,933.25	31,783.81
FNMA GTD REMIC P/T 09-76 HA	4.000% 01/25/2019 DD 08/01/09	1,021.82	1,020.70	1,019.68
FNMA GTD REMIC P/T 10-60 D	2.500% 06/25/2020 DD 05/01/10	165,208.07	164,823.88	164,888.19
FNMA GTD REMIC P/T 10-79 AY	4.000% 07/25/2025 DD 06/01/10	1,209,818.00	1,207,789.79	1,158,973.81
FNMA GTD REMIC P/T 12-M5 A2	2.715% 02/25/2022 DD 05/01/12	361,101.57	354,326.00	350,000.00
FNMA GTD REMIC P/T 14-33 AH	3.000% 06/25/2029 DD 05/01/14	1,493,016.02	1,473,286.08	1,448,601.90
FNMA GTD REMIC P/T 14-91 PB	3.000% 02/25/2038 DD 12/01/14	1,400,003.70	1,386,324.63	1,373,400.92
FNMA GTD REMIC P/T 14-M11 1A	VAR RT 08/25/2024 DD 09/01/14	757,658.61	744,330.36	727,425.00
FNMA GTD REMIC P/T 14-M3 AB2	VAR RT 01/25/2024 DD 03/01/14	134,978.36	135,311.42	130,625.87
FNMA GTD REMIC P/T 15-M1 A2	2.532% 09/25/2024 DD 01/01/15	339,335.94	346,318.00	350,000.00
FNMA GTD REMIC P/T 15-M8 AB2	VAR RT 01/25/2025 DD 05/01/15	612,000.00	601,386.00	600,000.00
FNMA GTD REMIC P/T 16-M6 A2	2.488% 05/25/2026 DD 06/01/16	476,093.75	488,040.00	500,000.00
FOGO DE CHAO INC		90,944.11	75,864.00	6,540.00
FOMENTO ECONOMICO MEXICANO SAB	ADR	3,451,042.28	3,045,834.30	32,437.00
FONAR CORP		36,519.74	30,875.80	1,268.00
FOOT LOCKER INC		1,493,676.19	1,688,570.72	36,019.00
FORD CREDIT AUTO OWNER TR A A4	1.640% 06/15/2020 DD 03/24/15	175,861.33	174,597.50	175,000.00
FORD CREDIT AUTO OWNER TR B A3	1.330% 10/15/2020 DD 04/26/16	250,859.38	248,827.50	250,000.00
FORD CREDIT AUTO OWNER TR B A3	1.690% 11/15/2021 DD 06/27/17	2,744,533.35	2,741,157.00	2,745,000.00
FORD CREDIT AUTO OWNER TR C A3	1.220% 03/15/2021 DD 10/25/16	2,005,233.80	1,997,436.60	2,020,000.00
FORD MOTOR CO	5.291% 12/08/2046 DD 12/08/16	79,465.60	87,056.80	80,000.00
FORD MOTOR CO	4.750% 01/15/2043 DD 01/08/13	113,088.30	121,695.60	120,000.00
FORD MOTOR CO	4.346% 12/08/2026 DD 12/08/16	178,018.75	182,451.50	175,000.00
FORD MOTOR CO	7.450% 07/16/2031 DD 07/16/99	718,490.00	751,645.75	575,000.00
FORD MOTOR CO		11,724,420.81	12,747,256.53	1,020,597.00
FORD MOTOR CREDIT CO LLC	3.336% 03/18/2021 DD 03/18/16	10,096.00	10,156.40	10,000.00
FORD MOTOR CREDIT CO LLC	4.134% 08/04/2025 DD 08/04/15	19,922.40	20,684.40	20,000.00
FORD MOTOR CREDIT CO LLC	3.200% 01/15/2021 DD 11/09/15	30,225.60	30,420.00	30,000.00
FORD MOTOR CREDIT CO LLC	4.375% 08/06/2023 DD 08/06/13	63,390.60	63,180.00	60,000.00
FORD MOTOR CREDIT CO LLC	3.096% 05/04/2023 DD 05/04/16	117,793.80	119,312.40	120,000.00
FORD MOTOR CREDIT CO LLC	2.943% 01/08/2019 DD 01/08/16	202,592.00	201,248.00	200,000.00
FORD MOTOR CREDIT CO LLC	4.250% 09/20/2022 DD 09/25/12	409,584.30	408,950.10	390,000.00
FORD MOTOR CREDIT CO LLC	3.810% 01/09/2024 DD 01/09/17	512,435.00	510,430.00	500,000.00
FORD MOTOR CREDIT CO LLC	3.664% 09/08/2024 DD 09/08/14	1,034,350.00	1,012,890.00	1,000,000.00
FORD MOTOR CREDIT CO LLC	4.389% 01/08/2026 DD 01/08/16	1,000,000.00	1,049,200.00	1,000,000.00
FORD MOTOR CREDIT CO LLC	VAR RT 01/09/2020 DD 01/09/17	1,460,000.00	1,474,454.00	1,460,000.00
FORD MOTOR CREDIT CO LLC	VAR RT 06/15/2018 DD 06/16/15	1,685,000.00	1,689,195.65	1,685,000.00
FORD MOTOR CREDIT CO LLC	5.750% 02/01/2021 DD 02/07/11	3,214,624.00	3,039,932.00	2,800,000.00
FORESCOUT TECHNOLOGIES INC		1,748,923.69	2,203,311.99	69,091.00
FOREST CITY REALTY TRUST INC		4,357,800.15	4,606,739.10	191,151.00
FORESTAR GROUP INC		138,723.57	211,552.00	9,616.00
FORMFACTOR INC		150,805.22	200,679.95	12,823.00
FORRESTER RESEARCH INC		79,845.85	87,560.20	1,981.00
FORTERRA INC		52,678.06	30,058.80	2,708.00
FORTINET INC		1,079,839.17	1,656,418.97	37,913.00
FORTIS INC/CANADA	3.055% 10/04/2026 DD 04/04/17	58,356.60	57,933.00	60,000.00
FORTIVE CORP	3.150% 06/15/2026 DD 06/15/17	105,365.40	104,295.45	105,000.00
FORTIVE CORP		3,360,102.35	5,871,636.60	81,156.00
FORTRESS BIOTECH INC		13,131.30	20,229.30	5,070.00
FORTUNE BRANDS HOME & SECURITY		1,504,592.54	2,696,946.64	39,406.00
FORUM ENERGY TECHNOLOGIES INC		1,093,895.71	927,464.20	59,644.00
FORWARD AIR CORP		271,836.33	318,217.60	5,540.00
FOSSIL GROUP INC		1,051,726.98	273,138.81	35,153.00
FOSUN INTERNATIONAL LTD		493,438.38	1,589,692.09	717,500.00
FOUNDATION BUILDING MATERIALS		123,013.23	124,162.05	8,395.00
FOUNDATION MEDICINE INC		75,528.14	189,118.60	2,773.00
FOUR CORNERS PROPERTY TRUST IN		1,317,496.67	1,441,050.40	56,072.00
FOURLIS HOLDINGS SA		418,795.06	626,937.68	90,800.00
FOX FACTORY HOLDING CORP		174,515.70	239,898.75	6,175.00
FRANCE TELECOM SA NT	VAR RT 03/01/2031 DD 09/01/01	142,189.40	150,030.00	100,000.00
FRANCESCA'S HOLDINGS CORP		117,105.54	58,194.91	7,961.00
FRANKLIN COVEY CO		54,420.30	54,551.75	2,629.00
FRANKLIN ELECTRIC CO INC		393,942.89	468,960.30	10,217.00
FRANKLIN FINANCIAL NETWORK INC		260,643.59	249,987.10	7,331.00
FRANKLIN RESOURCES INC		3,115,697.79	3,727,766.56	86,032.00

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FRANKLIN STREET PROPERTIES COR		945,662.53	834,057.66	77,659.00
FRANK'S INTERNATIONAL NV		296,190.45	256,909.45	38,633.00
FREDDIE MAC STRUCTURED HRP1 M2	VAR RT 12/25/2042 DD 12/13/17	250,000.00	255,372.50	250,000.00
FRED'S INC		245,720.23	101,517.30	25,066.00
FREEPORT-MCMORAN INC		7,648,066.88	6,615,371.52	348,912.00
FREIGHTCAR AMERICA INC		137,106.10	158,177.88	9,261.00
FREIGHTWAYS LTD		3,866,929.05	6,061,658.43	1,111,231.00
FRENCH REPUBLIC GOVERNMENT 144A	0.100% 07/25/2047	648,154.16	774,446.71	610,446.00
FRENCH REPUBLIC GOVERNMENT REGS	3.400% 07/25/2029	482,631.36	511,626.67	285,698.25
FRENCH REPUBLIC GOVERNMENT REGS	0.250% 07/25/2024	557,241.37	568,008.22	429,749.10
FRENCH REPUBLIC GOVERNMENT REGS	2.100% 07/25/2023	1,118,488.02	1,253,386.47	874,356.55
FRENCH REPUBLIC GOVERNMENT REGS	1.100% 07/25/2022	1,651,748.47	1,714,860.46	1,271,681.50
FRENCH REPUBLIC GOVERNMENT REGS	0.100% 03/01/2025	1,884,935.13	1,942,678.70	1,497,493.75
FRENCH REPUBLIC GOVERNMENT REGS	1.850% 07/25/2027	2,551,160.57	2,622,944.24	1,721,789.20
FRESH DEL MONTE PRODUCE INC		1,579,638.90	1,186,124.94	24,882.00
FRESH MARKET INC/THE 144A	9.750% 05/01/2023 DD 04/27/16	869,081.25	585,543.75	935,000.00
FRESHPET INC		2,286,896.27	4,899,351.95	258,541.00
FRONTIER COMMUNICATIONS CORP		1,062,467.24	393,621.28	58,228.00
FRONTIER COMMUNICATIONS CORP	9.000% 08/15/2031 DD 02/15/02	2,061,033.88	1,434,457.50	2,149,000.00
FRONTLINE LTD/BERMUDA		422,560.05	269,832.33	58,787.00
FRP HOLDINGS INC		182,192.80	208,063.50	4,702.00
FS INVESTMENT CORP	4.000% 07/15/2019 DD 07/14/14	150,580.50	151,779.00	150,000.00
FTD COS INC		261,808.34	87,955.27	12,233.00
FTI CONSULTING INC		1,191,208.36	1,224,016.32	28,492.00
FTS INTERNATIONAL INC	6.250% 05/01/2022 DD 04/16/14	627,638.93	628,875.00	650,000.00
FUFENG GROUP LTD		514,274.23	514,742.94	789,000.00
FULGENT SUN INTERNATIONAL HOLD		426,261.24	394,384.79	165,300.00
FULTON FINANCIAL CORP		2,294,684.04	2,309,279.00	129,010.00
FUNKO INC		36,723.44	33,688.90	5,066.00
FUTUREFUEL CORP		262,774.64	273,796.88	19,432.00
G1 THERAPEUTICS INC		2,848,482.36	3,497,335.68	176,277.00
GABON GOVERNMENT INTERNAT 144A	6.375% 12/12/2024 DD 12/12/13	880,630.49	906,149.46	894,000.00
GABON GOVERNMENT INTERNAT 144A	6.950% 06/16/2025 DD 06/16/15	1,149,443.85	1,208,628.96	1,166,000.00
GABON GOVERNMENT INTERNAT REGS	6.375% 12/12/2024	770,650.00	810,873.60	800,000.00
GAHR COMMERCIAL M NRF EFX 144A	VAR RT 12/15/2034 DD 02/01/15	1,671,455.08	1,739,027.50	1,750,000.00
GAHR COMMERCIAL M NRF FFX 144A	VAR RT 12/15/2034 DD 02/01/15	513,244.87	551,883.93	559,000.00
GAHR COMMERCIAL M NRF GFX 144A	VAR RT 12/15/2034 DD 02/01/15	2,464,291.48	2,454,425.00	2,500,000.00
GAIA INC		60,302.54	73,941.20	5,963.00
GAIN CAPITAL HOLDINGS INC		173,909.18	280,640.00	28,064.00
GAMCO INVESTORS INC		80,528.28	76,823.15	2,591.00
GAMESTOP CORP		584,419.34	444,352.25	24,755.00
GAMING AND LEISURE PROPERTIES		1,740,755.87	1,925,702.00	52,046.00
GANNETT CO INC		812,037.70	994,282.92	85,788.00
GAP INC/THE		1,398,840.77	2,183,927.20	64,120.00
GARDNER DENVER 8/17 (USD)	COV-LITE TLB	869,701.55	870,228.88	867,825.00
GARDNER DENVER HOLDINGS INC		556,683.07	715,889.07	21,099.00
GARMIN LTD		1,356,785.59	1,817,540.27	30,511.00
GARTNER INC		1,494,703.65	2,691,935.85	21,859.00
GASLOG LTD		488,097.12	680,627.50	30,590.00
GASTAR EXPLORATION INC		67,570.24	75,702.90	72,098.00
GATES GLOBAL 11/17 (USD)	COV-LITE TLB	815,240.08	826,754.87	822,756.28
GATES GLOBAL LLC / GATES 144A	6.000% 07/15/2022 DD 06/26/14	1,091,062.50	1,109,412.50	1,085,000.00
GATX CORP		1,512,138.24	1,805,748.00	29,050.00
GCP APPLIED TECHNOLOGIES INC		4,504,817.75	6,196,766.40	194,256.00
GE CAPITAL INTERNATIONAL FUNDI	3.373% 11/15/2025 DD 05/15/16	108,069.15	106,792.35	105,000.00
GE CAPITAL INTERNATIONAL FUNDI	2.342% 11/15/2020 DD 05/15/16	803,768.00	796,312.00	800,000.00
GE CAPITAL INTERNATIONAL FUNDI	4.418% 11/15/2035 DD 05/15/16	2,874,294.77	3,002,189.24	2,774,000.00
GE COML MTG CORP 05-C3 J 144A	VAR RT 07/10/2045 DD 08/01/05	429,758.01	284,517.60	462,216.88
GEK TERNA HOLDING REAL ESTATE		444,538.29	584,085.93	109,800.00
GENCO SHIPPING & TRADING LTD		48,705.99	69,916.68	5,249.00
GENCOR INDUSTRIES INC		95,592.69	105,241.45	6,359.00
GENER8 MARITIME INC		153,979.55	222,531.30	33,615.00
GENERAC HOLDINGS INC		453,006.81	556,258.16	11,233.00
GENERAL CABLE CORP		192,747.93	315,595.20	10,662.00
GENERAL COMMUNICATION INC		138,767.89	224,130.88	5,744.00

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GENERAL DYNAMICS CORP		17,253,965.52	26,713,391.90	131,302.00
GENERAL ELECTRIC CO	6.150% 08/07/2037 DD 08/07/07	12,685.70	13,206.40	10,000.00
GENERAL ELECTRIC CO	4.375% 09/16/2020 DD 09/16/10	80,477.25	78,782.25	75,000.00
GENERAL ELECTRIC CO	6.875% 01/10/2039 DD 01/09/09	83,354.40	86,459.40	60,000.00
GENERAL ELECTRIC CO	4.125% 10/09/2042 DD 10/09/12	108,967.65	109,998.00	105,000.00
GENERAL ELECTRIC CO	4.650% 10/17/2021 DD 10/17/11	117,577.32	114,123.84	106,000.00
GENERAL ELECTRIC CO	3.375% 03/11/2024 DD 03/11/14	184,722.20	185,470.20	180,000.00
GENERAL ELECTRIC CO	4.500% 03/11/2044 DD 03/11/14	206,942.80	210,476.30	190,000.00
GENERAL ELECTRIC CO	3.100% 01/09/2023 DD 01/08/13	247,060.25	248,839.15	245,000.00
GENERAL ELECTRIC CO	6.750% 03/15/2032 DD 03/20/02	269,418.60	267,126.60	195,000.00
GENERAL ELECTRIC CO	6.000% 08/07/2019 DD 08/07/09	381,575.50	370,856.50	350,000.00
GENERAL ELECTRIC CO	2.700% 10/09/2022 DD 10/09/12	428,627.00	429,342.10	430,000.00
GENERAL ELECTRIC CO	5.875% 01/14/2038 DD 01/14/08	601,535.46	620,731.20	480,000.00
GENERAL ELECTRIC CO		53,044,752.71	39,659,278.10	2,272,738.00
GENERAL ELECTRIC CO / LJ 144A	3.800% 06/18/2019 DD 04/30/12	1,036,650.00	1,020,320.00	1,000,000.00
GENERAL INTERFACE SOLUTION HOL		971,196.97	730,907.13	109,300.00
GENERAL MILLS INC	3.650% 02/15/2024 DD 01/28/14	50,148.00	52,391.50	50,000.00
GENERAL MILLS INC	5.650% 02/15/2019 DD 02/03/09	91,191.00	77,830.50	75,000.00
GENERAL MILLS INC		7,337,236.49	8,799,288.19	148,411.00
GENERAL MOTORS CO	5.000% 04/01/2035 DD 11/12/14	49,125.50	52,986.50	50,000.00
GENERAL MOTORS CO	6.250% 10/02/2043 DD 04/02/14	54,931.00	59,223.50	50,000.00
GENERAL MOTORS CO	5.150% 04/01/2038 DD 08/07/17	60,546.00	63,969.00	60,000.00
GENERAL MOTORS CO	4.875% 10/02/2023 DD 04/02/14	80,891.25	81,162.75	75,000.00
GENERAL MOTORS CO	4.200% 10/01/2027 DD 08/07/17	80,998.40	82,896.80	80,000.00
GENERAL MOTORS CO	6.750% 04/01/2046 DD 02/23/16	89,919.00	94,430.25	75,000.00
GENERAL MOTORS CO	5.200% 04/01/2045 DD 11/12/14	122,377.00	132,080.00	125,000.00
GENERAL MOTORS CO	6.600% 04/01/2036 DD 02/23/16	263,908.90	280,229.70	230,000.00
GENERAL MOTORS CO	3.500% 10/02/2018 DD 04/02/14	1,032,500.00	1,010,400.00	1,000,000.00
GENERAL MOTORS CO		10,547,959.19	13,911,883.03	339,397.00
GENERAL MOTORS FINANCIAL CO IN	4.350% 01/17/2027 DD 01/17/17	40,110.80	41,602.00	40,000.00
GENERAL MOTORS FINANCIAL CO IN	3.450% 04/10/2022 DD 04/10/15	76,383.00	75,999.75	75,000.00
GENERAL MOTORS FINANCIAL CO IN	4.300% 07/13/2025 DD 07/13/15	77,547.75	78,156.75	75,000.00
GENERAL MOTORS FINANCIAL CO IN	2.350% 10/04/2019 DD 10/06/16	100,073.00	99,706.00	100,000.00
GENERAL MOTORS FINANCIAL CO IN	3.100% 01/15/2019 DD 10/13/15	100,653.00	100,535.00	100,000.00
GENERAL MOTORS FINANCIAL CO IN	3.700% 11/24/2020 DD 11/24/15	134,430.40	133,455.40	130,000.00
GENERAL MOTORS FINANCIAL CO IN	4.375% 09/25/2021 DD 09/25/14	165,612.90	168,302.40	160,000.00
GENERAL MOTORS FINANCIAL CO IN	3.200% 07/13/2020 DD 07/13/15	338,822.80	344,613.80	340,000.00
GENERAL MOTORS FINANCIAL CO IN	3.700% 05/09/2023 DD 05/09/16	2,122,399.00	2,162,230.40	2,120,000.00
GENERAL MOTORS FINANCIAL CO IN	VAR RT 04/13/2020 DD 04/13/17	3,620,324.60	3,646,100.00	3,610,000.00
GENESCO INC		859,137.29	461,727.50	14,207.00
GENESEE & WYOMING INC		1,238,752.50	1,257,947.94	15,978.00
GENESIS HEALTHCARE INC		19,286.16	4,228.55	5,542.00
GENIE ENERGY LTD		54,849.05	39,462.36	9,051.00
GENMARK DIAGNOSTICS INC		115,292.21	41,053.65	9,845.00
GENOCEA BIOSCIENCES INC		36,403.93	7,666.44	6,609.00
GENOMIC HEALTH INC		113,959.30	120,760.20	3,531.00
GENON ENERGY INC	9.500% 10/15/2018 DD 04/15/11	2,313,757.88	1,665,525.00	2,095,000.00
GENPACT LTD		843,565.58	1,268,013.00	39,950.00
GENTEX CORP		1,188,499.54	1,540,432.55	73,529.00
GENTHERM INC		378,515.53	349,123.00	10,996.00
GENTING MALAYSIA BHD		5,192,522.67	5,603,568.08	4,028,000.00
GENUINE PARTS CO		2,806,604.20	3,568,765.62	37,562.00
GENWORTH FINANCIAL INC		1,637,173.28	1,185,211.67	381,097.00
GEO GROUP INC/THE		3,578,792.55	3,399,532.80	144,048.00
GEORGIA GOVERNMENT INTERN 144A	6.875% 04/12/2021 DD 04/12/11	249,165.00	252,713.20	226,000.00
GEORGIA POWER CO	4.250% 12/01/2019 DD 12/15/09	64,686.60	62,263.80	60,000.00
GEORGIA POWER CO	5.400% 06/01/2040 DD 06/03/10	104,268.00	120,194.00	100,000.00
GEORGIA-PACIFIC LLC	8.000% 01/15/2024 DD 12/11/03	51,456.80	50,932.40	40,000.00
GEOSPACE TECHNOLOGIES CORP		192,929.85	117,313.65	9,045.00
GERMAN AMERICAN BANCORP INC		529,497.83	561,641.02	15,897.00
GERON CORP		66,955.25	55,056.60	30,587.00
GETTY REALTY CORP		557,631.23	630,628.04	23,219.00
GFPT PCL		415,553.54	299,998.16	693,400.00
GGP INC		9,985,170.62	10,864,187.20	464,480.00
GHANA GOVERNMENT INTERNAT 144A	10.750% 10/14/2030 DD 10/14/15	131,867.50	143,060.32	104,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
GHANA GOVERNMENT INTERNAT REGS	10.750% 10/14/2030	573,949.30	579,119.18	421,000.00
GIBRALTAR INDUSTRIES INC		928,383.34	778,635.00	23,595.00
GIGABYTE TECHNOLOGY CO LTD		540,991.88	598,820.50	330,000.00
G-III APPAREL GROUP LTD		838,841.04	1,212,131.62	32,858.00
GILEAD SCIENCES INC	5.650% 12/01/2041 DD 12/13/11	11,142.10	12,680.20	10,000.00
GILEAD SCIENCES INC	3.700% 04/01/2024 DD 03/07/14	71,029.70	73,233.30	70,000.00
GILEAD SCIENCES INC	2.500% 09/01/2023 DD 09/20/16	76,544.00	78,977.60	80,000.00
GILEAD SCIENCES INC	3.650% 03/01/2026 DD 09/14/15	79,439.20	82,992.00	80,000.00
GILEAD SCIENCES INC	4.800% 04/01/2044 DD 03/07/14	102,943.50	116,032.00	100,000.00
GILEAD SCIENCES INC	4.500% 02/01/2045 DD 11/17/14	109,032.40	122,257.30	110,000.00
GILEAD SCIENCES INC	2.550% 09/01/2020 DD 09/14/15	125,576.25	126,111.25	125,000.00
GILEAD SCIENCES INC	3.250% 09/01/2022 DD 09/14/15	134,039.70	133,798.60	130,000.00
GILEAD SCIENCES INC	2.050% 04/01/2019 DD 03/07/14	185,101.75	184,996.30	185,000.00
GILEAD SCIENCES INC	2.950% 03/01/2027 DD 09/20/16	209,990.30	206,543.40	210,000.00
GILEAD SCIENCES INC	4.150% 03/01/2047 DD 09/20/16	226,201.60	234,009.60	220,000.00
GILEAD SCIENCES INC	4.750% 03/01/2046 DD 09/14/15	291,148.70	318,103.50	275,000.00
GILEAD SCIENCES INC	4.400% 12/01/2021 DD 12/13/11	445,109.11	437,285.50	410,000.00
GILEAD SCIENCES INC		29,126,471.85	33,809,065.20	471,930.00
GLACIER BANCORP INC		1,750,057.06	2,033,745.09	51,631.00
GLADSTONE COMMERCIAL CORP		410,468.10	445,187.34	21,139.00
GLAUKOS CORP		2,670,854.10	1,647,525.15	64,231.00
GLAXOSMITHKLINE CAPITAL INC	2.800% 03/18/2023 DD 03/18/13	79,166.40	80,696.80	80,000.00
GLAXOSMITHKLINE CAPITAL INC	6.375% 05/15/2038 DD 05/13/08	193,434.30	211,609.50	150,000.00
GLAXOSMITHKLINE CAPITAL PLC	2.850% 05/08/2022 DD 05/09/12	126,100.65	126,877.50	125,000.00
GLENCORE CANADA CORP	6.200% 06/15/2035 DD 06/08/05	1,298,737.50	1,447,212.50	1,250,000.00
GLENCORE FINANCE CANADA L 144A	6.000% 11/15/2041 DD 11/10/11	745,612.50	878,400.00	750,000.00
GLOBAL BLOOD THERAPEUTICS INC		165,073.47	255,853.70	6,502.00
GLOBAL BRASS & COPPER HOLDINGS		144,887.26	163,216.10	4,931.00
GLOBAL EAGLE ENTERTAINMENT INC		229,000.81	82,746.86	36,134.00
GLOBAL INDEMNITY LTD		192,473.88	247,665.88	5,894.00
GLOBAL MEDICAL REIT INC		117,401.57	112,832.00	13,760.00
GLOBAL NET LEASE INC		1,175,334.73	1,051,672.31	51,101.67
GLOBAL PAYMENTS INC		1,981,556.49	3,888,409.84	38,791.00
GLOBAL WATER RESOURCES INC		14,450.88	16,074.14	1,721.00
GLOBALSTAR INC		231,813.97	273,108.80	208,480.00
GLOBUS MEDICAL INC		303,557.65	535,450.80	13,028.00
GLU MOBILE INC		176,881.97	280,665.84	77,106.00
GM FINANCIAL AUTOMOBILE L 1 A4	2.260% 08/20/2020 DD 03/15/17	100,718.75	100,079.00	100,000.00
GMAC COML 1997-C2 CL H 144A	VAR RT 004/15/2029 DD 12/01/97	662,263.30	2,720,421.95	3,294,517.36
GMAC COMMERCIAL MORTGAGE C2I K	VAR RT 09/15/2033 DD 06/01/99	2,233,875.00	3,547,587.75	3,885,000.00
GMACM MORTGAGE LOAN TR AR1 22A	VAR RT 06/25/2034 DD 04/01/04	68,273.18	70,293.18	70,248.93
GMS INC		6,152,732.18	8,600,627.08	228,497.00
GNC HOLDINGS INC		448,771.59	185,053.50	50,150.00
GNMA POOL #0271730	9.000% 01/15/2020 DD 01/01/90	112.71	118.51	117.21
GNMA POOL #0274765	9.500% 03/15/2019 DD 03/01/89	207.18	204.87	204.17
GNMA POOL #0274845	9.000% 11/15/2019 DD 11/01/89	189.55	196.68	195.97
GNMA POOL #0278752	9.000% 10/15/2019 DD 10/01/89	159.99	150.70	150.16
GNMA POOL #0291118	9.000% 07/15/2020 DD 07/01/90	141.33	136.84	134.94
GNMA POOL #0299710	9.000% 03/15/2021 DD 03/01/91	187.95	176.27	175.61
GNMA POOL #0304488	9.000% 03/15/2021 DD 04/01/91	135.88	127.83	127.35
GNMA POOL #0316417	7.500% 01/15/2022 DD 01/01/92	1,140.71	1,174.29	1,171.09
GNMA POOL #0319280	7.500% 12/15/2021 DD 01/01/92	955.85	989.82	979.74
GNMA POOL #0326446	7.500% 07/15/2023 DD 07/01/93	969.82	1,009.45	957.40
GNMA POOL #0326843	7.000% 11/15/2022 DD 11/01/92	1,508.18	1,561.66	1,489.57
GNMA POOL #0330530	7.500% 08/15/2022 DD 08/01/92	1,021.05	1,015.57	1,004.41
GNMA POOL #0333352	7.000% 12/15/2022 DD 12/01/92	443.83	466.45	465.37
GNMA POOL #0341673	7.000% 01/15/2023 DD 01/01/93	53.95	58.71	56.10
GNMA POOL #0343613	7.500% 05/15/2023 DD 05/01/93	274.68	269.22	267.08
GNMA POOL #0344202	7.500% 01/15/2023 DD 01/01/93	904.45	897.97	877.05
GNMA POOL #0345885	7.000% 09/15/2023 DD 10/01/93	188.77	198.19	188.50
GNMA POOL #0351170	7.000% 09/15/2023 DD 09/01/93	802.18	901.49	858.96
GNMA POOL #0351408	6.500% 01/15/2024 DD 01/01/94	119.84	132.55	119.48
GNMA POOL #0352050	7.000% 10/15/2023 DD 10/01/93	250.97	255.36	243.43
GNMA POOL #0357737	7.500% 02/15/2024 DD 02/01/94	540.77	562.05	560.53
GNMA POOL #0361382	6.500% 11/15/2023 DD 11/01/93	808.62	888.76	801.11

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GNMA	POOL #0362222	7.500%	02/15/2024 DD 02/01/94	657.86	693.94	652.97
GNMA	POOL #0367096	4.500%	07/15/2041 DD 07/01/11	10,432.91	10,223.69	9,597.64
GNMA	POOL #0369368	6.000%	12/15/2023 DD 12/01/93	3,806.51	4,355.10	3,895.37
GNMA	POOL #0373730	7.000%	05/15/2026 DD 05/01/96	1,546.48	1,639.20	1,607.78
GNMA	POOL #0385503	7.000%	04/15/2024 DD 04/01/94	1,090.05	1,195.18	1,179.20
GNMA	POOL #0386561	7.000%	06/15/2024 DD 06/01/94	512.55	529.91	521.00
GNMA	POOL #0386697	9.000%	03/15/2025 DD 03/01/95	106.01	103.02	102.70
GNMA	POOL #0391574	7.000%	06/15/2024 DD 06/01/94	2,100.05	2,119.67	2,114.60
GNMA	POOL #0419161	6.000%	02/15/2029 DD 02/01/99	1,763.77	1,989.98	1,779.92
GNMA	POOL #0429778	5.500%	12/15/2033 DD 12/01/03	8,683.56	9,586.35	8,522.41
GNMA	POOL #0433820	6.500%	06/15/2028 DD 06/01/98	2,093.46	2,333.06	2,102.97
GNMA	POOL #0442018	8.500%	09/15/2026 DD 10/01/96	579.52	615.10	563.51
GNMA	POOL #0463811	6.500%	04/15/2028 DD 04/01/98	1,311.97	1,470.91	1,325.85
GNMA	POOL #0473656	6.000%	01/15/2029 DD 01/01/99	1,478.84	1,666.64	1,490.71
GNMA	POOL #0477481	6.500%	10/15/2028 DD 10/01/98	1,118.83	1,254.37	1,130.67
GNMA	POOL #0486793	6.500%	12/15/2028 DD 12/01/98	565.01	620.03	558.88
GNMA	POOL #0500269	6.000%	01/15/2034 DD 01/01/04	4,111.54	4,548.31	4,035.23
GNMA	POOL #0503460	6.000%	03/15/2029 DD 03/01/99	6,741.26	7,743.77	6,926.32
GNMA	POOL #0520056	7.000%	07/15/2031 DD 07/01/01	1,404.72	1,452.52	1,324.44
GNMA	POOL #0536310	4.500%	12/15/2019 DD 12/01/04	721.44	724.10	715.85
GNMA	POOL #0550727	5.000%	11/15/2035 DD 11/01/05	4,636.86	5,156.48	4,754.22
GNMA	POOL #0551757	6.500%	04/15/2032 DD 04/01/02	2,286.43	2,414.35	2,176.25
GNMA	POOL #0553057	5.500%	02/15/2033 DD 02/01/03	4,291.20	4,768.95	4,294.53
GNMA	POOL #0553167	6.000%	04/15/2033 DD 04/01/03	6,628.51	7,179.03	6,349.76
GNMA	POOL #0565159	5.500%	09/15/2033 DD 09/01/03	4,065.24	4,409.88	3,975.80
GNMA	POOL #0579509	5.500%	03/15/2033 DD 03/01/03	10,938.38	12,305.75	10,851.92
GNMA	POOL #0595818	4.500%	08/15/2035 DD 08/01/05	126,710.35	125,439.78	118,646.10
GNMA	POOL #0598138	5.500%	03/15/2033 DD 03/01/03	5,754.26	6,140.37	5,598.54
GNMA	POOL #0602794	5.500%	03/15/2033 DD 03/01/03	5,658.05	5,991.05	5,420.09
GNMA	POOL #0604141	6.000%	03/15/2033 DD 03/01/03	2,338.77	2,538.11	2,251.83
GNMA	POOL #0604661	5.000%	10/15/2033 DD 10/01/03	10,062.03	11,042.05	10,178.13
GNMA	POOL #0607122	5.500%	04/15/2034 DD 04/01/04	5,688.42	6,133.53	5,592.31
GNMA	POOL #0610850	5.500%	04/15/2033 DD 04/01/03	3,509.70	3,797.77	3,417.07
GNMA	POOL #0612233	6.000%	08/15/2033 DD 08/01/03	1,954.08	2,119.76	1,884.65
GNMA	POOL #0613820	5.000%	07/15/2033 DD 07/01/03	8,344.93	8,927.59	8,155.06
GNMA	POOL #0614191	5.000%	09/15/2033 DD 09/01/03	3,199.95	3,584.79	3,304.23
GNMA	POOL #0615583	5.000%	09/15/2033 DD 09/01/03	5,578.23	6,164.86	5,628.37
GNMA	POOL #0615869	4.500%	08/15/2033 DD 08/01/03	7,870.06	8,876.88	8,280.21
GNMA	POOL #0616011	5.000%	10/15/2033 DD 10/01/03	4,785.41	5,220.10	4,792.51
GNMA	POOL #0616361	5.000%	04/15/2034 DD 04/01/04	3,008.17	3,281.75	3,024.71
GNMA	POOL #0616980	6.000%	02/15/2036 DD 02/01/06	1,378.37	1,550.44	1,372.81
GNMA	POOL #0617150	6.000%	07/15/2036 DD 07/01/06	5,274.89	5,883.80	5,212.99
GNMA	POOL #0618886	5.500%	09/15/2033 DD 09/01/03	4,066.39	4,461.31	4,036.73
GNMA	POOL #0619187	5.500%	01/15/2035 DD 01/01/05	2,764.43	3,014.08	2,716.46
GNMA	POOL #0622122	5.000%	10/15/2033 DD 10/01/03	6,747.76	7,447.82	6,865.74
GNMA	POOL #0623352	6.000%	12/15/2033 DD 12/01/03	5,422.97	5,882.72	5,200.33
GNMA	POOL #0626066	5.500%	02/15/2034 DD 02/01/04	3,114.24	3,426.29	3,123.95
GNMA	POOL #0630106	5.500%	06/15/2034 DD 06/01/04	4,873.66	5,417.75	4,901.21
GNMA	POOL #0634828	6.000%	07/15/2036 DD 07/01/06	2,684.29	3,061.75	2,711.79
GNMA	POOL #0638234	5.500%	12/15/2034 DD 12/01/04	11,937.88	13,205.51	11,734.37
GNMA	POOL #0642501	5.000%	06/15/2035 DD 06/01/05	3,524.19	3,780.67	3,504.48
GNMA	POOL #0643349	5.000%	09/15/2035 DD 09/01/05	1,569.81	1,716.39	1,593.96
GNMA	POOL #0644789	6.000%	02/15/2036 DD 02/01/06	1,989.63	2,169.36	1,940.36
GNMA	POOL #0648601	5.500%	11/15/2035 DD 11/01/05	7,537.46	8,339.89	7,545.77
GNMA	POOL #0652555	5.500%	05/15/2036 DD 05/01/06	2,499.29	2,847.37	2,571.62
GNMA	POOL #0652746	5.500%	03/15/2036 DD 03/01/06	7,408.30	8,311.97	7,396.76
GNMA	POOL #0659695	6.000%	10/15/2036 DD 10/01/06	5,679.39	6,266.41	5,604.92
GNMA	POOL #0669020	6.000%	05/15/2037 DD 05/01/07	1,758.43	1,940.20	1,735.39
GNMA	POOL #0672628	6.000%	03/15/2038 DD 03/01/08	14,287.38	15,579.35	13,932.53
GNMA	POOL #0684206	5.500%	05/15/2038 DD 05/01/08	5,063.55	5,508.31	5,013.43
GNMA	POOL #0687719	5.500%	07/15/2038 DD 07/01/08	6,194.10	6,859.06	6,242.88
GNMA	POOL #0690910	5.500%	06/15/2038 DD 06/01/08	9,459.45	10,558.49	9,597.41
GNMA	POOL #0697848	5.000%	02/15/2039 DD 02/01/09	44,246.68	46,298.45	42,666.66
GNMA	POOL #0698236	5.000%	06/15/2039 DD 06/01/09	24,995.17	26,479.98	24,419.01
GNMA	POOL #0702046	5.000%	06/15/2039 DD 06/01/09	19,983.64	21,001.87	19,528.99

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GNMA	POOL #0704506	5.000% 05/15/2039 DD 05/01/09	177,379.85	176,631.65	162,827.17
GNMA	POOL #0704575	4.500% 06/15/2039 DD 06/01/09	55,825.51	56,047.85	53,036.95
GNMA	POOL #0713333	4.500% 05/15/2039 DD 05/01/09	222,693.73	221,844.41	210,251.16
GNMA	POOL #0719242	5.000% 07/15/2040 DD 07/01/10	521,890.87	517,773.23	479,073.66
GNMA	POOL #0721227	4.500% 02/15/2040 DD 02/01/10	21,136.15	20,576.91	19,547.91
GNMA	POOL #0723234	4.500% 10/15/2039 DD 10/01/09	113,115.29	112,166.84	106,180.39
GNMA	POOL #0723354	5.000% 09/15/2039 DD 09/01/09	23,795.57	24,173.39	22,344.91
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	81,989.64	86,527.63	81,699.21
GNMA	POOL #0729349	4.000% 07/15/2041 DD 07/01/11	85,980.75	83,921.22	79,982.10
GNMA	POOL #0733673	4.500% 05/15/2040 DD 05/01/10	98,394.06	102,462.37	97,089.44
GNMA	POOL #0733871	4.500% 08/15/2040 DD 08/01/10	88,438.28	90,718.44	85,667.48
GNMA	POOL #0734425	4.000% 05/15/2041 DD 05/01/11	22,680.70	23,410.64	22,390.32
GNMA	POOL #0736663	5.000% 03/15/2040 DD 04/01/10	174,638.42	172,729.79	159,977.95
GNMA	POOL #0737423	4.000% 09/15/2040 DD 09/01/10	86,128.94	90,361.86	86,115.51
GNMA	POOL #0737942	3.500% 02/15/2026 DD 02/01/11	18,546.74	18,058.51	17,432.67
GNMA	POOL #0738111	4.000% 03/15/2041 DD 03/01/11	50,353.11	48,309.75	46,040.42
GNMA	POOL #0750223	4.500% 06/15/2041 DD 06/01/11	98,751.53	96,812.11	90,897.42
GNMA	POOL #0758905	3.000% 05/15/2043 DD 05/01/13	273,959.06	282,115.89	277,998.72
GNMA	POOL #0767167	4.500% 07/15/2041 DD 07/01/11	30,854.71	29,946.95	28,384.39
GNMA	POOL #0767301	3.500% 04/15/2042 DD 04/01/12	161,812.41	164,662.39	158,761.23
GNMA	POOL #0777254	2.500% 03/15/2043 DD 03/01/13	55,571.86	56,237.09	57,727.62
GNMA	POOL #0778793	3.500% 01/15/2042 DD 01/01/12	224,288.40	214,255.49	206,590.97
GNMA	POOL #0779084	3.000% 04/15/2042 DD 04/01/12	322,341.75	327,122.07	323,402.94
GNMA	POOL #0779242	3.500% 05/15/2042 DD 05/01/12	65,761.49	62,677.64	60,452.98
GNMA	POOL #0779704	4.000% 11/15/2041 DD 11/01/11	8,395.02	8,230.06	7,843.53
GNMA	POOL #0780589	7.000% 06/15/2027 DD 06/01/97	596.79	664.04	596.78
GNMA	POOL #0781567	5.000% 02/15/2018 DD 02/01/03	10.09	9.88	9.85
GNMA	POOL #0781690	6.000% 12/15/2033 DD 12/01/03	4,602.40	5,133.72	4,452.80
GNMA	POOL #0781829	6.000% 11/15/2034 DD 11/01/04	4,075.31	4,460.93	3,945.84
GNMA	POOL #0781905	5.000% 04/15/2035 DD 04/01/05	2,923.01	3,216.84	2,965.15
GNMA	POOL #0781961	5.000% 07/15/2035 DD 07/01/05	102,201.39	100,955.26	93,055.75
GNMA	POOL #0782631	4.500% 04/15/2039 DD 04/01/09	37,554.67	37,594.09	35,702.57
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	52,268.87	51,721.88	46,262.03
GNMA	POOL #0794603	3.500% 04/15/2042 DD 04/01/12	107,771.02	106,147.48	102,334.50
GNMA	POOL #0AA2672	3.000% 07/15/2043 DD 07/01/13	13,762.78	14,172.95	13,965.70
GNMA	POOL #0AA3000	3.000% 09/15/2027 DD 09/01/12	62,322.38	59,817.21	58,424.37
GNMA	POOL #0AA8341	2.500% 02/15/2028 DD 02/01/13	36,727.90	35,359.00	35,162.09
GNMA	POOL #0AA8385	4.000% 03/15/2044 DD 03/01/14	233,992.60	228,294.80	218,620.83
GNMA	POOL #0AB9060	3.000% 10/15/2042 DD 10/01/12	22,929.57	22,129.55	21,942.17
GNMA	POOL #0AC3938	3.500% 01/15/2043 DD 01/01/13	194,291.47	197,526.22	190,686.30
GNMA	POOL #0AE0391	3.500% 04/15/2045 DD 04/01/15	375,039.39	373,006.87	360,452.32
GNMA	POOL #0AK0616	4.000% 11/15/2044 DD 11/01/14	468,474.46	463,175.22	443,263.81
GNMA	POOL #0AL5058	3.000% 03/15/2045 DD 03/01/15	638,614.92	633,185.81	627,824.19
GNMA	POOL #0AL5911	4.000% 03/15/2045 DD 03/01/15	105,982.03	104,125.69	99,703.82
GNMA	POOL #0AM2780	3.500% 04/15/2045 DD 04/01/15	139,987.46	140,260.91	135,540.05
GNMA	POOL #0AN4450	4.000% 05/15/2045 DD 05/01/15	70,890.45	69,770.79	66,769.51
GNMA	POOL #0AN5721	3.000% 06/15/2045 DD 06/01/15	141,294.04	141,527.68	140,329.27
GNMA	POOL #0AO3581	3.000% 08/15/2045 DD 08/01/15	202,600.71	200,916.90	199,215.60
GNMA	POOL #0AQ0545	4.000% 10/15/2046 DD 10/01/16	306,985.65	304,944.31	291,932.86
GNMA	POOL #0AQ0567	4.000% 01/15/2047 DD 01/01/17	171,023.84	169,136.63	161,940.02
GNMA	POOL #0AT2378	2.500% 09/15/2046 DD 09/01/16	21,550.34	21,789.75	22,368.19
GNMA	POOL #0AT7484	4.000% 04/15/2046 DD 06/01/16	260,325.53	257,397.55	246,462.03
GNMA	POOL #0AX2580	2.500% 12/15/2046 DD 01/01/17	97,277.84	96,442.08	99,008.38
GNMA	POOL #0AY3728	4.500% 03/15/2047 DD 03/01/17	343,788.98	342,159.92	324,999.92
GNMA	POOL #0AY5225	4.500% 03/15/2047 DD 03/01/17	851,021.85	841,167.84	798,905.73
GNMA	POOL #0BA2744	5.000% 07/15/2047 DD 07/01/17	216,711.52	216,283.77	199,532.98
GNMA	GTD REMIC P/T 09-94 LF	3.000% 12/16/2018 DD 10/01/09	34,491.30	34,373.05	34,274.68
GNMA	II POOL #0004037	5.000% 10/20/2037 DD 10/01/07	2,210.34	2,197.75	2,027.84
GNMA	II POOL #0004343	5.500% 01/20/2039 DD 01/01/09	130,027.34	128,746.48	117,746.76
GNMA	II POOL #0004399	5.500% 03/20/2039 DD 03/01/09	148,043.26	148,516.19	135,450.62
GNMA	II POOL #0004853	4.000% 11/20/2040 DD 11/01/10	600,458.64	588,553.25	559,200.80
GNMA	II POOL #0004923	4.500% 01/20/2041 DD 01/01/11	1,017,137.91	995,927.78	938,916.76
GNMA	II POOL #0004978	4.500% 03/20/2041 DD 03/01/11	448,086.78	431,689.58	407,004.75
GNMA	II POOL #0004979	5.000% 03/20/2041 DD 03/01/11	253,439.80	248,345.79	228,328.26
GNMA	II POOL #0005232	3.500% 11/20/2041 DD 11/01/11	416,401.12	415,512.59	399,785.05

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
GNMA II POOL #0005260	4.500% 12/20/2041 DD 12/01/11	158,007.74	157,386.21	148,560.25
GNMA II POOL #0005276	3.000% 01/20/2027 DD 01/01/12	88,374.66	87,896.87	85,683.66
GNMA II POOL #0759375	4.000% 12/20/2040 DD 12/01/10	397,838.46	381,316.10	364,571.34
GNMA II POOL #0783366	5.000% 07/20/2041 DD 08/01/11	39,209.46	39,296.53	35,925.63
GNMA II POOL #0783582	3.500% 05/20/2042 DD 06/01/12	520,814.55	518,148.62	498,536.21
GNMA II POOL #0783755	3.000% 04/20/2043 DD 05/01/13	795,210.70	790,982.25	779,976.78
GNMA II POOL #0783976	3.500% 04/20/2043 DD 03/01/15	461,841.00	457,974.43	440,635.43
GNMA II POOL #0AA6149	3.000% 03/20/2043 DD 03/01/13	63,136.87	60,977.31	60,282.85
GNMA II POOL #0AM4971	3.500% 04/20/2045 DD 04/01/15	680,335.33	672,843.22	649,581.70
GNMA II POOL #0AN7532	3.500% 07/20/2045 DD 07/01/15	587,133.59	581,806.69	562,354.84
GNMA II POOL #0AS7206	3.500% 04/20/2046 DD 04/01/16	579,149.65	574,816.45	555,539.24
GNMA II POOL #0MA0007	3.000% 04/20/2027 DD 04/01/12	82,255.90	80,381.65	78,362.26
GNMA II POOL #0MA0022	3.500% 04/20/2042 DD 04/01/12	497,417.78	494,206.38	475,500.20
GNMA II POOL #0MA0025	VAR RT 04/20/2042 DD 04/01/12	52,635.97	52,602.61	48,416.52
GNMA II POOL #0MA0088	3.500% 05/20/2042 DD 05/01/12	369,045.27	368,423.60	354,478.42
GNMA II POOL #0MA0138	2.500% 06/20/2027 DD 06/01/12	68,447.35	66,211.80	65,923.71
GNMA II POOL #0MA0154	3.500% 06/20/2042 DD 06/01/12	428,067.19	429,814.35	413,179.74
GNMA II POOL #0MA0220	3.500% 07/20/2042 DD 07/01/12	670,742.43	668,308.63	643,012.52
GNMA II POOL #0MA0223	5.000% 07/20/2042 DD 07/01/12	9,296.33	9,345.81	8,637.69
GNMA II POOL #0MA0318	3.500% 08/20/2042 DD 08/01/12	546,795.30	545,464.87	524,818.51
GNMA II POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	257,460.32	249,491.05	246,143.50
GNMA II POOL #0MA0461	3.000% 10/20/2042 DD 10/01/12	186,848.87	192,392.28	189,792.13
GNMA II POOL #0MA0462	3.500% 10/20/2042 DD 10/01/12	563,696.96	554,508.40	533,519.73
GNMA II POOL #0MA0514	VAR RT 11/20/2027 DD 11/01/12	76,629.21	73,869.34	72,005.13
GNMA II POOL #0MA0535	4.000% 11/20/2042 DD 11/01/12	26,887.43	26,537.00	25,227.92
GNMA II POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	365,628.03	350,013.86	345,211.96
GNMA II POOL #0MA0698	3.000% 01/20/2043 DD 01/01/13	779,076.66	774,382.87	763,683.66
GNMA II POOL #0MA0699	3.500% 01/20/2043 DD 01/01/13	294,433.43	299,376.95	288,042.48
GNMA II POOL #0MA0701	4.500% 01/20/2043 DD 01/01/13	25,030.18	24,667.07	23,365.39
GNMA II POOL #0MA0783	3.500% 02/20/2043 DD 02/01/13	174,004.22	172,060.06	165,545.83
GNMA II POOL #0MA0851	3.000% 03/20/2043 DD 03/01/13	754,393.47	735,285.91	725,055.38
GNMA II POOL #0MA0852	3.500% 03/20/2043 DD 03/01/13	312,708.80	300,764.72	289,377.71
GNMA II POOL #0MA0853	4.000% 03/20/2043 DD 03/01/13	522,456.46	517,401.79	491,579.14
GNMA II POOL #0MA0855	5.000% 03/20/2043 DD 03/01/13	187,946.49	187,635.01	173,522.44
GNMA II POOL #0MA0908	2.500% 04/20/2028 DD 04/01/13	101,707.22	102,152.69	101,707.21
GNMA II POOL #0MA0934	3.500% 04/20/2043 DD 04/01/13	528,659.76	525,722.84	505,818.87
GNMA II POOL #0MA0937	5.000% 04/20/2043 DD 04/01/13	177,695.71	178,522.88	165,106.34
GNMA II POOL #0MA1010	2.500% 05/20/2043 DD 05/01/13	84,604.49	92,114.72	93,288.29
GNMA II POOL #0MA1011	3.000% 05/20/2043 DD 05/01/13	663,675.91	658,632.79	649,468.79
GNMA II POOL #0MA1012	3.500% 05/20/2043 DD 05/01/13	243,177.83	238,757.23	229,717.84
GNMA II POOL #0MA1015	5.000% 05/20/2043 DD 05/01/13	148,120.50	146,885.27	135,890.38
GNMA II POOL #0MA1089	3.000% 06/20/2043 DD 06/01/13	293,142.32	290,736.97	286,691.75
GNMA II POOL #0MA1092	4.500% 06/20/2043 DD 06/01/13	386,799.33	376,150.72	354,658.42
GNMA II POOL #0MA1156	3.000% 07/20/2043 DD 07/01/13	706,908.64	706,135.28	696,310.35
GNMA II POOL #0MA1157	3.500% 07/20/2043 DD 07/01/13	451,111.09	454,654.36	437,441.05
GNMA II POOL #0MA1223	3.000% 08/20/2043 DD 08/01/13	796,988.04	802,714.72	791,546.01
GNMA II POOL #0MA1266	3.500% 09/20/2028 DD 09/01/13	54,865.82	53,645.67	51,828.06
GNMA II POOL #0MA1285	3.500% 09/20/2043 DD 09/01/13	984,271.09	977,779.84	940,760.90
GNMA II POOL #0MA1350	3.000% 10/20/2028 DD 10/01/13	44,451.33	43,684.60	42,581.73
GNMA II POOL #0MA1374	3.000% 10/20/2043 DD 10/01/13	231,963.45	240,305.38	236,961.85
GNMA II POOL #0MA1375	3.500% 10/20/2043 DD 10/01/13	361,268.50	355,593.39	342,130.56
GNMA II POOL #0MA1447	3.000% 11/20/2043 DD 11/01/13	658,415.78	653,862.53	644,764.90
GNMA II POOL #0MA1449	4.000% 11/20/2043 DD 11/01/13	204,115.35	203,533.42	193,732.50
GNMA II POOL #0MA1450	4.500% 11/20/2043 DD 11/01/13	122,617.03	119,155.37	112,735.11
GNMA II POOL #0MA1523	4.500% 12/20/2043 DD 12/01/13	45,786.46	44,514.28	42,114.59
GNMA II POOL #0MA1525	5.500% 12/20/2043 DD 12/01/13	101,154.01	101,190.93	91,600.37
GNMA II POOL #0MA1573	3.000% 01/20/2029 DD 01/01/14	84,139.43	83,209.60	81,110.46
GNMA II POOL #0MA1602	4.500% 01/20/2044 DD 01/01/14	83,010.93	80,829.96	76,474.73
GNMA II POOL #0MA1603	5.000% 01/20/2044 DD 01/01/14	78,021.32	76,306.62	71,486.97
GNMA II POOL #0MA1678	4.000% 02/20/2044 DD 02/01/14	187,962.31	186,142.78	177,179.28
GNMA II POOL #0MA1839	4.000% 04/20/2044 DD 04/01/14	45,339.46	44,743.55	42,594.65
GNMA II POOL #0MA1918	3.000% 05/20/2044 DD 05/01/14	291,574.51	299,953.59	295,780.13
GNMA II POOL #0MA1919	3.500% 05/20/2044 DD 05/01/14	330,230.42	335,653.16	323,359.05
GNMA II POOL #0MA1920	4.000% 05/20/2044 DD 05/01/14	17,987.61	17,894.50	16,994.48
GNMA II POOL #0MA1921	4.500% 05/20/2044 DD 05/01/14	82,666.49	80,298.08	75,971.50

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GNMA II POOL #0MA2073	3.500% 07/20/2044 DD 07/01/14	686,692.25	686,561.45	662,052.27
GNMA II POOL #0MA2074	4.000% 07/20/2044 DD 07/01/14	187,375.09	184,976.50	176,132.87
GNMA II POOL #0MA2147	3.000% 08/20/2044 DD 08/01/14	290,335.36	292,830.58	288,756.23
GNMA II POOL #0MA2148	3.500% 08/20/2044 DD 08/01/14	224,680.46	225,215.16	217,246.56
GNMA II POOL #0MA2149	4.000% 08/20/2044 DD 08/01/14	222,155.10	219,096.14	208,635.17
GNMA II POOL #0MA2223	3.500% 09/20/2044 DD 09/01/14	537,427.10	533,696.75	514,977.32
GNMA II POOL #0MA2224	4.000% 09/20/2044 DD 09/01/14	361,167.98	354,434.46	337,537.34
GNMA II POOL #0MA2303	3.500% 10/20/2044 DD 10/01/14	653,796.66	649,885.85	627,290.83
GNMA II POOL #0MA2304	4.000% 10/20/2044 DD 10/01/14	675,558.50	666,444.14	634,714.75
GNMA II POOL #0MA2305	4.500% 10/20/2044 DD 10/01/14	24,821.85	24,172.05	22,878.93
GNMA II POOL #0MA2444	3.000% 12/20/2044 DD 12/01/14	112,426.61	111,151.52	109,777.11
GNMA II POOL #0MA2522	4.000% 01/20/2045 DD 01/01/15	98,548.87	97,500.94	93,025.48
GNMA II POOL #0MA2600	3.000% 02/20/2045 DD 02/01/15	773,817.81	768,323.03	760,392.14
GNMA II POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	653,757.85	650,737.03	628,518.89
GNMA II POOL #0MA2753	3.000% 04/20/2045 DD 04/01/15	333,983.72	331,651.63	328,289.94
GNMA II POOL #0MA2892	3.500% 06/20/2045 DD 06/01/15	699,733.11	698,335.65	674,492.35
GNMA II POOL #0MA2893	4.000% 06/20/2045 DD 06/01/15	396,067.98	389,873.96	371,421.73
GNMA II POOL #0MA2960	3.000% 07/20/2045 DD 07/01/15	311,503.11	312,352.08	309,244.18
GNMA II POOL #0MA2962	4.000% 07/20/2045 DD 07/01/15	217,053.72	213,714.44	203,926.00
GNMA II POOL #0MA3033	3.000% 08/20/2045 DD 08/01/15	452,457.41	456,933.21	452,386.72
GNMA II POOL #0MA3104	3.000% 09/20/2045 DD 09/01/15	529,658.86	523,758.53	518,547.13
GNMA II POOL #0MA3106	4.000% 09/20/2045 DD 09/01/15	381,940.41	376,298.63	359,063.58
GNMA II POOL #0MA3109	5.500% 09/20/2045 DD 09/01/15	372,776.62	368,747.97	338,515.18
GNMA II POOL #0MA3172	3.000% 10/20/2045 DD 10/01/15	561,681.92	557,997.80	552,445.72
GNMA II POOL #0MA3216	2.500% 11/20/2030 DD 11/01/15	58,135.16	56,380.65	56,135.34
GNMA II POOL #0MA3243	3.000% 11/20/2045 DD 11/01/15	439,171.09	445,586.42	441,152.83
GNMA II POOL #0MA3309	3.000% 12/20/2045 DD 12/01/15	188,879.07	187,467.35	185,602.05
GNMA II POOL #0MA3310	3.500% 12/20/2045 DD 12/01/15	565,376.64	559,783.01	540,706.87
GNMA II POOL #0MA3311	4.000% 12/20/2045 DD 12/01/15	883,026.30	874,953.51	833,535.15
GNMA II POOL #0MA3375	3.000% 01/20/2046 DD 01/01/16	292,736.97	290,531.40	287,640.61
GNMA II POOL #0MA3376	3.500% 01/20/2046 DD 01/01/16	1,121,156.58	1,119,416.60	1,081,352.98
GNMA II POOL #0MA3454	3.500% 02/20/2046 DD 02/01/16	40,059.96	39,059.38	37,731.24
GNMA II POOL #0MA3455	4.000% 02/20/2046 DD 02/01/16	67,784.54	66,609.59	63,489.11
GNMA II POOL #0MA3456	4.500% 02/20/2046 DD 02/01/16	56,254.77	55,005.95	52,114.14
GNMA II POOL #0MA3496	3.000% 03/20/2031 DD 03/01/16	203,533.66	201,753.97	196,650.88
GNMA II POOL #0MA3520	3.000% 03/20/2046 DD 03/01/16	306,689.87	308,326.82	305,258.97
GNMA II POOL #0MA3521	3.500% 03/20/2046 DD 03/01/16	910,102.44	903,050.63	872,411.54
GNMA II POOL #0MA3522	4.000% 03/20/2046 DD 03/01/16	135,629.71	133,345.77	126,867.89
GNMA II POOL #0MA3596	3.000% 04/20/2046 DD 04/01/16	733,855.96	730,285.41	723,019.07
GNMA II POOL #0MA3597	3.500% 04/20/2046 DD 04/01/16	592,265.96	591,112.17	571,095.28
GNMA II POOL #0MA3598	4.000% 04/20/2046 DD 04/01/16	97,583.98	95,574.82	91,143.43
GNMA II POOL #0MA3662	3.000% 05/20/2046 DD 05/01/16	568,423.25	576,432.63	570,697.12
GNMA II POOL #0MA3663	3.500% 05/20/2046 DD 05/01/16	280,390.01	279,369.68	269,930.22
GNMA II POOL #0MA3735	3.000% 06/20/2046 DD 06/01/16	600,846.70	596,355.79	590,422.05
GNMA II POOL #0MA3736	3.500% 06/20/2046 DD 06/01/16	408,985.14	412,966.37	399,070.73
GNMA II POOL #0MA3737	4.000% 06/20/2046 DD 06/01/16	132,708.36	130,054.59	124,335.17
GNMA II POOL #0MA3777	2.500% 07/20/2031 DD 07/01/16	89,087.25	88,209.44	87,824.77
GNMA II POOL #0MA3802	3.000% 07/20/2046 DD 07/01/16	571,787.87	566,253.52	560,619.30
GNMA II POOL #0MA3803	3.500% 07/20/2046 DD 07/01/16	253,475.84	251,686.08	243,224.31
GNMA II POOL #0MA3805	4.500% 07/20/2046 DD 07/01/16	317,311.43	312,954.67	296,501.79
GNMA II POOL #0MA3873	3.000% 07/20/2046 DD 08/01/16	538,949.43	533,263.17	527,957.20
GNMA II POOL #0MA3874	3.500% 04/20/2046 DD 08/01/16	258,609.98	256,870.63	248,234.55
GNMA II POOL #0MA3877	5.000% 08/20/2046 DD 08/01/16	264,669.77	262,994.66	246,383.49
GNMA II POOL #0MA3936	3.000% 08/20/2046 DD 09/01/16	727,871.82	725,103.46	717,888.68
GNMA II POOL #0MA3937	3.500% 09/20/2046 DD 09/01/16	858,279.97	865,553.99	836,453.76
GNMA II POOL #0MA4003	3.000% 10/20/2046 DD 10/01/16	552,793.85	550,479.29	545,002.02
GNMA II POOL #0MA4004	3.500% 10/20/2046 DD 10/01/16	695,408.98	691,158.32	667,921.34
GNMA II POOL #0MA4067	2.500% 11/20/2046 DD 11/01/16	541,161.22	536,788.84	549,324.42
GNMA II POOL #0MA4068	3.000% 11/20/2046 DD 11/01/16	716,484.63	717,770.78	710,628.96
GNMA II POOL #0MA4069	3.500% 09/20/2046 DD 11/01/16	562,825.94	559,418.28	540,610.44
GNMA II POOL #0MA4070	4.000% 11/20/2046 DD 11/01/16	159,591.24	157,481.47	150,913.71
GNMA II POOL #0MA4125	2.500% 12/20/2046 DD 12/01/16	187,900.92	188,115.46	192,508.50
GNMA II POOL #0MA4126	3.000% 11/20/2046 DD 12/01/16	565,033.67	561,155.09	555,571.60
GNMA II POOL #0MA4127	3.500% 12/20/2046 DD 12/01/16	766,862.59	762,967.94	737,316.69
GNMA II POOL #0MA4129	4.500% 12/20/2046 DD 12/01/16	624,487.50	620,268.58	588,618.56

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GNMA II POOL #0MA4195	3.000% 11/20/2046 DD 01/01/17	214,846.14	214,657.51	212,521.67
GNMA II POOL #0MA4196	3.500% 01/20/2047 DD 01/01/17	699,977.24	700,681.45	677,124.30
GNMA II POOL #0MA4199	5.000% 01/20/2047 DD 01/01/17	395,362.72	394,940.46	368,985.99
GNMA II POOL #0MA4200	5.500% 01/20/2047 DD 01/01/17	206,154.30	198,590.82	184,014.99
GNMA II POOL #0MA4261	3.000% 02/20/2047 DD 02/01/17	2,035,030.63	2,026,465.99	2,006,302.65
GNMA II POOL #0MA4262	3.500% 02/20/2047 DD 02/01/17	1,054,216.66	1,051,805.58	1,016,443.51
GNMA II POOL #0MA4263	4.000% 02/20/2047 DD 02/01/17	606,607.99	602,231.39	577,292.36
GNMA II POOL #0MA4264	4.500% 02/20/2047 DD 02/01/17	238,824.46	236,311.79	224,338.83
GNMA II POOL #0MA4319	2.500% 02/20/2047 DD 03/01/17	23,366.42	23,550.28	24,100.74
GNMA II POOL #0MA4320	3.000% 01/20/2047 DD 03/01/17	328,417.48	328,408.33	325,140.67
GNMA II POOL #0MA4321	3.500% 02/20/2047 DD 03/01/17	1,000,737.28	993,600.97	960,195.76
GNMA II POOL #0MA4322	4.000% 03/20/2047 DD 03/01/17	1,073,341.55	1,064,392.09	1,019,718.23
GNMA II POOL #0MA4355	2.500% 04/20/2032 DD 04/01/17	334,706.09	329,579.85	328,136.05
GNMA II POOL #0MA4380	2.500% 03/20/2047 DD 04/01/17	91,643.67	93,693.54	95,883.52
GNMA II POOL #0MA4381	3.000% 04/20/2047 DD 04/01/17	570,869.18	567,866.59	562,216.32
GNMA II POOL #0MA4382	3.500% 04/20/2047 DD 04/01/17	243,099.62	241,881.79	233,749.64
GNMA II POOL #0MA4383	4.000% 04/20/2047 DD 04/01/17	760,474.01	753,891.61	722,699.88
GNMA II POOL #0MA4385	5.000% 04/20/2047 DD 04/01/17	179,013.11	177,931.90	166,693.43
GNMA II POOL #0MA4424	2.500% 05/20/2032 DD 05/01/17	119,710.54	118,716.20	118,196.14
GNMA II POOL #0MA4450	3.000% 05/20/2047 DD 05/01/17	575,058.70	572,430.48	566,734.80
GNMA II POOL #0MA4451	3.500% 05/20/2047 DD 05/01/17	595,633.25	590,785.41	570,923.00
GNMA II POOL #0MA4452	4.000% 04/20/2047 DD 05/01/17	1,491,001.66	1,481,573.69	1,420,301.87
GNMA II POOL #0MA4453	4.500% 05/20/2047 DD 05/01/17	741,712.42	733,512.53	697,825.72
GNMA II POOL #0MA4484	3.000% 06/20/2032 DD 06/01/17	196,633.50	195,257.40	190,300.08
GNMA II POOL #0MA4509	3.000% 06/20/2047 DD 06/01/17	737,390.05	733,285.96	725,989.76
GNMA II POOL #0MA4510	3.500% 06/20/2047 DD 06/01/17	710,608.16	704,402.54	680,720.28
GNMA II POOL #0MA4511	4.000% 06/20/2047 DD 06/01/17	1,009,926.26	998,426.11	956,850.94
GNMA II POOL #0MA4559	3.000% 07/20/2032 DD 07/01/17	199,090.80	196,777.79	192,590.86
GNMA II POOL #0MA4585	3.000% 07/20/2047 DD 07/01/17	697,454.48	692,640.31	685,748.54
GNMA II POOL #0MA4586	3.500% 07/20/2047 DD 07/01/17	711,772.64	711,359.74	687,443.58
GNMA II POOL #0MA4587	4.000% 07/20/2047 DD 07/01/17	162,479.37	162,270.10	155,517.53
GNMA II POOL #0MA4651	3.000% 08/20/2047 DD 08/01/17	907,700.43	899,983.29	891,028.45
GNMA II POOL #0MA4652	3.500% 08/20/2047 DD 08/01/17	818,348.20	817,010.42	789,542.25
GNMA II POOL #0MA4721	4.500% 09/20/2047 DD 09/01/17	576,027.47	573,190.14	542,382.80
GODADDY INC		1,203,676.36	1,517,550.96	30,182.00
GOGO INC		100,456.45	117,052.56	10,377.00
GOL FINANCE INC 144A	7.000% 01/31/2025 DD 12/11/17	288,909.72	288,021.93	293,000.00
GOLAR LNG LTD		1,817,290.95	2,178,753.28	73,088.00
GOLD RESOURCE CORP		151,131.73	157,797.20	35,863.00
GOLDCORP INC	3.625% 06/09/2021 DD 06/09/14	101,540.00	102,197.00	100,000.00
GOLDEN ENTERTAINMENT INC		120,242.46	243,242.50	7,450.00
GOLDEN NUGGET INC 144A	6.750% 10/15/2024 DD 10/04/16	932,400.00	941,187.50	925,000.00
GOLDMAN SACHS GROUP INC/THE	3.625% 01/22/2023 DD 01/22/13	60,782.40	61,981.80	60,000.00
GOLDMAN SACHS GROUP INC/THE	3.000% 04/26/2022 DD 01/26/17	76,120.50	75,294.00	75,000.00
GOLDMAN SACHS GROUP INC/THE	5.250% 07/27/2021 DD 07/27/11	76,197.10	75,865.30	70,000.00
GOLDMAN SACHS GROUP INC/THE	2.350% 11/15/2021 DD 09/27/16	77,576.80	78,787.20	80,000.00
GOLDMAN SACHS GROUP INC/THE	2.625% 04/25/2021 DD 04/25/16	79,200.00	79,944.80	80,000.00
GOLDMAN SACHS GROUP INC/THE	3.750% 05/22/2025 DD 05/22/15	92,790.90	92,722.50	90,000.00
GOLDMAN SACHS GROUP INC/THE	2.600% 04/23/2020 DD 01/23/15	100,324.00	100,136.00	100,000.00
GOLDMAN SACHS GROUP INC/THE	4.250% 10/21/2025 DD 10/21/15	115,646.80	120,189.95	115,000.00
GOLDMAN SACHS GROUP INC/THE	6.125% 02/15/2033 DD 02/13/03	113,848.00	127,456.00	100,000.00
GOLDMAN SACHS GROUP INC/THE	5.150% 05/22/2045 DD 05/22/15	129,518.35	133,359.75	115,000.00
GOLDMAN SACHS GROUP INC/THE	3.850% 01/26/2027 DD 01/26/17	132,388.10	133,465.80	130,000.00
GOLDMAN SACHS GROUP INC/THE	4.750% 10/21/2045 DD 10/21/15	154,996.00	166,098.95	145,000.00
GOLDMAN SACHS GROUP INC/THE	4.800% 07/08/2044 DD 07/08/14	166,163.35	176,786.80	155,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 11/16/2026 DD 11/16/16	245,147.50	251,462.50	250,000.00
GOLDMAN SACHS GROUP INC/THE	3.850% 07/08/2024 DD 07/08/14	313,554.50	321,553.70	310,000.00
GOLDMAN SACHS GROUP INC/THE	2.625% 01/31/2019 DD 01/31/14	353,605.00	351,512.00	350,000.00
GOLDMAN SACHS GROUP INC/THE	2.875% 02/25/2021 DD 02/25/16	415,792.60	413,029.90	410,000.00
GOLDMAN SACHS GROUP INC/THE	2.750% 09/15/2020 DD 09/15/15	510,453.70	512,550.00	510,000.00
GOLDMAN SACHS GROUP INC/THE	6.750% 10/01/2037 DD 10/03/07	960,657.50	1,084,298.40	810,000.00
GOLDMAN SACHS GROUP INC/THE	2.550% 10/23/2019 DD 10/23/14	1,161,864.00	1,152,162.00	1,150,000.00
GOLDMAN SACHS GROUP INC/THE	4.000% 03/03/2024 DD 03/03/14	1,371,888.50	1,416,339.00	1,350,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/30/2018 DD 04/30/13	1,507,035.00	1,504,470.00	1,500,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/31/2022 DD 10/31/17	1,600,000.00	1,595,408.00	1,600,000.00

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GOLDMAN SACHS GROUP INC/THE	VAR RT 11/15/2018 DD 11/15/13	6,036,686.25	5,996,892.40	5,960,000.00
GOLDMAN SACHS GROUP INC/THE	5.750% 01/24/2022 DD 01/24/12	6,736,489.65	6,597,538.50	5,950,000.00
GOLDMAN SACHS GROUP INC/THE		13,782,153.29	23,529,378.84	92,359.00
GOLDMAN SACHS INTL	0.000% 04/17/2018	1,456,725.62	1,444,641.05	27,900,000.00
GOODYEAR TIRE & RUBBER CO/THE		1,374,362.95	2,087,096.76	64,596.00
GOPRO INC		181,901.56	143,300.10	18,930.00
GORMAN-RUPP CO/THE		358,326.80	418,557.31	13,411.00
GOVERNMENT OF CANADA	4.250% 01-DEC-2026 REAL RTN BD	154,930.62	159,383.77	149,042.00
GOVERNMENT OF CANADA	3.000% 01-DEC-2036 REAL RTN BD	1,953,038.95	2,098,817.58	1,830,168.00
GOVERNMENT PROPERTIES INCOME T	4.000% 07/15/2022 DD 07/20/17	100,071.00	100,604.00	100,000.00
GOVERNMENT PROPERTIES INCOME T		1,326,145.43	1,325,813.94	71,511.00
GP PORTFOLIO TRUST GPP D 144A	VAR RT 02/15/2027 DD 03/27/14	744,062.50	746,780.55	745,000.00
GP PORTFOLIO TRUST GPP E 144A	VAR RT 02/15/2027 DD 03/27/14	539,000.00	529,605.23	539,000.00
GP STRATEGIES CORP		85,777.12	74,866.40	3,227.00
GRACO INC		920,637.54	1,963,678.50	43,425.00
GRAHAM CORP		136,181.50	139,037.99	6,643.00
GRAHAM HOLDINGS CO		462,184.36	630,377.15	1,129.00
GRAMERCY PROPERTY TRUST		4,971,625.31	4,911,296.30	184,219.67
GRAND CANYON EDUCATION INC		522,151.43	760,378.29	8,493.00
GRAND PACIFIC PETROCHEMICAL		414,732.41	483,821.76	457,800.00
GRAND PARKWAY TRANSPRTN CORP T	5.184% 10/01/2042 DD 08/01/13	55,546.50	61,177.50	50,000.00
GRANDVISION NV		8,817,121.24	8,990,776.26	351,600.00
GRANITE CONSTRUCTION INC		696,854.95	784,502.24	12,368.00
GRANITE POINT MORTGAGE TRUST I		597,798.62	582,900.92	32,858.00
GRAPHIC PACKAGING HOLDING CO		1,003,982.29	1,152,353.70	74,586.00
GRAY TELEVISION INC		250,721.78	415,031.50	24,778.00
GRAY TELEVISION INC 144A	5.875% 07/15/2026 DD 06/14/16	1,458,343.75	1,470,875.00	1,435,000.00
GREAT AJAX CORP		152,643.91	155,889.60	11,280.00
GREAT LAKES DREDGE & DOCK CORP		173,243.00	208,240.20	38,563.00
GREAT PLAINS ENERGY INC		1,305,863.57	1,698,499.92	52,683.00
GREAT SOUTHERN BANCORP INC		394,530.06	407,260.25	7,885.00
GREAT WALL ENTERPRISE CO LTD		493,698.49	639,240.88	567,000.00
GREAT WESTERN BANCORP INC		1,773,341.54	1,796,970.00	45,150.00
GREEN BANCORP INC		188,881.52	287,833.70	14,179.00
GREEN BRICK PARTNERS INC		155,227.52	188,122.40	16,648.00
GREEN DOT CORP		247,754.59	515,223.00	8,550.00
GREEN PLAINS INC		713,064.01	498,844.25	29,605.00
GREENBRIER COS INC/THE		761,165.30	1,105,655.20	20,744.00
GREENE COUNTY BANCORP INC		21,195.76	31,426.40	964.00
GREENHILL & CO INC		423,726.45	371,046.00	19,028.00
GREENLIGHT CAPITAL RE LTD		529,817.72	464,068.80	23,088.00
GREIF INC		112,616.60	116,369.30	1,678.00
GREIF INC		382,298.98	414,306.62	6,839.00
GRIFFIN INDUSTRIAL REALTY INC		17,584.29	20,478.60	558.00
GRIFFON CORP		162,810.26	154,904.20	7,612.00
GRIFFON CORP	5.250% 03/01/2022 DD 02/27/14	1,558,122.82	1,595,800.00	1,580,000.00
GRIFFON CORP 144A	5.250% 03/01/2022 DD 09/01/17	262,600.00	262,600.00	260,000.00
GROUP 1 AUTOMOTIVE INC		1,017,862.87	1,067,317.83	15,039.00
GROUPON INC		223,728.33	321,519.30	63,043.00
GRUBHUB INC		5,355,416.79	6,524,178.80	90,866.00
GRUPO FINANCIERO BANORTE SAB D		6,629,089.84	6,191,256.87	1,123,389.00
GRUPO FINANCIERO SANTANDER MEX	ADR	2,289,939.17	1,494,492.95	204,445.00
GRUPO LALA SAB DE CV		689,889.09	417,420.36	295,800.00
GRUPO TELEVISIA SAB	5.000% 05/13/2045 DD 05/13/14	246,122.50	255,590.00	250,000.00
GRUPO TELEVISIA SAB	ADR	4,653,611.82	3,375,405.31	180,793.00
GS MORTGAGE SECURI GC12 D 144A	VAR RT 06/10/2046 DD 05/01/13	303,688.48	281,547.00	327,000.00
GS MORTGAGE SECURI GC13 D 144A	VAR RT 07/10/2046 DD 07/01/13	2,419,904.06	2,457,081.78	2,658,000.00
GS MORTGAGE SECURI GC16 D 144A	VAR RT 11/10/2046 DD 11/01/13	1,349,814.65	1,428,149.77	1,471,000.00
GS MORTGAGE SECURI GC16 F 144A	3.500% 11/10/2046 DD 11/01/13	1,122,502.66	1,047,769.16	1,483,000.00
GS MORTGAGE SECURI GCJ7 D 144A	VAR RT 05/10/2045 DD 06/01/12	1,480,345.57	1,689,120.42	1,718,000.00
GS MORTGAGE SECURI GCJ7 E 144A	VAR RT 05/10/2045 DD 06/01/12	1,746,322.11	1,658,750.80	1,978,000.00
GS MORTGAGE SECURI GCJ7 F 144A	VAR RT 05/10/2045 DD 06/01/12	2,315,145.00	1,570,571.52	2,856,000.00
GS MORTGAGE SECURI GCJ9 D 144A	VAR RT 11/10/2045 DD 11/01/12	1,157,745.47	1,140,284.88	1,176,000.00
GS MORTGAGE SECURI RENT F 144A	VAR RT 02/10/2029 DD 03/01/16	1,630,414.27	1,725,467.68	1,844,000.00
GS MORTGAGE SECURIT GC3 D 144A	VAR RT 03/10/2044 DD 03/01/11	358,431.09	350,466.52	337,000.00

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GS MORTGAGE SECURIT GC5 D 144A	VAR RT 08/10/2044 DD 10/01/11	1,365,965.94	1,383,736.77	1,413,000.00
GS MORTGAGE SECURIT GC5 E 144A	VAR RT 08/10/2044 DD 10/01/11	291,313.48	255,644.55	315,000.00
GS MORTGAGE SECURIT GC5 F 144A	VAR RT 08/10/2044 DD 10/01/11	1,293,196.25	862,720.39	1,717,000.00
GS MORTGAGE SECURIT GC6 D 144A	VAR RT 01/10/2045 DD 02/01/12	1,055,987.23	975,972.80	1,012,000.00
GS MORTGAGE SECURIT GC6 E 144A	VAR RT 01/10/2045 DD 02/01/12	559,570.90	512,476.74	597,000.00
GS MORTGAGE SECURIT GS3 D 144A	2.620% 10/10/2049 DD 09/01/16	1,480,220.05	1,610,793.87	2,051,000.00
GS MORTGAGE SECURIT GS6 D 144A	3.243% 05/10/2050 DD 05/01/17	973,724.62	990,916.08	1,218,000.00
GS MORTGAGE SECURITI C1 D 144A	VAR RT 08/10/2043 DD 08/01/10	1,362,319.90	1,365,598.43	1,337,000.00
GS MORTGAGE SECURITI C1 F 144A	4.000% 08/10/2043 DD 08/01/10	407,312.50	335,464.00	475,000.00
GS MORTGAGE SECURITI C2 D 144A	VAR RT 12/10/2043 DD 12/01/10	1,071,150.00	1,126,672.20	1,110,000.00
GS MORTGAGE SECURITIES GC30 A4	3.382% 05/10/2050 DD 05/01/15	499,433.59	512,410.00	500,000.00
GS MORTGAGE SECURITIES GC61 F	VAR RT 01/10/2022 DD 02/01/12	463,478.91	389,267.00	580,000.00
GS MORTGAGE SECURITIES GCJ7 AS	4.085% 05/10/2045 DD 06/01/12	2,046,875.00	2,074,820.00	2,000,000.00
GS MORTGAGE SECURITIES GCJ7 C	VAR RT 05/10/2045 DD 06/01/12	1,595,988.18	1,669,159.40	1,580,000.00
GS MORTGAGE SECURITIES GCJ9 A3	2.773% 11/10/2045 DD 11/01/12	235,405.55	249,961.27	249,467.32
GS MORTGAGE SECURITIES GS1 A3	3.734% 11/10/2048 DD 11/01/15	207,799.45	210,563.58	201,000.00
GS MORTGAGE SECURITIES GS2 A4	3.050% 05/10/2049 DD 05/01/16	823,989.18	815,447.70	817,000.00
GS MORTGAGE SECURITIES GS5 AAB	3.467% 03/10/2050 DD 03/01/17	525,703.13	515,605.00	500,000.00
GS MORTGAGE SECURITIES T GS2 C	VAR RT 05/10/2049 DD 05/01/16	861,817.95	884,675.16	839,000.00
GS TECHNOLOGY INC		76,717.04	77,307.52	9,712.00
GSMS 2016-RENT MZB 144A	7.727% 02/10/2021 DD 06/01/16	1,265,433.89	1,296,143.10	1,323,000.00
GSV CAPITAL CORP		357,110.25	390,912.15	71,727.00
GTL TRADE FINANCE INC 144A	7.250% 04/16/2044 DD 04/16/14	756,000.00	811,875.00	750,000.00
GTT COMMUNICATIONS INC		6,885,873.41	11,538,807.60	245,768.00
GUARANTY BANCORP		326,167.96	408,611.70	14,778.00
GUARANTY BANCSHARES INC/TX		8,672.05	8,782.71	289.00
GUESS? INC		686,763.02	753,168.72	44,619.00
GUIDEWIRE SOFTWARE INC		7,998,460.47	13,297,960.98	179,073.00
GULF ISLAND FABRICATION INC		100,775.43	124,704.83	9,289.00
GULFPORT ENERGY CORP		1,192,286.54	497,167.88	38,963.00
H&E EQUIPMENT SERVICES INC		3,963,140.94	6,055,630.50	148,970.00
H&R BLOCK INC		1,219,714.64	1,507,571.34	57,497.00
HABIT RESTAURANTS INC/THE		46,496.55	29,232.55	3,061.00
HACI OMER SABANCI HOLDING AS		7,051,088.89	6,938,708.73	2,365,900.00
HACKETT GROUP INC/THE		79,288.45	76,366.31	4,861.00
HAEMONETICS CORP		608,593.53	896,639.04	15,438.00
HAIN CELESTIAL GROUP INC/THE		1,250,165.00	1,223,629.74	28,866.00
HAKUHODO DY HOLDINGS INC		7,471,377.60	9,461,123.14	728,500.00
HALCON RES CORP	WT EXP 09/09/2020	1,692.37	4,670.61	6,769.00
HALCON RESOURCES CORP		539,486.89	768,513.97	101,521.00
HALLADOR ENERGY CO		75,115.07	66,496.71	10,919.00
HALLIBURTON CO	3.800% 11/15/2025 DD 11/13/15	187,835.50	192,264.95	185,000.00
HALLIBURTON CO	4.850% 11/15/2035 DD 11/13/15	174,618.50	196,322.00	175,000.00
HALLIBURTON CO	5.000% 11/15/2045 DD 11/13/15	190,564.75	200,963.00	175,000.00
HALLIBURTON CO		8,950,796.57	11,044,571.13	225,999.00
HALLMARK FINANCIAL SERVICES IN		108,565.38	101,191.86	9,702.00
HALOZYME THERAPEUTICS INC		4,319,550.38	7,440,707.86	367,261.00
HALYARD HEALTH INC		1,292,547.92	1,628,029.72	35,254.00
HAMILTON BEACH BRANDS HOLDING		125,106.56	108,077.83	4,207.00
HAMILTON LANE INC		116,248.06	187,319.27	5,293.00
HANA MICROELECTRONICS PCL		416,022.93	387,514.58	283,800.00
HANCOCK HOLDING CO		2,673,076.12	3,161,565.00	63,870.00
HANESBRANDS INC		1,500,909.91	2,045,228.01	97,811.00
HANJIN/WILSHIRE GRAND 10/17	TLB	688,275.00	691,725.00	690,000.00
HANMI FINANCIAL CORP		723,001.69	718,111.35	23,661.00
HANNON ARMSTRONG SUSTAINABLE I		771,399.52	906,099.60	37,660.00
HANNSTAR DISPLAY CORP		491,213.78	438,571.16	1,313,000.00
HANOVER INSURANCE GROUP INC/TH		660,724.21	1,222,600.96	11,312.00
HARBORONE BANCORP INC		124,602.32	127,145.76	6,636.00
HARDINGE INC		78,206.45	142,060.10	8,155.00
HARLEY-DAVIDSON FINANCIAL 144A	2.250% 01/15/2019 DD 01/08/16	1,273,012.50	1,250,200.00	1,250,000.00
HARLEY-DAVIDSON INC		2,136,669.42	2,385,610.56	46,887.00
HARMONIC INC		264,022.13	242,239.20	57,676.00
HARP HIGH GRADE CDO I LTD 144A	PFD 0.000%	970,000.00	-	1,000.00
HARRIS CORP	5.550% 10/01/2021 DD 04/01/12	278,822.50	272,542.50	250,000.00

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HARRIS CORP	5.054% 04/27/2045 DD 04/27/15	278,792.50	294,032.50	250,000.00
HARRIS CORP		2,308,121.81	4,540,307.45	32,053.00
HARSCO CORP		186,550.53	266,676.35	14,299.00
HARTFORD FINANCIAL SERVICES GR	5.950% 10/15/2036 DD 10/03/06	119,636.00	127,364.00	100,000.00
HARTFORD FINANCIAL SERVICES GR	6.000% 01/15/2019 DD 05/12/08	531,840.00	518,065.00	500,000.00
HARTFORD FINANCIAL SERVICES GR		2,817,618.13	5,336,638.44	94,823.00
HASBRO INC	3.150% 05/15/2021 DD 05/13/14	385,152.90	383,708.91	381,000.00
HASBRO INC		1,791,936.22	2,634,446.65	28,985.00
HAVERTY FURNITURE COS INC		323,745.56	324,144.15	14,311.00
HAWAIIAN ELECTRIC INDUSTRIES I		825,063.38	1,008,331.95	27,893.00
HAWAIIAN HOLDINGS INC		594,345.03	488,919.65	12,269.00
HAWAIIAN TELCOM HOLDCO INC		96,134.20	129,550.28	4,198.00
HAWKINS INC		280,707.44	218,275.20	6,201.00
HAYNES INTERNATIONAL INC		383,639.19	309,987.60	9,672.00
HAYS PLC		5,775,935.72	7,725,131.43	3,122,300.00
HB FULLER CO		816,900.36	875,656.85	16,255.00
HC2 HOLDINGS INC		34,286.80	41,465.55	6,969.00
HCA HEALTHCARE INC		4,118,356.54	6,693,408.00	76,200.00
HCA INC	5.250% 06/15/2026 DD 03/15/16	870,785.69	911,600.00	860,000.00
HCA INC	5.375% 02/01/2025 DD 01/16/15	1,395,129.26	1,428,300.00	1,380,000.00
HCI GROUP INC		121,896.19	110,241.30	3,687.00
HCP INC	5.375% 02/01/2021 DD 01/24/11	22,173.40	21,477.80	20,000.00
HCP INC	4.250% 11/15/2023 DD 11/12/13	79,942.50	78,718.50	75,000.00
HCP INC	4.000% 06/01/2025 DD 05/20/15	206,222.00	205,874.00	200,000.00
HCP INC		6,817,857.08	5,147,774.72	197,384.00
HD SUPPLY HOLDINGS INC		10,230,871.51	12,264,391.40	306,380.00
HDACCESS		306,102.00	-	306,102.00
HDFC BANK LTD	ADR	8,219,322.83	12,434,241.00	122,300.00
HEALTH INSURANCE INNOVATIONS I		64,038.89	59,455.85	2,383.00
HEALTHCARE REALTY TRUST INC		2,713,529.60	2,979,451.20	92,760.00
HEALTHCARE SERVICES GROUP INC		527,814.13	680,298.88	12,904.00
HEALTHCARE TRUST OF AMERICA IN		6,538,836.70	7,059,940.72	235,018.00
HEALTH EQUITY INC		392,476.40	422,599.62	9,057.00
HEALTHSOUTH CORP		765,418.09	901,485.45	18,245.00
HEALTHSTREAM INC		104,686.03	98,337.36	4,246.00
HEARTLAND EXPRESS INC		204,471.83	223,900.62	9,593.00
HEARTLAND FINANCIAL USA INC		793,849.61	982,814.35	18,319.00
HECLA MINING CO		1,747,041.67	1,180,277.03	297,299.00
HEICO CORP		395,496.34	601,953.00	6,380.00
HEICO CORP		708,899.12	1,162,825.50	14,710.00
HEIDRICK & STRUGGLES INTERNATI		298,671.32	351,015.90	14,298.00
HELEN OF TROY LTD		1,243,928.68	1,301,303.10	13,506.00
HELIX ENERGY SOLUTIONS GROUP I		971,306.67	786,278.74	104,281.00
HELLENIC PETROLEUM SA		480,197.50	542,802.43	59,400.00
HELMERICH & PAYNE INC		1,653,718.02	1,827,178.88	28,267.00
HEMISPHERE MEDIA GROUP INC		118,915.99	115,546.20	10,004.00
HENNES & MAURITZ AB		6,865,934.43	6,157,867.50	297,800.00
HENRY SCHEIN INC		2,349,519.76	2,933,562.40	41,980.00
HERBALIFE LTD		1,007,778.54	1,213,068.36	17,913.00
HERC HOLDINGS INC		164,035.49	266,029.89	4,249.00
HERITAGE COMMERCE CORP		326,872.45	390,614.04	25,497.00
HERITAGE FINANCIAL CORP/WA		501,160.04	677,045.60	21,982.00
HERITAGE INSURANCE HOLDINGS IN		237,091.48	283,490.64	15,732.00
HERITAGE-CRYSTAL CLEAN INC		99,726.14	139,352.25	6,407.00
HERMAN MILLER INC		508,175.90	643,483.35	16,067.00
HERON THERAPEUTICS INC		193,477.55	208,964.50	11,545.00
HERSHA HOSPITALITY TRUST		561,285.09	499,327.80	28,697.00
HERSHEY CO/THE		2,856,278.15	4,096,008.35	36,085.00
HERTZ GLOBAL HOLDINGS INC		398,722.11	898,541.80	40,658.00
HESKA CORP		88,345.83	92,642.55	1,155.00
HESS CORP	5.600% 02/15/2041 DD 08/10/10	152,992.50	161,754.00	150,000.00
HESS CORP	4.300% 04/01/2027 DD 09/28/16	298,323.00	300,735.00	300,000.00
HESS CORP		3,834,156.90	3,449,977.19	72,677.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2022 DD 10/15/16	41,506.00	42,036.40	40,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2020 DD 10/15/16	459,050.80	454,345.00	445,000.00

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HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2035 DD 10/15/16	565,405.50	570,339.00	525,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2025 DD 10/15/16	908,115.50	960,723.40	910,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2045 DD 10/15/16	2,178,933.15	2,334,345.30	2,205,000.00
HEWLETT PACKARD ENTERPRISE CO		4,305,683.20	6,133,486.28	427,123.00
HEXCEL CORP		995,653.50	1,500,481.00	24,260.00
HFF INC		192,708.81	310,858.24	6,391.00
HIBBETT SPORTS INC		425,869.12	319,443.60	15,659.00
HIGHWOODS PROPERTIES INC		2,283,298.90	2,404,377.48	47,228.00
HIGHWOODS REALTY LP	3.200% 06/15/2021 DD 05/27/14	123,931.25	126,065.00	125,000.00
HILEX POLY 12/16 COV-LITE TL		852,876.68	849,454.39	845,750.00
HILL INTERNATIONAL INC		31,968.00	43,556.40	7,992.00
HILLENBRAND INC		413,508.49	524,643.90	11,737.00
HILL-ROM HOLDINGS INC		827,058.88	1,461,504.31	17,339.00
HILLTOP HOLDINGS INC		1,540,510.78	1,411,666.23	55,731.00
HILTON GRAND VACATIONS INC		524,845.84	762,525.15	18,177.00
HILTON USA TRUST 20 SFP F 144A	6.155% 11/05/2035 DD 11/01/16	1,432,939.30	1,464,590.16	1,458,000.00
HILTON WORLDWIDE HOLDINGS INC		5,369,467.00	7,134,452.82	89,337.00
HINGHAM INSTITUTION FOR SAVING		97,867.44	122,958.00	594.00
HIROSE ELECTRIC CO LTD		7,307,727.82	9,115,154.65	62,345.00
HISENSE KELON ELECTRICAL HOLDI		215,697.68	308,166.50	261,000.00
HITRON TECHNOLOGY INC		418,894.86	385,083.25	533,000.00
HMB CAP TR V CAP SECS 144A	VAR RT 12/15/2036 DD 09/21/06	1,520,000.00	0.15	1,520,000.00
HMS HOLDINGS CORP		403,277.06	365,594.55	21,569.00
HNI CORP		396,823.51	314,538.35	8,155.00
HO TUNG CHEMICAL CORP		528,631.10	579,605.82	1,691,000.00
HOLLYFRONTIER CORP		1,316,714.44	2,487,243.20	48,560.00
HOLOGIC INC		2,071,174.08	3,072,570.75	71,873.00
HOME BANCORP INC		155,301.21	195,656.94	4,527.00
HOME BANCSHARES INC/AR		1,063,720.57	1,060,920.75	45,631.00
HOME DEPOT INC/THE	3.000% 04/01/2026 DD 02/12/16	39,292.00	40,052.40	40,000.00
HOME DEPOT INC/THE	2.625% 06/01/2022 DD 06/02/15	39,925.20	40,223.20	40,000.00
HOME DEPOT INC/THE	2.700% 04/01/2023 DD 04/05/13	60,922.80	60,574.20	60,000.00
HOME DEPOT INC/THE	2.125% 09/15/2026 DD 09/15/16	65,929.50	65,538.20	70,000.00
HOME DEPOT INC/THE	4.200% 04/01/2043 DD 04/05/13	63,807.00	66,084.60	60,000.00
HOME DEPOT INC/THE	4.400% 03/15/2045 DD 06/12/14	65,848.80	67,947.60	60,000.00
HOME DEPOT INC/THE	3.350% 09/15/2025 DD 09/15/15	93,679.20	93,012.30	90,000.00
HOME DEPOT INC/THE	3.750% 02/15/2024 DD 09/10/13	96,145.20	94,889.70	90,000.00
HOME DEPOT INC/THE	3.950% 09/15/2020 DD 09/10/10	125,536.25	130,783.75	125,000.00
HOME DEPOT INC/THE	4.250% 04/01/2046 DD 06/02/15	153,006.00	167,520.00	150,000.00
HOME DEPOT INC/THE	2.000% 04/01/2021 DD 02/12/16	175,228.05	173,274.50	175,000.00
HOME DEPOT INC/THE	5.875% 12/16/2036 DD 12/19/06	210,216.00	270,642.00	200,000.00
HOME DEPOT INC/THE		27,472,117.45	58,648,731.79	309,443.00
HOME PARTNERS OF AMER 1 E 144A	VAR RT 07/17/2034 DD 06/29/17	252,000.00	255,676.68	252,000.00
HOME PARTNERS OF AMER 1 F 144A	VAR RT 07/17/2034 DD 06/29/17	364,155.43	374,278.92	366,000.00
HOMESTREET INC		601,274.12	581,721.30	20,094.00
HOMETRUST BANCSHARES INC		293,265.03	330,990.50	12,854.00
HON HAI PRECISION INDUSTRY CO		2,202,550.87	3,823,441.96	1,195,167.00
HONDA AUTO RECEIVABLES 20 1 A3	1.720% 07/21/2021 DD 03/28/17	1,211,064.80	1,202,147.10	1,210,000.00
HONDA AUTO RECEIVABLES 20 1 A4	1.380% 04/18/2022 DD 02/25/16	995,859.38	991,640.00	1,000,000.00
HONDA AUTO RECEIVABLES 20 4 A3	1.210% 12/18/2020 DD 10/25/16	1,485,461.90	1,479,960.30	1,495,000.00
HONDA AUTO RECEIVABLES 20 4 A3	1.230% 09/23/2019 DD 10/22/15	1,749,366.71	1,746,404.75	1,752,644.16
HONDURAS GOVERNMENT INTER 144A	6.250% 01/19/2027 DD 01/19/17	293,000.00	312,660.30	293,000.00
HONEYWELL INTERNATIONAL I 144A	3.812% 11/21/2047 DD 11/21/17	209,172.00	207,970.00	200,000.00
HONEYWELL INTERNATIONAL INC	2.500% 11/01/2026 DD 10/31/16	86,736.60	87,048.90	90,000.00
HONEYWELL INTERNATIONAL INC	4.250% 03/01/2021 DD 02/17/11	266,645.25	237,674.25	225,000.00
HONEYWELL INTERNATIONAL INC		17,326,712.32	30,555,906.48	199,243.00
HONG KONG & CHINA GAS CO LTD		6,889,085.22	11,713,363.17	5,976,950.00
HOOKER FURNITURE CORP		68,131.20	94,239.00	2,220.00
HOPE BANCORP INC		1,926,587.16	1,807,534.75	99,043.00
HOPLITE CAPITAL MANAGEMENT		599,994.68	643,989.29	599,994.68
HORACE MANN EDUCATORS CORP		1,210,303.06	1,369,349.10	31,051.00
HORIZON BANCORP/IN		405,617.19	485,332.40	17,458.00
HORIZON GLOBAL CORP		93,370.65	69,875.68	4,984.00
HORIZON PHARMA PLC		1,688,135.40	1,810,531.40	124,009.00
HORMEL FOODS CORP		1,718,705.32	2,539,221.42	69,778.00

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HORTONWORKS INC		96,172.90	180,628.02	8,982.00
HOSPITALITY PROPERTIES TRUST	5.000% 08/15/2022 DD 08/16/12	133,380.00	133,390.00	125,000.00
HOSPITALITY PROPERTIES TRUST	3.950% 01/15/2028 DD 10/26/17	292,278.00	291,021.00	300,000.00
HOSPITALITY PROPERTIES TRUST		1,084,482.02	1,252,923.90	41,974.00
HOSPITALITY PROPERTIES TRUST	4.500% 06/15/2023 DD 06/06/13	1,184,460.00	1,254,744.00	1,200,000.00
HOST HOTELS & RESORTS INC		6,809,849.05	8,087,545.05	407,433.00
HOST HOTELS & RESORTS LP	6.000% 10/01/2021 DD 04/01/12	110,028.05	104,432.55	95,000.00
HOST HOTELS & RESORTS LP	4.750% 03/01/2023 DD 08/09/12	245,000.00	260,626.10	245,000.00
HOSTESS BRANDS INC		887,139.14	840,023.20	56,720.00
HOT TOPIC INC 144A	9.250% 06/15/2021 DD 06/12/13	306,044.52	270,750.00	285,000.00
HOUGHTON MIFFLIN HARCOURT CO		418,186.07	342,732.90	36,853.00
HOULIHAN LOKEY INC		150,919.30	209,114.29	4,603.00
HOVNANIAN ENTERPRISES INC		142,323.31	253,812.75	75,765.00
HOWARD BANCORP INC		94,272.97	110,330.00	5,015.00
HOWARD HUGHES CORP/THE		876,553.42	1,240,764.04	9,452.00
HOWARD HUGHES CORP/THE 144A	5.375% 03/15/2025 DD 03/16/17	912,762.50	932,750.00	910,000.00
HOWDEN JOINERY GROUP PLC		15,773,894.16	18,438,108.58	2,919,900.00
HP INC	4.375% 09/15/2021 DD 09/19/11	31,440.60	31,578.00	30,000.00
HP INC	4.650% 12/09/2021 DD 12/09/11	227,508.75	239,154.75	225,000.00
HP INC	6.000% 09/15/2041 DD 09/19/11	798,199.70	834,061.80	780,000.00
HP INC		14,074,147.08	18,778,086.69	893,769.00
HRG GROUP INC		400,400.97	429,224.85	25,323.00
HSBC BANK USA NA/NEW YORK NY	5.875% 11/01/2034 DD 10/25/04	210,232.17	270,091.92	210,000.00
HSBC FINANCE CORP	6.676% 01/15/2021 DD 07/15/11	126,914.82	125,634.53	113,000.00
HSBC HOLDINGS PLC	5.250% 03/14/2044 DD 03/12/14	21,130.20	23,452.60	20,000.00
HSBC HOLDINGS PLC	4.250% 08/18/2025 DD 08/18/15	39,714.40	41,481.20	40,000.00
HSBC HOLDINGS PLC	4.000% 03/30/2022 DD 03/30/12	63,681.00	62,674.20	60,000.00
HSBC HOLDINGS PLC	6.500% 05/02/2036 DD 05/03/06	77,843.40	78,304.80	60,000.00
HSBC HOLDINGS PLC	4.375% 11/23/2026 DD 11/23/16	173,493.00	177,483.40	170,000.00
HSBC HOLDINGS PLC	2.950% 05/25/2021 DD 05/25/16	200,202.00	201,374.00	200,000.00
HSBC HOLDINGS PLC	3.400% 03/08/2021 DD 03/08/16	253,280.00	255,525.00	250,000.00
HSBC HOLDINGS PLC	3.600% 05/25/2023 DD 05/25/16	311,236.90	318,946.60	310,000.00
HSBC HOLDINGS PLC	2.650% 01/05/2022 DD 10/05/16	389,415.90	387,410.40	390,000.00
HSBC HOLDINGS PLC	VAR RT 01/05/2022 DD 10/05/16	500,000.00	516,930.00	500,000.00
HSBC HOLDINGS PLC	6.500% 09/15/2037 DD 09/12/07	539,398.95	558,909.00	425,000.00
HSBC HOLDINGS PLC	6.800% 06/01/2038 DD 05/27/08	658,105.00	681,725.00	500,000.00
HSBC HOLDINGS PLC	5.100% 04/05/2021 DD 04/05/11	1,040,499.00	966,987.00	900,000.00
HSBC HOLDINGS PLC	4.875% 01/14/2022 DD 11/17/11	3,383,256.00	3,120,197.00	2,900,000.00
HSBC USA INC	3.500% 06/23/2024 DD 06/23/14	100,249.00	102,684.00	100,000.00
HSBC USA INC	5.000% 09/27/2020 DD 09/27/10	323,586.00	317,583.00	300,000.00
HSBC USA INC	2.350% 03/05/2020 DD 03/05/15	504,550.00	499,935.00	500,000.00
HSN INC		34,547.14	36,234.30	898.00
HUAXIN CEMENT CO LTD		399,506.66	414,094.30	339,700.00
HUB GROUP INC		951,397.06	1,177,621.50	24,585.00
HUBBELL INC		1,169,844.12	1,816,398.14	13,421.00
HUBSPOT INC		382,034.12	547,903.20	6,198.00
HUCHEMS FINE CHEMICAL CORP		525,305.50	561,837.20	24,500.00
HUDSON PACIFIC PROPERTIES INC		5,285,651.47	5,296,557.00	154,644.00
HUDSON TECHNOLOGIES INC		57,430.66	42,684.24	7,032.00
HUGHES SATELLITE SYSTEMS CORP	6.625% 08/01/2026 DD 02/01/17	851,850.00	858,950.00	820,000.00
HUMANA INC	4.950% 10/01/2044 DD 09/19/14	72,053.80	80,623.90	70,000.00
HUMANA INC	2.625% 10/01/2019 DD 09/19/14	100,368.00	100,422.00	100,000.00
HUMANA INC		5,355,863.25	9,207,862.26	37,118.00
HUNGARY GOVERNMENT INTERNATION	6.375% 03/29/2021 DD 03/29/11	167,550.00	166,512.00	150,000.00
HUNGARY GOVERNMENT INTERNATION	5.375% 03/25/2024 DD 03/25/14	164,010.00	169,683.00	150,000.00
HUNGARY GOVERNMENT INTERNATION	7.625% 03/29/2041 DD 03/29/11	928,000.00	939,930.00	600,000.00
HUNT COS INC 144A	9.625% 03/01/2021 DD 02/25/14	1,088,881.51	1,122,243.75	1,065,000.00
HUNTINGTON AUTO TRUST 1 A4	1.930% 04/15/2022 DD 11/30/16	2,145,007.60	2,126,411.00	2,140,000.00
HUNTINGTON BANCSHARES INC/OH	2.300% 01/14/2022 DD 08/09/16	77,224.80	78,712.00	80,000.00
HUNTINGTON BANCSHARES INC/OH		2,544,884.56	4,035,580.64	277,169.00
HUNTINGTON INGALLS INDUSTRIES		1,228,775.49	2,844,663.30	12,069.00
HUNTSMAN CORP		8,719,648.06	9,975,814.56	299,664.00
HURCO COS INC		139,324.80	186,355.20	4,416.00
HURON CONSULTING GROUP INC		811,414.04	672,845.30	16,634.00
HUSKY ENERGY INC	4.000% 04/15/2024 DD 03/17/14	181,648.20	188,031.60	180,000.00

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HUTTIG BUILDING PRODUCTS INC		47,689.49	44,793.44	6,746.00
HWANGKUM STEEL & TECHNOLOGY CO		523,207.97	487,271.81	57,961.00
HY ATT HOTELS CORP		630,689.52	874,758.30	11,895.00
HYDRO-QUEBEC	8.050% 07/07/2024 DD 07/07/94	385,870.60	374,735.10	290,000.00
HYPERA SA		1,716,180.14	2,372,433.75	218,600.00
HYSTER-YALE MATERIALS HANDLING		189,009.76	243,387.28	2,858.00
HYUNDAI AUTO RECEIVABLES A A4	1.370% 07/15/2020 DD 01/21/15	2,212,215.71	2,208,953.05	2,215,000.00
HYUNDAI AUTO RECEIVABLES C A3	1.460% 02/18/2020 DD 09/16/15	1,043,690.97	1,041,989.03	1,044,129.50
HYUNDAI MIPO DOCKYARD CO LTD		218,393.17	195,399.13	2,658.00
HYUNDAI MOTOR CO		1,992,733.34	1,997,667.86	13,709.00
IAC/INTERACTIVECORP		1,112,153.40	2,236,012.08	18,286.00
IBERIABANK CORP		3,063,325.68	2,970,807.50	38,333.00
ICF INTERNATIONAL INC		685,453.49	702,765.00	13,386.00
ICHOH HOLDINGS LTD		88,698.22	95,325.00	3,875.00
ICICI BANK LTD	ADR	3,858,501.93	5,020,718.92	516,004.00
ICONIX BRAND GROUP INC		322,505.10	46,122.66	35,754.00
ICU MEDICAL INC		781,768.85	1,129,248.00	5,228.00
IDACORP INC		2,927,684.33	3,494,885.44	38,254.00
IDERA PHARMACEUTICALS INC		44,395.47	52,309.01	24,791.00
IDEX CORP		1,329,246.07	2,613,006.00	19,800.00
IDEXX LABORATORIES INC		1,839,788.45	3,565,151.24	22,798.00
IDT CORP		129,096.26	68,666.80	6,478.00
IES HOLDINGS INC		103,541.07	101,050.50	5,858.00
IGNYTA INC		105,859.33	296,450.10	11,103.00
IHS MARKIT LTD		4,675,661.30	4,544,979.60	100,664.00
IHS NETHERLANDS HOLDCO BV 144A	9.500% 10/27/2021 DD 10/27/16	263,360.00	275,507.20	256,000.00
II-VI INC		4,083,925.66	4,797,116.25	102,175.00
ILG INC		1,419,732.08	2,136,427.20	75,015.00
ILLINOIS ST TOLL HIGHWAY AUTH	6.184% 01/01/2034 DD 05/21/09	153,385.00	162,243.75	125,000.00
ILLINOIS ST TXBL	5.100% 06/01/2033 DD 06/12/03	204,783.10	214,643.10	215,000.00
ILLINOIS TOOL WORKS INC	3.900% 09/01/2042 DD 08/28/12	52,771.00	53,583.50	50,000.00
ILLINOIS TOOL WORKS INC	2.650% 11/15/2026 DD 11/07/16	194,003.20	195,228.00	200,000.00
ILLINOIS TOOL WORKS INC	3.500% 03/01/2024 DD 02/25/14	311,946.95	319,255.70	305,000.00
ILLINOIS TOOL WORKS INC		7,005,647.40	13,317,299.60	79,816.00
ILLUMINA INC		3,725,386.64	8,229,425.85	37,665.00
IMAX CORP		323,187.47	234,393.75	10,125.00
IMMERSON CORP		48,909.80	34,629.30	4,905.00
IMMUNE DESIGN CORP		128,904.97	72,403.50	18,565.00
IMMUNOGEN INC		62,786.11	114,386.45	17,845.00
IMMUNOMEDICS INC		363,044.09	866,806.24	53,639.00
IMPAC MORTGAGE HOLDINGS INC		108,914.06	78,044.58	7,674.00
IMPAX LABORATORIES INC		923,508.14	935,213.85	56,169.00
IMPERIAL BRANDS FINANCE P 144A	4.250% 07/21/2025 DD 07/21/15	210,722.00	209,708.00	200,000.00
IMPERIAL BRANDS FINANCE P 144A	3.500% 02/11/2023 DD 02/11/13	2,480,825.00	2,544,550.00	2,500,000.00
IMPERVA INC		3,915,452.75	3,743,193.90	94,287.00
IMPINJ INC		154,510.37	71,735.52	3,184.00
IMT TRUST 2017-A APTS EFL 144A	VAR RT 06/15/2034 DD 07/18/17	608,549.06	607,252.16	608,000.00
INC RESEARCH HOLDINGS INC		520,106.42	427,716.00	9,810.00
INCITEC PIVOT LTD		20,358,517.09	20,955,062.06	6,869,645.00
INCYTE CORP		3,299,430.51	4,170,081.30	44,030.00
INDEPENDENCE CONTRACT DRILLING		123,326.30	103,408.36	25,982.00
INDEPENDENCE HOLDING CO		94,944.14	134,944.20	4,916.00
INDEPENDENCE REALTY TRUST INC		570,946.47	626,740.35	62,115.00
INDEPENDENT BANK CORP/MI		296,713.48	350,068.05	15,663.00
INDEPENDENT BANK CORP/ROCKLAND		1,327,674.52	1,428,362.65	20,449.00
INDEPENDENT BANK GROUP INC		729,712.59	894,077.60	13,226.00
INDIANA MICHIGAN POWER CO	7.000% 03/15/2019 DD 01/15/09	67,870.20	63,259.20	60,000.00
INDIANA MICHIGAN POWER CO	4.550% 03/15/2046 DD 03/03/16	96,627.60	102,649.50	90,000.00
INDIKA ENERGY CAPITAL II 144A	6.875% 04/10/2022 DD 04/10/17	24,096.00	25,206.24	24,000.00
INDO ENERGY FINANCE II BV REGS	6.375% 01/24/2023 DD 01/24/13	86,820.00	92,376.90	90,000.00
INDO TAMBANGRAYA MEGAH TBK PT		411,783.68	417,893.12	273,900.00
INDONESIA GOVERNMENT INTE 144A	5.125% 01/15/2045 DD 01/15/15	104,737.50	116,056.50	105,000.00
INDONESIA GOVERNMENT INTE 144A	6.750% 01/15/2044 DD 01/15/14	139,502.50	135,566.16	102,000.00
INDONESIA GOVERNMENT INTE 144A	3.850% 07/18/2027 DD 07/18/17	918,802.50	926,180.01	903,000.00
INDONESIA GOVERNMENT INTE 144A	5.875% 01/15/2024 DD 01/15/14	1,490,564.26	1,546,469.60	1,360,000.00

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INDONESIA GOVERNMENT INTE 144A	4.750% 01/08/2026 DD 12/08/15	1,856,388.83	1,898,922.32	1,748,000.00
INDONESIA GOVERNMENT INTE REGS	4.750% 01/08/2026 DD 12/08/15	474,682.50	475,816.92	438,000.00
INDONESIA GOVERNMENT INTE REGS	4.125% 01/15/2025 DD 01/15/15	871,242.50	878,291.82	846,000.00
INDONESIA GOVERNMENT INTE REGS	6.625% 02/17/2037 DD 02/14/07	1,692,672.00	2,115,145.74	1,653,000.00
INDONESIA GOVERNMENT INTE REGS	8.500% 10/12/2035 DD 10/12/05	1,891,954.95	2,115,839.64	1,412,000.00
INDONESIA GOVERNMENT INTERNATI	2.950% 01/11/2023 DD 12/11/17	298,350.00	297,666.00	300,000.00
INDONESIA GOVERNMENT INTERNATI	3.500% 01/11/2028 DD 12/11/17	298,710.00	298,971.00	300,000.00
INDONESIA GOVERNMENT INTERNATI	4.350% 01/11/2048 DD 12/11/17	305,820.00	304,359.00	300,000.00
INDONESIA TREASURY BOND	8.375% 03/15/2024	1,789,444.85	1,663,526.97	20,300,000,000.00
INDONESIA TREASURY BOND	8.750% 02/15/2044	3,079,743.29	3,151,353.10	37,000,000,000.00
INDONESIA TREASURY BOND	9.000% 03/15/2029	4,341,389.88	4,053,903.81	46,600,000,000.00
INDUSTRIA DE DISENO TEXTIL SA		5,277,698.99	18,118,724.10	519,500.00
INDUSTRIAL & COMMERCIAL BANK O	3.231% 11/13/2019 DD 11/12/14	254,647.50	252,060.00	250,000.00
INDUSTRIAL & COMMERCIAL BANK O		15,765,511.57	17,974,532.11	22,339,000.00
INDUSTRIAS BACHOCO SAB DE CV		1,240,639.59	1,410,149.61	294,705.00
INDYMAC INDX MORTGAG AR18 2A1A	VAR RT 10/25/2036 DD 09/07/05	70,608.43	76,063.69	96,229.55
INDYMAC INDX MORTGAGE AR15 A2	VAR RT 07/25/2036 DD 05/30/06	1,621,982.28	1,813,643.97	1,984,076.11
INDYMAC INDX MORTGAGE AR39 A1	VAR RT 02/25/2037 DD 12/28/06	1,217,292.80	1,215,867.00	1,288,144.80
INDYMAC INDX MORTGAGE AR4 A1A	VAR RT 05/25/2046 DD 03/25/06	728,012.11	822,469.40	862,190.52
INFINERA CORP		1,147,734.28	705,054.39	111,383.00
INFINITY PROPERTY & CASUALTY C		635,479.95	770,938.00	7,273.00
INFORMATION SERVICES GROUP INC		45,580.48	46,899.99	11,247.00
INFRAESTRUCTURA ENERGETICA NOV		3,489,425.90	3,921,986.16	795,600.00
INFREAREIT INC		554,351.57	597,774.34	32,173.00
ING GROEP NV	3.150% 03/29/2022 DD 03/29/17	76,689.75	75,897.00	75,000.00
ING GROEP NV	3.950% 03/29/2027 DD 03/29/17	78,511.50	78,189.75	75,000.00
INGENICO GROUP SA		9,677,683.02	12,663,094.95	118,476.00
INGERSOLL-RAND GLOBAL HOLDING	2.875% 01/15/2019 DD 01/15/14	99,524.00	100,512.00	100,000.00
INGERSOLL-RAND GLOBAL HOLDING	5.750% 06/15/2043 DD 12/15/13	103,234.00	126,575.00	100,000.00
INGERSOLL-RAND PLC		3,330,037.42	5,905,091.52	66,208.00
INGEVITY CORP		404,324.51	544,451.22	7,726.00
INGLES MARKETS INC		499,031.32	374,579.60	10,826.00
INGREDION INC		1,626,956.28	2,611,324.20	18,679.00
INNER MONGOLIA YITAI COAL CO L		280,665.60	355,062.40	246,400.00
INNERWORKINGS INC		88,327.38	89,858.77	8,959.00
INNOPHOS HOLDINGS INC		665,352.00	674,407.36	14,432.00
INNOSPEC INC		5,434,182.47	5,579,871.00	79,035.00
INNOVIVA INC		151,052.22	189,138.51	13,329.00
INOGEN INC		236,916.04	376,888.20	3,165.00
INOVALON HOLDINGS INC		146,239.59	167,055.00	11,137.00
INOVIO PHARMACEUTICALS INC		111,700.33	64,225.63	15,551.00
INPHI CORP		3,712,315.95	3,222,630.00	88,050.00
INSIGHT ENTERPRISES INC		642,451.88	728,696.99	19,031.00
INSMED INC		4,741,956.97	7,374,319.44	236,508.00
INSPIRITY INC		254,563.87	393,535.70	6,862.00
INSPIRED ENTERTAINMENT INC		6,266.87	5,635.00	575.00
INSTALLED BUILDING PRODUCTS IN		5,718,005.49	10,677,506.70	140,586.00
INSTEEL INDUSTRIES INC		146,887.53	131,716.32	4,651.00
INSTRUCTURE INC		98,764.13	127,732.90	3,859.00
INSULET CORP		423,057.92	729,951.00	10,579.00
INSYS THERAPEUTICS INC		49,049.34	34,949.46	3,633.00
INTEGER HOLDINGS CORP		662,610.47	1,046,112.90	23,093.00
INTEGRA LIFESCIENCES HOLDINGS		494,697.16	551,251.48	11,518.00
INTEGRATED DEVICE TECHNOLOGY I		613,096.39	724,698.48	24,376.00
INTEL CORP	4.100% 05/11/2047 DD 05/11/17	50,738.00	55,090.00	50,000.00
INTEL CORP	2.600% 05/19/2026 DD 05/19/16	88,011.90	87,719.40	90,000.00
INTEL CORP	4.000% 12/15/2032 DD 12/11/12	92,924.00	110,040.00	100,000.00
INTEL CORP	3.150% 05/11/2027 DD 05/11/17	121,896.00	122,378.40	120,000.00
INTEL CORP	4.900% 07/29/2045 DD 07/29/15	316,265.50	335,797.00	275,000.00
INTEL CORP	3.700% 07/29/2025 DD 07/29/15	413,051.10	411,738.60	390,000.00
INTEL CORP	3.300% 10/01/2021 DD 09/19/11	455,298.80	456,297.60	440,000.00
INTEL CORP		36,299,601.73	57,052,282.88	1,235,968.00
INTEL CORP 144A	3.734% 12/08/2047 DD 12/08/17	123,433.20	124,612.80	120,000.00
INTELLIA THERAPEUTICS INC		194,983.38	239,692.62	12,471.00
INTELSAT JACKSON HOLDINGS SA	5.500% 08/01/2023 DD 06/05/13	1,059,375.00	1,021,875.00	1,250,000.00

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INTELSAT SA		99,006.62	92,994.48	27,432.00
INTER PARFUMS INC		280,602.20	363,589.60	8,368.00
INTERACTIVE BROKERS GROUP INC		437,210.20	982,589.95	16,595.00
INTER-AMERICAN DEVELOPMENT BAN	3.875% 09/17/2019 DD 09/17/09	67,285.40	67,020.85	65,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.125% 01/18/2022 DD 01/18/17	69,652.80	69,689.90	70,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.125% 11/09/2020 DD 11/08/13	303,459.00	300,255.00	300,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.875% 06/16/2020 DD 06/16/15	310,381.30	308,738.30	310,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.125% 01/15/2025 DD 01/15/15	337,050.00	343,280.00	350,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.000% 05/13/2019 DD 04/12/16	345,527.00	345,565.50	350,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.750% 04/14/2022 DD 04/15/15	496,165.00	489,585.00	500,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.625% 05/12/2020 DD 04/12/17	699,862.00	693,427.00	700,000.00
INTERCEPT PHARMACEUTICALS INC		3,355,593.29	2,457,262.04	42,062.00
INTERCONTINENTAL EXCHANGE INC	3.750% 12/01/2025 DD 11/24/15	95,346.00	94,675.32	90,000.00
INTERCONTINENTAL EXCHANGE INC		14,741,118.67	19,311,284.16	273,686.00
INTERDIGITAL INC/PA		483,213.31	476,318.25	6,255.00
INTERFACE INC		271,118.02	368,120.55	14,637.00
INTERNAP CORP		2,137,790.34	1,909,283.43	121,533.00
INTERNATIONAL BANCSHARES CORP		1,590,769.76	1,644,254.90	41,417.00
INTERNATIONAL BANK FOR RECONST	1.375% 09/20/2021 DD 09/20/16	100,288.00	96,942.00	100,000.00
INTERNATIONAL BANK FOR RECONST	2.000% 01/26/2022 DD 01/26/17	108,760.30	108,940.70	110,000.00
INTERNATIONAL BANK FOR RECONST	1.750% 04/19/2023 DD 04/19/16	148,914.00	145,194.00	150,000.00
INTERNATIONAL BANK FOR RECONST	1.875% 10/27/2026 DD 10/27/16	231,925.00	236,447.50	250,000.00
INTERNATIONAL BANK FOR RECONST	1.875% 03/15/2019 DD 01/16/14	251,600.00	249,842.50	250,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 07/29/2025 DD 07/29/15	293,674.88	289,643.30	290,000.00
INTERNATIONAL BANK FOR RECONST	1.375% 05/24/2021 DD 05/24/16	297,207.00	292,017.00	300,000.00
INTERNATIONAL BANK FOR RECONST	1.125% 11/27/2019 DD 10/27/16	297,123.00	294,993.00	300,000.00
INTERNATIONAL BANK FOR RECONST	1.125% 08/10/2020 DD 08/10/16	346,508.00	341,568.50	350,000.00
INTERNATIONAL BANK FOR RECONST	1.875% 10/07/2019 DD 10/07/14	403,316.00	399,132.00	400,000.00
INTERNATIONAL BANK FOR RECONST	1.875% 10/07/2022 DD 10/07/15	477,160.80	470,452.80	480,000.00
INTERNATIONAL BANK FOR RECONST	0.875% 08/15/2019 DD 07/13/16	497,250.00	491,170.00	500,000.00
INTERNATIONAL BANK FOR RECONST	2.250% 06/24/2021 DD 06/25/14	507,975.00	499,975.00	500,000.00
INTERNATIONAL BANK FOR RECONST	1.375% 03/30/2020 DD 03/30/16	995,330.00	985,260.00	1,000,000.00
INTERNATIONAL BUS MACHS CORP	8.375% 11/01/2019	120,959.63	122,263.02	110,000.00
INTERNATIONAL BUSINESS MACHINE	3.375% 08/01/2023 DD 08/01/13	109,462.50	108,688.65	105,000.00
INTERNATIONAL BUSINESS MACHINE	4.000% 06/20/2042 DD 06/20/12	104,667.15	111,197.10	105,000.00
INTERNATIONAL BUSINESS MACHINE	2.250% 02/19/2021 DD 02/19/16	141,334.20	139,592.60	140,000.00
INTERNATIONAL BUSINESS MACHINE	5.600% 11/30/2039 DD 11/30/09	179,406.85	199,912.86	153,000.00
INTERNATIONAL BUSINESS MACHINE	5.875% 11/29/2032 DD 11/27/02	384,753.00	387,912.00	300,000.00
INTERNATIONAL BUSINESS MACHINE	3.625% 02/12/2024 DD 02/12/14	409,537.80	408,380.70	390,000.00
INTERNATIONAL BUSINESS MACHINE	VAR RT 02/12/2019 DD 02/12/14	705,350.10	702,352.00	700,000.00
INTERNATIONAL BUSINESS MACHINE		38,378,593.49	34,420,697.52	224,356.00
INTERNATIONAL FINANCE CORP	1.625% 07/16/2020 DD 07/16/15	198,210.00	197,810.00	200,000.00
INTERNATIONAL FINANCE CORP	1.125% 07/20/2021 DD 07/20/16	388,996.00	384,912.00	400,000.00
INTERNATIONAL FINANCE CORP	6.450% 10/30/2018	8,717,467.76	8,659,586.34	550,000,000.00
INTERNATIONAL FLAVORS & FRAGRA		1,808,371.43	3,133,388.52	20,532.00
INTERNATIONAL GAME TECHNOLOGY		478,724.75	666,753.01	25,151.00
INTERNATIONAL LEASE FINANCE CO	8.250% 12/15/2020 DD 12/07/10	70,435.80	68,919.00	60,000.00
INTERNATIONAL LEASE FINANCE CO	6.250% 05/15/2019 DD 05/24/11	377,132.00	366,768.50	350,000.00
INTERNATIONAL LEASE FINANCE CO	5.875% 08/15/2022 DD 08/21/12	563,886.20	553,935.00	500,000.00
INTERNATIONAL PAPER CO	4.800% 06/15/2044 DD 06/10/14	9,849.10	10,946.60	10,000.00
INTERNATIONAL PAPER CO	7.300% 11/15/2039 DD 12/07/09	111,433.00	140,870.00	100,000.00
INTERNATIONAL PAPER CO	4.400% 08/15/2047 DD 08/11/16	139,771.80	151,519.20	145,000.00
INTERNATIONAL PAPER CO	3.800% 01/15/2026 DD 05/26/15	238,109.80	238,291.50	230,000.00
INTERNATIONAL PAPER CO	4.350% 08/15/2048 DD 08/09/17	902,547.00	939,636.00	900,000.00
INTERNATIONAL PAPER CO	3.000% 02/15/2027 DD 08/11/16	1,346,748.90	1,313,740.25	1,355,000.00
INTERNATIONAL PAPER CO		17,638,525.31	20,558,676.38	354,827.00
INTERNATIONAL SEAWAYS INC		390,962.94	410,029.39	22,211.78
INTERNATIONAL SPEEDWAY CORP		682,533.19	739,616.00	18,560.00
INTERPUBLIC GROUP OF COS INC/T	4.200% 04/15/2024 DD 04/03/14	152,500.50	157,329.00	150,000.00
INTERPUBLIC GROUP OF COS INC/T		1,604,586.30	2,081,802.24	103,264.00
INTERSECT ENT INC		70,601.61	152,247.60	4,699.00
INTESA SANPAOLO SPA	5.250% 01/12/2024 DD 01/14/14	242,876.40	262,936.80	240,000.00
INTEVAC INC		32,372.76	18,481.30	2,698.00
INTL. FCSTONE INC		434,920.80	472,295.65	11,105.00
INTOPS CO LTD		221,225.64	280,235.87	28,038.00

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INTRA-CELLULAR THERAPIES INC		416,230.93	464,952.80	32,110.00
INTREPID POTASH INC		171,478.20	338,821.56	71,181.00
INTREXON CORP		5,219,546.14	2,228,785.92	193,471.00
INTUIT INC		5,310,592.80	9,928,779.84	62,928.00
INTUITIVE SURGICAL INC		14,957,732.14	33,628,856.06	92,149.00
INVACARE CORP		295,021.20	410,634.50	24,370.00
INVESCO FINANCE PLC	4.000% 01/30/2024 DD 11/12/13	212,740.00	210,900.00	200,000.00
INVESCO LTD		2,730,549.11	3,859,793.28	105,632.00
INVESCO MORTGAGE CAPITAL INC		1,282,050.87	1,524,607.64	85,508.00
INVESTAR HOLDING CORP		94,040.93	99,412.50	4,125.00
INVESTMENT TECHNOLOGY GROUP IN		432,895.54	425,925.50	22,126.00
INVESTORS BANCORP INC		2,694,676.55	2,717,912.20	195,815.00
INVESTORS REAL ESTATE TRUST		599,550.75	513,369.76	90,382.00
INVESTORS TITLE CO		56,126.06	85,687.20	432.00
INVITAE CORP		75,178.70	83,036.60	9,145.00
INVITATION HOMES 2 SFR1 E 144A	VAR RT 03/17/2032 DD 01/29/15	907,000.00	919,099.38	907,000.00
INVITATION HOMES 2 SFR2 E 144A	VAR RT 12/17/2036 DD 11/09/17	567,000.00	572,171.04	567,000.00
INVITATION HOMES 2 SFR2 E 144A	VAR RT 06/17/2032 DD 04/10/15	673,000.00	679,507.91	673,000.00
INVITATION HOMES 2 SFR2 F 144A	VAR RT 12/17/2036 DD 11/09/17	472,000.00	478,447.52	472,000.00
INVITATION HOMES INC		6,424,178.53	7,140,012.96	302,928.00
IONIS PHARMACEUTICALS INC		1,717,188.64	1,630,826.60	32,422.00
IOVANCE BIOTHERAPEUTICS INC		327,840.32	351,880.00	43,985.00
IPG PHOTONICS CORP		4,934,278.96	11,220,840.26	52,402.00
IPIC GMTN LTD REGS	5.000% 11/15/2020	2,513,500.00	2,347,879.60	2,200,000.00
IQVIA HOLDINGS INC		3,252,431.80	4,075,185.40	41,626.00
IRAQ INTERNATIONAL BOND 144A	6.752% 03/09/2023 DD 08/09/17	2,753,309.25	2,825,388.54	2,763,000.00
IRAQ INTERNATIONAL BOND REGS	5.800% 01/15/2028	2,815,629.49	3,018,045.66	3,129,000.00
IRHYTHM TECHNOLOGIES INC		96,053.13	148,644.60	2,652.00
IRIDIUM COMMUNICATIONS INC		552,561.01	736,591.40	62,423.00
IROBOT CORP		304,513.41	364,401.70	4,751.00
IRON MOUNTAIN INC		10,031,449.71	10,135,447.63	268,631.00
IRONWOOD PHARMACEUTICALS INC		417,231.56	381,045.80	25,420.00
IRSA INVERSIONES Y REPRESENTAC	ADR	993,652.40	1,897,360.00	64,100.00
ISHARES MSCI INDIA ETF		14,531,379.65	20,105,418.00	557,400.00
ISHARES RUSSELL 2000 ETF		875,983.44	871,918.74	5,719.00
ISHARES RUSSELL 2000 VALUE E		1,488,765.53	1,476,430.75	11,741.00
ISRAEL GOVERNMENT INTERNATIONAL	4.000% 06/30/2022 DD 01/30/12	212,170.00	211,862.00	200,000.00
ISRAEL ST AID	5.500% 09/18/2033 DD 09/18/03	531,544.00	537,512.00	400,000.00
ISRAMCO INC		11,852.50	11,511.50	110.00
ISTAR FINANCIAL 6/16 TLB	0.000% 10/01/2021 DD 06/09/16	1,155,204.67	1,175,624.95	1,166,873.40
ISTAR INC		604,731.49	567,282.60	50,202.00
ISTAR INC	6.000% 04/01/2022 DD 03/13/17	860,000.00	890,100.00	860,000.00
ITALY BUONI POLIENNALI DE 144A	1.300% 05/15/2028	1,702,215.21	1,802,815.83	1,440,526.60
ITALY BUONI POLIENNALI DE REGS	2.550% 09/15/2041	978,641.88	1,092,368.78	764,223.30
ITALY REP OF DEBS	6.875% 09/27/2023 DD 09/27/93	228,349.51	235,414.80	200,000.00
ITAU UNIBANCO HOLDING SA	ADR	4,663,790.30	5,156,502.00	396,654.00
ITAU UNIBANCO HOLDING SA		5,604,566.43	6,195,158.30	482,620.00
ITERIS INC		20,729.86	22,973.12	3,296.00
ITRON INC		411,454.35	423,317.40	6,207.00
ITT INC		771,790.06	1,290,379.86	24,178.00
IVORY COAST GOVERNMENT IN 144A	STEP 12/31/2032	221,245.29	231,042.50	231,525.00
IVORY COAST GOVERNMENT IN 144A	5.375% 07/23/2024 DD 07/23/14	266,211.25	275,761.47	271,000.00
IVORY COAST GOVERNMENT IN 144A	6.375% 03/03/2028 DD 03/03/15	349,430.83	371,895.04	352,000.00
IVORY COAST GOVERNMENT IN 144A	6.125% 06/15/2033	655,248.73	670,466.60	659,000.00
IVORY COAST GOVERNMENT IN 144A	5.125% 06/15/2025	649,366.25	725,497.60	555,000.00
IVORY COAST GOVERNMENT IN REGS	STEP 12/31/2032	443,838.12	479,059.55	480,060.00
IWG PLC		27,903,094.51	28,024,467.19	8,048,432.00
IXYS CORP		266,721.39	490,280.45	20,471.00
J ALEXANDER'S HOLDINGS INC		93,010.00	90,219.70	9,301.00
J P MORGAN CHASE REV REPO	1.690% 01/02/2018 DD 12/29/17	108,900,000.00	108,900,000.00	108,900,000.00
J P MORGAN CHASE REV REPO	1.500% 01/03/2018 DD 01/02/18	111,600,000.00	111,600,000.00	111,600,000.00
J&J SNACK FOODS CORP		348,046.39	420,720.93	2,771.00
J. JILL INC		19,365.52	12,620.40	1,618.00
J.C. PENNEY 5/13 COV-LITE TLB		645,817.20	605,250.78	649,062.50
J.P. MORGAN CHASE NINE A 144A	VAR RT 10/06/2038 DD 09/01/16	2,551,270.00	2,448,800.00	2,500,000.00

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J2 GLOBAL INC		640,734.15	631,902.66	8,422.00
JABIL INC		1,102,543.60	1,280,973.75	48,799.00
JACK HENRY & ASSOCIATES INC		1,252,995.53	2,393,703.36	20,466.00
JACK IN THE BOX INC		3,908,984.38	3,776,450.12	38,492.00
JACOBS ENGINEERING GROUP INC		1,590,475.51	2,133,476.20	32,345.00
JACOBS ENTERTAINMENT INC 144A	7.875% 02/01/2024 DD 02/07/17	1,329,590.44	1,385,650.00	1,295,000.00
JAGGED PEAK ENERGY INC		148,480.45	178,803.18	11,331.00
JAMES RIVER GROUP HOLDINGS LTD		770,962.98	754,268.52	18,852.00
JAPAN BANK FOR INTERNATIONAL C	2.250% 02/24/2020 DD 02/24/17	251,557.50	248,915.00	250,000.00
JAPAN BANK FOR INTERNATIONAL C	3.000% 05/29/2024 DD 05/29/14	257,765.00	252,682.50	250,000.00
JAPAN BANK FOR INTERNATIONAL C	2.375% 04/20/2026 DD 04/20/16	299,220.00	291,027.00	300,000.00
JAPAN BANK FOR INTERNATIONAL C	1.875% 04/20/2021 DD 04/20/16	297,963.00	293,109.00	300,000.00
JAPAN BANK FOR INTERNATIONAL C	2.500% 05/28/2025 DD 05/28/15	751,884.75	736,357.50	750,000.00
JAPANESE GOVERNMENT CPI LINKED	1.400% 03/10/2018	719,755.66	459,942.85	51,760,800.00
JB HUNT TRANSPORT SERVICES INC		1,607,805.95	2,714,677.80	23,610.00
JB HUNT TRANSPORT SERVICES INC	2.400% 03/15/2019 DD 03/06/14	3,022,620.00	3,003,180.00	3,000,000.00
JBG SMITH PROPERTIES		1,454,885.86	1,543,748.50	44,450.00
JC PENNEY CO INC		1,083,726.97	754,140.32	238,652.00
JC PENNEY CORP INC	7.400% 04/01/2037 DD 04/14/97	588,919.87	454,725.00	705,000.00
JC PENNEY CORP INC 144A	5.875% 07/01/2023 DD 06/23/16	205,000.00	193,468.75	205,000.00
JD.COM INC	ADR	2,658,674.55	3,417,150.00	82,500.00
JEFFERIES GROUP LLC	5.125% 01/20/2023 DD 01/18/13	51,783.50	54,190.00	50,000.00
JEFFERIES GROUP LLC	6.875% 04/15/2021 DD 06/28/10	229,382.00	223,740.00	200,000.00
JEFFERIES GROUP LLC	6.500% 01/20/2043 DD 01/18/13	570,705.50	648,769.00	550,000.00
JEJU AIR CO LTD		280,699.79	274,993.89	8,328.00
JELD-WEN HOLDING INC		433,030.26	499,211.60	12,680.00
JERNIGAN CAPITAL INC		213,610.92	187,324.54	9,854.00
JETBLUE AIRWAYS CORP		1,832,018.62	1,971,974.14	88,271.00
JM SMUCKER CO/THE	3.500% 03/15/2025 DD 09/15/15	127,596.25	127,697.50	125,000.00
JM SMUCKER CO/THE		3,128,304.48	3,769,690.08	30,342.00
JOHN B SANFILIPPO & SON INC		98,418.31	93,293.75	1,475.00
JOHN BEAN TECHNOLOGIES CORP		496,817.74	628,346.80	5,671.00
JOHN DEERE CAPITAL CORP	2.450% 09/11/2020 DD 09/11/15	91,105.20	90,446.40	90,000.00
JOHN DEERE CAPITAL CORP	2.650% 06/10/2026 DD 06/10/16	410,177.00	421,159.20	430,000.00
JOHN DEERE CAPITAL CORP	1.700% 01/15/2020 DD 10/12/12	499,340.00	495,125.00	500,000.00
JOHN WILEY & SONS INC		467,526.25	649,478.50	9,878.00
JOHNSON & JOHNSON	4.500% 09/01/2040 DD 08/17/10	27,661.80	34,290.00	30,000.00
JOHNSON & JOHNSON	1.650% 03/01/2021 DD 03/01/16	39,167.60	39,137.20	40,000.00
JOHNSON & JOHNSON	3.750% 03/03/2047 DD 03/03/17	93,780.90	96,102.90	90,000.00
JOHNSON & JOHNSON	3.625% 03/03/2037 DD 03/03/17	111,842.40	116,212.80	110,000.00
JOHNSON & JOHNSON	2.950% 09/01/2020 DD 08/17/10	124,108.75	127,675.00	125,000.00
JOHNSON & JOHNSON	4.375% 12/05/2033 DD 12/05/13	132,857.50	142,513.75	125,000.00
JOHNSON & JOHNSON	3.700% 03/01/2046 DD 03/01/16	161,004.00	173,908.35	165,000.00
JOHNSON & JOHNSON	2.250% 03/03/2022 DD 03/03/17	354,350.50	349,562.50	350,000.00
JOHNSON & JOHNSON	3.500% 01/15/2048 DD 11/10/17	553,662.50	562,639.00	550,000.00
JOHNSON & JOHNSON		74,182,310.89	116,775,600.76	835,783.00
JOHNSON CONTROLS INTERNATIONAL	5.125% 09/14/2045 DD 09/14/16	94,488.60	96,257.34	82,000.00
JOHNSON CONTROLS INTERNATIONAL	4.500% 02/15/2047 DD 02/07/17	155,571.00	164,788.50	150,000.00
JOHNSON CONTROLS INTERNATIONAL		11,075,797.37	9,336,988.11	245,001.00
JOHNSON OUTDOORS INC		158,337.75	230,478.08	3,712.00
JONES ENERGY INC		164,104.94	47,297.80	42,998.00
JONES LANG LASALLE INC		1,032,369.59	1,749,629.64	11,748.00
JORDAN GOVERNMENT INTERNA 144A	5.750% 01/31/2027 DD 11/01/16	148,445.72	147,808.00	149,000.00
JORDAN GOVERNMENT INTERNA REGS	7.375% 10/10/2047	578,531.25	578,234.52	555,000.00
JOUNCE THERAPEUTICS INC		39,168.50	26,341.50	2,066.00
JP MORGAN CHASE C C4 TAC1 144A	7.990% 07/15/2046 DD 06/01/11	872,515.56	857,710.99	859,356.66
JP MORGAN CHASE C C4 TAC2 144A	7.990% 07/15/2046 DD 06/01/11	1,080,000.00	994,754.30	1,000,000.00
JP MORGAN CHASE C CNTR A2 144A	4.311% 08/05/2032 DD 09/01/10	521,169.88	502,451.60	490,440.71
JP MORGAN CHASE CO CNTR D 144A	VAR RT 08/05/2032 DD 09/01/10	1,231,465.84	1,332,802.80	1,260,000.00
JP MORGAN CHASE CO DSTY E 144A	VAR RT 06/10/2027 DD 07/06/14	1,582,096.03	1,633,110.36	1,722,000.00
JP MORGAN CHASE CO IWST C 144A	VAR RT 12/05/2027 DD 12/01/09	727,615.63	664,717.00	610,000.00
JP MORGAN CHASE CO IWST D 144A	VAR RT 12/05/2027 DD 12/01/09	2,307,603.73	2,424,825.00	2,250,000.00
JP MORGAN CHASE CO LC11 F 144A	VAR RT 04/15/2046 DD 05/01/13	1,694,257.62	1,336,718.24	2,326,000.00
JP MORGAN CHASE COM C4 NR 144A	VAR RT 07/15/2046 DD 06/01/11	345,800.00	345,800.00	532,000.00
JP MORGAN CHASE COM CBX D 144A	VAR RT 06/15/2045 DD 06/01/12	982,227.05	1,126,249.60	1,120,000.00

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JP MORGAN CHASE COM CBX E 144A	VAR RT 06/15/2045 DD 06/01/12	1,115,680.43	1,093,128.90	1,102,000.00
JP MORGAN CHASE COM CBX F 144A	VAR RT 06/15/2045 DD 06/01/12	1,214,542.93	1,142,838.84	1,417,000.00
JP MORGAN CHASE COM CBX G 144A	VAR RT 06/15/2045 DD 06/01/12	1,686,856.88	1,246,765.05	2,244,000.00
JP MORGAN CHASE COM UES F 144A	VAR RT 09/05/2032 DD 10/01/15	1,378,922.84	1,460,315.22	1,491,000.00
JP MORGAN CHASE COMM C1 F 144A	VAR RT 01/12/2037 DD 03/01/03	190,042.83	197,174.11	189,687.16
JP MORGAN CHASE COMM C3 E 144A	VAR RT 02/15/2046 DD 03/01/11	672,034.38	656,636.24	664,000.00
JP MORGAN CHASE COMM C3 H 144A	VAR RT 02/15/2046 DD 03/01/11	743,422.97	660,871.48	903,000.00
JP MORGAN CHASE COMM C4 E 144A	VAR RT 07/15/2046 DD 06/01/11	2,427,080.85	2,468,496.80	2,420,000.00
JP MORGAN CHASE COMM C4 F 144A	VAR RT 07/15/2046 DD 06/01/11	143,160.94	155,438.64	168,000.00
JP MORGAN CHASE COMM C4 H 144A	VAR RT 07/15/2046 DD 06/01/11	666,946.29	720,410.03	1,005,000.00
JP MORGAN CHASE COMMERC LDP2 E	VAR RT 07/15/2042 DD 06/01/05	90,493.72	91,046.60	89,101.51
JP MORGAN CHASE COMMERC CBX C	VAR RT 06/15/2045 DD 06/01/12	378,894.00	416,664.00	400,000.00
JP MORGAN CHASE COMMERC CBX D	VAR RT 01/12/2037 DD 11/01/04	619,320.00	781,304.00	769,000.00
JPM -CW18 TATA CHEMICAL	WTS EXP 06-JUN-2018	2,082,257.97	2,082,257.97	184,023.00
JPM STRUCT PRO BV LEPO WTS	02-JUN-20(ARVIND LT)USD0.0001	2,059,469.85	2,059,469.85	332,613.00
JPMBB COMMERCIAL C23 UH5 144A	4.709% 09/15/2047 DD 09/01/14	173,944.84	173,977.99	197,000.00
JPMBB COMMERCIAL MO C22 D 144A	VAR RT 09/15/2047 DD 08/01/14	696,313.21	670,310.13	777,000.00
JPMBB COMMERCIAL MO C26 D 144A	VAR RT 01/15/2048 DD 12/01/14	641,787.42	670,316.52	786,000.00
JPMBB COMMERCIAL MORT C22 A3A1	3.538% 09/15/2047 DD 08/01/14	217,956.25	222,221.85	215,000.00
JPMBB COMMERCIAL MORTGA C30 A5	3.822% 07/15/2048 DD 07/01/15	825,349.20	819,397.80	780,000.00
JPMBB COMMERCIAL MORTGAG C32 C	VAR RT 11/15/2048 DD 10/01/15	1,163,646.84	1,226,900.01	1,231,061.00
JPMDB COMMERCIAL MOR C4 D 144A	VAR RT 12/15/2049 DD 11/01/16	983,297.85	1,027,236.65	1,307,000.00
JPMDB COMMERCIAL MOR C7 D 144A	3.000% 10/15/2050 DD 10/01/17	474,605.87	488,084.52	606,000.00
JPMORGAN CHASE & CO	VAR RT 02/22/2048 DD 02/22/17	40,263.60	43,294.40	40,000.00
JPMORGAN CHASE & CO	5.500% 10/15/2040 DD 10/21/10	46,069.60	50,375.20	40,000.00
JPMORGAN CHASE & CO	3.200% 06/15/2026 DD 06/07/16	74,868.75	74,959.50	75,000.00
JPMORGAN CHASE & CO	5.400% 01/06/2042 DD 12/22/11	68,711.40	75,346.20	60,000.00
JPMORGAN CHASE & CO	3.625% 12/01/2027 DD 11/16/16	75,394.50	75,808.50	75,000.00
JPMORGAN CHASE & CO	3.200% 01/25/2023 DD 01/25/13	76,944.75	76,500.00	75,000.00
JPMORGAN CHASE & CO	2.700% 05/18/2023 DD 05/18/16	77,465.60	79,475.20	80,000.00
JPMORGAN CHASE & CO	3.300% 04/01/2026 DD 03/23/16	77,277.60	80,630.40	80,000.00
JPMORGAN CHASE & CO	4.250% 10/01/2027 DD 09/25/15	81,120.00	85,028.00	80,000.00
JPMORGAN CHASE & CO	5.625% 08/16/2043 DD 08/21/13	91,461.75	93,116.25	75,000.00
JPMORGAN CHASE & CO	2.950% 10/01/2026 DD 07/21/16	100,518.00	98,224.00	100,000.00
JPMORGAN CHASE & CO	2.250% 01/23/2020 DD 01/23/15	99,733.00	99,933.00	100,000.00
JPMORGAN CHASE & CO	4.950% 06/01/2045 DD 05/29/15	101,828.70	104,603.40	90,000.00
JPMORGAN CHASE & CO	3.250% 09/23/2022 DD 09/24/12	112,345.70	112,623.50	110,000.00
JPMORGAN CHASE & CO	3.875% 02/01/2024 DD 01/28/14	114,964.00	115,603.40	110,000.00
JPMORGAN CHASE & CO	2.972% 01/15/2023 DD 12/08/16	121,902.00	121,006.80	120,000.00
JPMORGAN CHASE & CO	4.250% 10/15/2020 DD 10/21/10	127,336.20	125,822.40	120,000.00
JPMORGAN CHASE & CO	2.550% 03/01/2021 DD 03/01/16	149,361.00	150,079.50	150,000.00
JPMORGAN CHASE & CO	VAR RT 05/31/2021 DD 05/31/11	179,312.50	173,932.50	175,000.00
JPMORGAN CHASE & CO	2.400% 06/07/2021 DD 06/07/16	192,310.40	188,979.70	190,000.00
JPMORGAN CHASE & CO	VAR RT 04/28/2020 DD 04/28/10	208,000.00	201,100.00	200,000.00
JPMORGAN CHASE & CO	VAR RT 05/01/2028 DD 04/25/17	200,276.00	203,470.00	200,000.00
JPMORGAN CHASE & CO	VAR RT 02/25/2021 DD 02/25/11	221,332.05	218,154.60	213,000.00
JPMORGAN CHASE & CO	1.850% 03/22/2019 DD 03/23/16	250,155.00	249,085.00	250,000.00
JPMORGAN CHASE & CO	4.950% 03/25/2020 DD 03/25/10	268,942.50	264,140.00	250,000.00
JPMORGAN CHASE & CO	3.875% 09/10/2024 DD 09/10/14	287,297.40	292,073.60	280,000.00
JPMORGAN CHASE & CO	4.850% 02/01/2044 DD 01/28/14	258,242.50	295,322.50	250,000.00
JPMORGAN CHASE & CO	VAR RT 11/15/2048 DD 11/10/17	304,914.00	309,759.00	300,000.00
JPMORGAN CHASE & CO	4.350% 08/15/2021 DD 08/10/11	322,881.00	318,186.00	300,000.00
JPMORGAN CHASE & CO	6.400% 05/15/2038 DD 05/22/08	402,633.00	412,782.00	300,000.00
JPMORGAN CHASE & CO	3.375% 05/01/2023 DD 05/01/13	495,475.00	508,230.00	500,000.00
JPMORGAN CHASE & CO	VAR RT 07/24/2038 DD 07/24/17	503,850.00	513,985.00	500,000.00
JPMORGAN CHASE & CO	3.900% 07/15/2025 DD 07/21/15	506,150.00	524,170.00	500,000.00
JPMORGAN CHASE & CO	4.625% 05/10/2021 DD 05/10/11	670,291.00	661,955.40	620,000.00
JPMORGAN CHASE & CO	4.400% 07/22/2020 DD 07/22/10	692,445.00	682,851.00	650,000.00
JPMORGAN CHASE & CO	4.125% 12/15/2026 DD 12/09/14	997,460.00	1,054,910.00	1,000,000.00
JPMORGAN CHASE & CO	VAR RT 04/25/2023 DD 04/25/17	2,655,678.00	2,652,570.50	2,650,000.00
JPMORGAN CHASE & CO	4.500% 01/24/2022 DD 01/23/12	2,845,125.00	2,675,125.00	2,500,000.00
JPMORGAN CHASE & CO	VAR RT 02/01/2028 DD 02/01/17	4,568,520.00	4,663,125.00	4,500,000.00
JPMORGAN CHASE & CO		51,178,124.07	96,936,297.70	906,455.00
JPMORGAN CHASE BANK NA	VAR RT 09/21/2018 DD 09/23/16	1,115,000.00	1,117,163.10	1,115,000.00
JULIUS BAER GROUP LTD		10,971,182.28	17,275,988.09	282,474.00

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JUNIPER NETWORKS INC	4.350% 06/15/2025 DD 03/04/15	50,026.50	51,571.50	50,000.00
JUNIPER NETWORKS INC	4.600% 03/15/2021 DD 03/03/11	105,839.00	104,730.00	100,000.00
JUNIPER NETWORKS INC		2,198,373.96	2,743,068.00	96,248.00
JUNO THERAPEUTICS INC		648,210.72	899,709.93	19,683.00
K12 INC		398,684.10	449,031.90	28,241.00
K2M GROUP HOLDINGS INC		5,597,285.10	5,320,206.00	295,567.00
KADANT INC		123,913.95	195,278.00	1,945.00
KAISER ALUMINUM CORP	5.875% 05/15/2024 DD 05/12/16	1,125,350.00	1,163,437.50	1,095,000.00
KAISER ALUMINUM CORP		1,063,453.95	1,357,101.85	12,701.00
KALA PHARMACEUTICALS INC		52,051.06	38,089.40	2,060.00
KAMAN CORP		952,853.97	1,144,026.12	19,443.00
KANSAS CITY SOUTHERN		2,203,624.36	2,913,752.24	27,692.00
KAPSTONE PAPER AND PACKAGING C		349,466.63	369,552.03	16,287.00
KAR AUCTION SERVICES INC		1,107,355.52	1,701,429.35	33,685.00
KARYOPHARM THERAPEUTICS INC		212,367.15	205,056.00	21,360.00
KAZAGRO NATIONAL MANAGEME 144A	4.625% 05/24/2023 DD 05/24/13	488,076.25	517,990.48	511,000.00
KAZTRANS GAS JSC 144A	4.375% 09/26/2027 DD 09/26/17	782,424.16	787,175.20	784,000.00
KB FINANCIAL GROUP INC	ADR	5,162,569.17	9,372,073.29	160,179.00
KB HOME		861,158.17	1,705,810.50	53,390.00
KBR INC		1,487,245.35	1,946,711.10	98,170.00
KCC CORP		3,537,605.56	4,376,756.36	12,298.00
KEANE GROUP INC		2,307,723.68	2,601,176.32	136,832.00
KEARNY FINANCIAL CORP/MD		906,233.90	867,447.95	60,031.00
KELLOGG CO	3.250% 04/01/2026 DD 03/07/16	38,602.00	39,704.80	40,000.00
KELLOGG CO	4.150% 11/15/2019 DD 11/19/09	107,981.00	103,353.00	100,000.00
KELLOGG CO	2.650% 12/01/2023 DD 11/15/16	1,604,947.40	1,599,374.00	1,610,000.00
KELLOGG CO		3,918,688.94	4,360,509.12	64,144.00
KELLY SERVICES INC		473,947.56	620,447.04	22,752.00
KEMET CORP		132,358.25	143,265.78	9,513.00
KEMPER CORP		1,229,320.11	2,072,236.40	30,076.00
KENNAMETAL INC		9,899,210.78	11,959,835.73	247,053.00
KENNEDY-WILSON HOLDINGS INC		1,195,324.89	969,188.35	55,861.00
KENYA GOVERNMENT INTERNAT 144A	6.875% 06/24/2024 DD 06/24/14	625,900.28	791,586.24	744,000.00
KERYX BIOPHARMACEUTICALS INC		97,558.98	69,657.00	14,980.00
KEY ENERGY SERVICES INC		123,994.98	82,647.90	7,010.00
KEYBANK NA/CLEVELAND OH	2.500% 12/15/2019 DD 11/24/14	2,226,304.00	2,206,490.00	2,200,000.00
KEYCORP		3,430,397.50	5,617,183.64	278,492.00
KEYENCE CORP		3,993,506.63	24,194,599.70	43,180.00
KEYSIGHT TECHNOLOGIES INC	4.550% 10/30/2024 DD 10/30/15	125,468.75	132,613.75	125,000.00
KEYSIGHT TECHNOLOGIES INC		1,264,954.79	1,905,113.60	45,796.00
KEYW HOLDING CORP/THE		429,884.11	213,562.34	36,382.00
KFORCE INC		91,016.55	120,695.00	4,780.00
KILROY REALTY CORP		3,069,045.48	3,613,806.50	48,410.00
KILROY REALTY LP	3.450% 12/15/2024 DD 12/11/17	199,740.00	199,428.00	200,000.00
KILROY REALTY LP	3.800% 01/15/2023 DD 01/14/13	2,499,175.00	2,556,475.00	2,500,000.00
KIMBALL ELECTRONICS INC		348,696.40	374,727.25	20,533.00
KIMBALL INTERNATIONAL INC		150,891.84	177,140.96	9,488.00
KIMBERLY-CLARK CORP	2.400% 06/01/2023 DD 05/23/13	8,908.57	8,911.53	9,000.00
KIMBERLY-CLARK CORP	3.200% 07/30/2046 DD 07/29/16	35,847.20	37,489.20	40,000.00
KIMBERLY-CLARK CORP	6.625% 08/01/2037 DD 07/30/07	171,955.09	170,459.04	120,000.00
KIMBERLY-CLARK CORP		8,657,139.25	11,178,666.36	92,646.00
KIMCO REALTY CORP	3.125% 06/01/2023 DD 05/23/13	97,428.00	99,794.00	100,000.00
KIMCO REALTY CORP	2.800% 10/01/2026 DD 08/18/16	940,140.00	943,940.00	1,000,000.00
KIMCO REALTY CORP		3,529,775.93	3,101,399.40	170,876.00
KINDER MORGAN ENERGY PARTNERS	7.300% 08/15/2033 DD 08/19/02	21,869.00	24,973.48	20,000.00
KINDER MORGAN ENERGY PARTNERS	3.500% 09/01/2023 DD 02/28/13	91,259.10	90,057.60	90,000.00
KINDER MORGAN ENERGY PARTNERS	5.000% 03/01/2043 DD 02/28/13	97,056.75	96,430.70	95,000.00
KINDER MORGAN ENERGY PARTNERS	3.450% 02/15/2023 DD 08/13/12	94,527.48	102,518.16	102,000.00
KINDER MORGAN ENERGY PARTNERS	5.400% 09/01/2044 DD 09/11/14	99,206.00	105,726.00	100,000.00
KINDER MORGAN ENERGY PARTNERS	7.500% 11/15/2040 DD 11/19/10	185,093.95	185,586.95	145,000.00
KINDER MORGAN ENERGY PARTNERS	6.500% 09/01/2039 DD 09/16/09	401,065.00	413,070.00	350,000.00
KINDER MORGAN ENERGY PARTNERS	4.300% 05/01/2024 DD 05/02/14	722,737.00	728,812.00	700,000.00
KINDER MORGAN ENERGY PARTNERS	5.500% 03/01/2044 DD 02/24/14	892,073.75	932,041.25	875,000.00
KINDER MORGAN ENERGY PARTNERS	5.300% 09/15/2020 DD 05/19/10	997,335.00	959,247.00	900,000.00
KINDER MORGAN ENERGY PARTNERS	5.000% 08/15/2042 DD 08/13/12	1,147,358.75	1,141,650.00	1,125,000.00

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KINDER MORGAN INC/DE	5.050% 02/15/2046 DD 02/26/15	28,437.60	31,138.20	30,000.00
KINDER MORGAN INC/DE	3.050% 12/01/2019 DD 11/26/14	407,908.00	403,504.00	400,000.00
KINDER MORGAN INC/DE	4.300% 06/01/2025 DD 11/26/14	843,852.65	880,177.35	845,000.00
KINDER MORGAN INC/DE		14,351,969.83	8,964,761.91	496,113.00
KINDRED BIOSCIENCES INC		145,851.16	168,994.35	17,883.00
KINDRED HEALTHCARE INC		430,624.54	606,541.00	62,530.00
KINGBOARD CHEMICAL HOLDINGS LT		757,877.21	1,545,738.30	286,000.00
KINGBOARD LAMINATES HOLDINGS L		1,313,421.28	1,473,167.21	945,500.00
KINGSTONE COS INC		95,286.35	115,958.40	6,168.00
KINSALE CAPITAL GROUP INC		89,594.21	119,745.00	2,661.00
KIRBY CORP		911,393.79	946,155.20	14,164.00
KIRKLAND'S INC		128,888.44	126,996.52	10,614.00
KITE REALTY GROUP TRUST		2,313,320.67	2,072,621.60	105,746.00
KKR GROUP FINANCE CO II L 144A	5.500% 02/01/2043 DD 02/01/13	985,775.00	1,162,060.00	1,000,000.00
KKR GROUP FINANCE CO III 144A	5.125% 06/01/2044 DD 05/29/14	725,062.50	831,375.00	750,000.00
KKR REAL ESTATE FINANCE TRUST		166,811.80	156,378.15	7,815.00
KLA-TENCOR CORP	4.650% 11/01/2024 DD 11/06/14	380,639.00	379,645.00	350,000.00
KLA-TENCOR CORP		2,592,043.59	4,222,868.37	40,191.00
KLONDEX MINES LTD		361,272.81	261,511.56	100,196.00
KLX INC		8,844,246.87	13,761,520.50	201,634.00
KMG CHEMICALS INC		102,507.43	155,420.16	2,352.00
KNIGHT-SWIFT TRANSPORTATION HO		800,526.30	1,003,417.72	22,951.00
KNOLL INC		243,275.74	233,971.20	10,155.00
KNOWLES CORP		1,078,152.21	972,368.48	66,328.00
KOHL'S CORP	4.000% 11/01/2021 DD 10/17/11	105,230.00	102,867.00	100,000.00
KOHL'S CORP		2,222,434.16	2,424,948.68	44,716.00
KOMMUNALBANKEN AS 144A	VAR RT 02/20/2018 DD 02/20/13	1,189,384.64	1,184,000.00	1,184,000.00
KONE OYJ		7,484,450.72	8,533,588.47	158,700.00
KONECRANES OYJ		12,327,685.60	18,508,249.81	403,700.00
KOPIN CORP		49,691.72	54,003.20	16,876.00
KOPPERS HOLDINGS INC		138,838.66	187,261.10	3,679.00
KOREA DEVELOPMENT BANK/THE	2.500% 03/11/2020 DD 09/11/14	501,850.00	496,205.00	500,000.00
KOREA DEVELOPMENT BANK/THE	3.750% 01/22/2024 DD 01/22/14	525,500.00	519,110.00	500,000.00
KOREA INTERNATIONAL BOND	7.125% 04/16/2019 DD 04/16/09	62,355.15	58,234.00	55,000.00
KOREA INTERNATIONAL BOND	2.750% 01/19/2027 DD 01/19/17	194,276.00	196,194.00	200,000.00
KOREA PETROCHEMICAL IND CO LTD		529,399.67	1,334,790.57	5,423.00
KORN/FERRY INTERNATIONAL		1,180,654.75	1,647,420.56	39,812.00
KOSMOS ENERGY LTD		460,716.19	398,834.40	58,224.00
KRAFT HEINZ CO/THE		9,649,283.12	12,144,323.52	156,177.00
KRAFT HEINZ FOODS CO	2.800% 07/02/2020 DD 07/02/16	100,056.00	100,577.00	100,000.00
KRAFT HEINZ FOODS CO	3.500% 06/06/2022 DD 12/06/12	104,846.00	102,326.00	100,000.00
KRAFT HEINZ FOODS CO	3.950% 07/15/2025 DD 07/15/16	228,531.50	227,231.40	220,000.00
KRAFT HEINZ FOODS CO	6.500% 02/09/2040 DD 08/09/12	251,952.00	253,744.00	200,000.00
KRAFT HEINZ FOODS CO	5.200% 07/15/2045 DD 07/15/16	331,211.45	346,506.30	315,000.00
KRAFT HEINZ FOODS CO	3.000% 06/01/2026 DD 05/24/16	1,119,997.27	1,130,679.00	1,175,000.00
KRATON CORP		564,047.89	896,973.57	18,621.00
KRATOS DEFENSE & SECURITY SOLU		5,296,108.01	6,655,423.17	628,463.00
KREDITANSTALT FUER WIEDERAUFBA	2.000% 05/02/2025 DD 04/28/15	74,783.25	72,315.75	75,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.125% 03/07/2022 DD 01/18/17	108,757.00	109,269.60	110,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.125% 06/15/2022 DD 04/12/17	120,310.80	118,958.40	120,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.000% 04/18/2036 DD 04/19/06	134,220.25	138,650.00	235,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.875% 11/30/2020 DD 11/18/15	250,050.00	248,125.00	250,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.750% 10/01/2020 DD 09/17/13	411,796.00	406,580.00	400,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.250% 09/30/2019 DD 10/19/16	493,125.00	493,390.00	500,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.625% 05/29/2020 DD 05/31/17	498,980.00	494,510.00	500,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.875% 06/30/2020 DD 06/16/15	502,540.00	497,115.00	500,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.875% 04/01/2019 DD 01/23/14	503,210.00	499,535.00	500,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.500% 06/15/2021 DD 05/25/16	533,870.60	526,597.20	540,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.500% 02/06/2019 DD 01/12/16	571,863.90	567,423.60	570,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.500% 11/20/2024 DD 11/20/14	607,406.00	599,130.00	600,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.000% 10/04/2022 DD 10/04/12	676,513.25	664,119.00	675,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.750% 09/08/2020 DD 09/08/10	691,202.10	686,137.50	675,000.00
KROGER CO/THE	2.300% 01/15/2019 DD 12/23/13	99,635.00	100,083.00	100,000.00
KROGER CO/THE	3.850% 08/01/2023 DD 07/25/13	241,435.60	239,372.50	230,000.00
KROGER CO/THE	2.800% 08/01/2022 DD 07/24/17	299,838.00	298,911.00	300,000.00

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KROGER CO/THE	2.650% 10/15/2026 DD 10/03/16	698,812.50	698,205.00	750,000.00
KROGER CO/THE	4.450% 02/01/2047 DD 01/24/17	808,663.50	823,754.25	825,000.00
KROGER CO/THE		4,874,332.12	6,434,280.00	234,400.00
KRONOS WORLDWIDE INC		64,621.93	118,825.47	4,611.00
KUKDO CHEMICAL CO LTD		418,898.56	402,099.92	6,822.00
KUNLUN ENERGY CO LTD		2,216,402.48	1,230,793.24	1,182,000.00
KURA ONCOLOGY INC		25,950.87	42,763.50	2,795.00
KUWAIT INTERNATIONAL GOVE 144A	3.500% 03/20/2027 DD 03/20/17	990,260.00	1,015,610.00	1,000,000.00
KVH INDUSTRIES INC		120,849.71	122,595.75	11,845.00
KYUNG Dong PHARM CO LTD		611,377.66	629,078.31	30,200.00
L BRANDS INC		3,233,377.57	3,757,607.56	62,398.00
L3 TECHNOLOGIES INC	5.200% 10/15/2019 DD 04/15/10	321,392.70	314,226.00	300,000.00
L3 TECHNOLOGIES INC		2,121,304.66	3,914,066.55	19,783.00
LA JOLLA PHARMACEUTICAL CO		83,108.92	111,181.90	3,455.00
LA QUINTA HOLDINGS INC		3,978,037.96	4,722,991.00	255,850.00
LA QUINTA TERM B 02 21 21		1,453,487.40	1,460,572.51	1,456,625.06
LABORATORY CORP OF AMERICA HOL	4.700% 02/01/2045 DD 01/30/15	47,212.65	48,679.20	45,000.00
LABORATORY CORP OF AMERICA HOL	4.000% 11/01/2023 DD 11/01/13	157,461.00	155,724.00	150,000.00
LABORATORY CORP OF AMERICA HOL		11,990,911.61	14,660,404.59	91,909.00
LADDER CAPITAL CORP		808,099.68	781,694.13	57,351.00
LADENBURG THALMANN FINANCIAL S		186,671.36	240,017.80	75,955.00
LAKELAND BANCORP INC		582,856.69	654,461.50	33,998.00
LAKELAND FINANCIAL CORP		691,196.65	762,456.76	15,724.00
LAM RESEARCH CORP	2.800% 06/15/2021 DD 06/07/16	29,859.00	30,188.40	30,000.00
LAM RESEARCH CORP		3,320,342.39	7,698,175.54	41,822.00
LAMAR ADVERTISING CO		942,489.61	1,493,337.60	20,115.00
LAMB WESTON HOLDINGS INC		1,165,414.83	2,268,330.35	40,183.00
LANCASTER COLONY CORP		460,064.25	442,285.83	3,423.00
LANDEC CORP		242,654.16	214,023.60	16,986.00
LANDS' END INC		193,397.15	204,981.75	10,485.00
LANDSTAR SYSTEM INC		732,167.08	1,180,389.90	11,339.00
LANDWIRTSCHAFTLICHE RENTENBANK	1.375% 10/23/2019 DD 10/23/12	250,225.00	247,090.00	250,000.00
LANDWIRTSCHAFTLICHE RENTENBANK	2.000% 01/13/2025 DD 01/13/15	342,993.00	338,026.50	350,000.00
LANNER ELECTRONICS INC		409,090.41	407,480.21	258,000.00
LANNETT CO INC		470,141.97	499,542.40	21,532.00
LANTHEUS HOLDINGS INC		109,132.76	141,105.00	6,900.00
LAO FENG XIANG CO LTD		410,485.16	420,547.20	113,600.00
LAREDO PETROLEUM INC		677,942.50	488,410.13	46,033.00
LAREDO PETROLEUM INC	5.625% 01/15/2022 DD 01/23/14	670,112.50	671,650.00	665,000.00
LARGAN PRECISION CO LTD		3,122,100.96	3,377,186.32	25,000.00
LAS VEGAS SANDS CORP		4,834,951.65	6,505,862.27	93,623.00
LASALLE HOTEL PROPERTIES		3,382,118.85	3,427,066.30	122,090.00
LATTICE SEMICONDUCTOR CORP		160,296.18	125,061.86	21,637.00
LAUREATE EDUCATION INC		620,057.74	564,204.48	41,608.00
LAWSON PRODUCTS INC/DE		42,015.20	44,822.25	1,811.00
LAYNE CHRISTENSEN CO		131,754.16	158,079.80	12,596.00
LAZARD LTD		1,126,433.14	1,724,940.00	32,856.00
LA-Z-BOY INC		651,522.54	755,414.40	24,212.00
LB COML CONDUIT MTG 98-C1 K	6.300% 02/18/2030 DD 02/01/98	97,979.79	390,202.79	363,307.16
LB FOSTER CO		110,056.80	153,641.85	5,659.00
LCH CCP CREDIT SUISSE CASH COL	VAR RT 01/01/2049 DD 07/01/08	322,000.00	322,000.00	322,000.00
LCI INDUSTRIES		447,938.01	580,450.00	4,465.00
LCNB CORP		124,950.00	125,256.25	6,125.00
LEAF GROUP LTD		65,376.74	79,912.80	8,072.00
LEAR CORP		1,413,619.46	3,157,444.18	17,873.00
LEASEPLAN CORP NV 144A	2.875% 01/22/2019 DD 10/22/15	200,914.00	200,136.00	200,000.00
LEBANON GOVERNMENT INTERN REGS	6.750% 11/29/2027	166,908.00	160,091.23	168,000.00
LEBANON GOVERNMENT INTERN REGS	6.850% 03/23/2027	591,413.11	562,779.23	583,000.00
LEBANON GOVERNMENT INTERN REGS	6.250% 11/04/2024	671,849.06	654,011.97	681,000.00
LEBANON GOVERNMENT INTERN REGS	6.100% 10/04/2022	699,310.00	678,326.17	698,000.00
LEBANON GOVERNMENT INTERNATION	6.400% 05/26/2023	267,300.00	256,391.52	264,000.00
LEE & MAN PAPER MANUFACTURING		253,425.57	440,883.68	373,000.00
LEGACYTEXAS FINANCIAL GROUP IN		946,803.61	1,031,907.87	24,447.00
LEGG MASON INC		699,163.38	1,005,798.82	23,959.00
LEGG MASON INC	5.625% 01/15/2044 DD 01/22/14	1,831,760.00	1,951,040.00	1,750,000.00

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LEGGETT & PLATT INC		1,130,541.45	1,547,358.87	32,419.00
LEHMAN PROXY STANDISH - REC		2,260.26	2,260.26	2,260.26
LEIDOS HOLDINGS INC		1,597,137.44	2,348,669.18	36,374.00
LEMAITRE VASCULAR INC		78,926.71	92,176.80	2,895.00
LENDINGCLUB CORP		433,092.65	303,199.82	73,414.00
LENDINGTREE INC		10,118,704.19	21,853,145.05	64,189.00
LENNAR CORP		137,753.55	184,032.48	3,561.00
LENNAR CORP		1,825,277.65	3,230,362.44	51,081.00
LENNOX INTERNATIONAL INC		771,425.49	2,016,789.84	9,684.00
LEUCADIA NATIONAL CORP	5.500% 10/18/2023 DD 10/18/13	101,417.00	107,636.00	100,000.00
LEUCADIA NATIONAL CORP	6.625% 10/23/2043 DD 10/24/13	1,253,316.00	1,340,712.00	1,200,000.00
LEUCADIA NATIONAL CORP		1,933,957.43	2,263,861.89	85,461.00
LEVEL 3 PARENT LLC	5.750% 12/01/2022 DD 12/01/14	647,004.20	642,592.00	640,000.00
LEVI STRAUSS & CO	5.000% 05/01/2025 DD 04/27/15	796,687.50	839,212.50	805,000.00
LEXICON PHARMACEUTICALS INC		129,212.24	77,044.24	7,798.00
LEXINGTON REALTY TRUST		1,688,894.88	1,599,284.85	165,729.00
LG CHEM LTD		6,641,117.66	10,027,487.38	26,506.00
LG HOUSEHOLD & HEALTH CARE LTD		3,061,273.99	4,121,598.81	3,711.00
LG UPLUS CORP		1,682,638.68	2,643,658.97	202,155.00
LGI HOMES INC		234,646.89	489,345.66	6,522.00
LHC GROUP INC		158,941.77	209,168.75	3,415.00
LIBBEY INC		270,555.59	120,162.08	15,979.00
LIBERTY BROADBAND CORP		326,243.03	517,784.40	6,088.00
LIBERTY BROADBAND CORP		1,590,645.50	2,340,026.48	27,478.00
LIBERTY EXPEDIA HOLDINGS INC		400,536.10	578,373.51	13,047.00
LIBERTY INTERACTIVE CORP QVC G		1,823,011.91	2,625,003.48	107,494.00
LIBERTY MEDIA CORP-LIBERTY BRA		36,795.04	39,667.95	1,799.00
LIBERTY MEDIA CORP-LIBERTY BRA		122,402.43	134,186.58	6,039.00
LIBERTY MEDIA CORP-LIBERTY FOR		214,736.86	200,410.00	6,125.00
LIBERTY MEDIA CORP-LIBERTY FOR		1,843,769.91	1,737,138.48	50,853.00
LIBERTY MEDIA CORP-LIBERTY SIR		541,195.37	891,437.82	22,477.00
LIBERTY MEDIA CORP-LIBERTY SIR		1,085,085.22	1,773,119.28	44,708.00
LIBERTY PROPERTY LP	3.750% 04/01/2025 DD 03/24/15	125,987.50	128,005.00	125,000.00
LIBERTY PROPERTY TRUST		1,292,897.62	1,539,801.01	35,801.00
LIBERTY TAX INC		56,018.68	48,488.00	4,408.00
LIBERTY TRIPADVISOR HOLDINGS I		670,127.48	510,693.63	54,185.00
LIBERTY VENTURES		551,781.88	1,062,344.64	19,586.00
LIFE STORAGE INC		1,108,198.19	1,077,390.72	12,096.00
LIFEPOINT HEALTH INC		455,551.48	491,277.00	9,865.00
LIFETIME BRANDS INC		128,757.25	126,835.50	7,687.00
LIFEWAY FOODS INC		8,727.84	5,568.00	696.00
LIGAND PHARMACEUTICALS INC		409,795.43	509,516.53	3,721.00
LIGHTSTONE 3/17 COV-LITE TLB		864,948.73	879,651.23	876,452.18
LIGHTSTONE 3/17 COV-LITE TLC		54,921.74	55,855.30	55,652.17
LILIS ENERGY INC		29,781.48	30,497.85	5,945.00
LIMELIGHT NETWORKS INC		108,597.51	187,557.30	42,530.00
LIMONEIRA CO		134,451.26	139,126.40	6,211.00
LINCOLN ELECTRIC HOLDINGS INC		933,981.46	1,547,518.84	16,898.00
LINCOLN NATIONAL CORP	4.000% 09/01/2023 DD 08/16/13	173,448.25	182,686.00	175,000.00
LINCOLN NATIONAL CORP	3.625% 12/12/2026 DD 12/12/16	1,271,187.50	1,275,575.00	1,250,000.00
LINCOLN NATIONAL CORP		2,096,923.86	4,458,767.48	58,004.00
LINDBLAD EXPEDITIONS HOLDINGS		28,500.49	28,312.68	2,892.00
LINDSAY CORP		155,547.07	168,462.00	1,910.00
LION TRAVEL SERVICE CO LTD		277,559.30	284,624.56	84,700.00
LIONS GATE ENTERTAINMENT CORP		441,416.94	521,924.97	15,437.00
LIONS GATE ENTERTAINMENT CORP		639,804.66	754,967.64	23,786.00
LIQUIDITY SERVICES INC		166,128.00	83,929.25	17,305.00
LITHIA MOTORS INC		385,122.02	484,461.35	4,265.00
LITTELFUSE INC		637,136.39	805,918.68	4,074.00
LIVANOVA PLC		2,307,300.40	2,937,299.76	36,753.00
LIVE NATION ENTERTAINMENT INC		1,029,082.30	1,602,462.51	37,643.00
LIVE OAK BANCSHARES INC		2,738,375.87	2,832,068.25	118,745.00
LIVEPERSON INC		91,321.40	112,734.50	9,803.00
LKQ CORP		1,871,054.73	3,202,640.49	78,747.00
LLOYDS BANK PLC	6.375% 01/21/2021 DD 01/21/11	1,361,040.00	1,331,772.00	1,200,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
LLOYDS BANKING GROUP PLC	5.300% 12/01/2045 DD 06/01/16	10,338.70	11,851.30	10,000.00
LLOYDS BANKING GROUP PLC	3.750% 01/11/2027 DD 01/11/17	45,689.85	45,698.85	45,000.00
LLOYDS BANKING GROUP PLC	4.650% 03/24/2026 DD 03/24/16	70,730.10	73,913.70	70,000.00
LLOYDS BANKING GROUP PLC	3.000% 01/11/2022 DD 01/11/17	75,698.25	75,374.25	75,000.00
LLOYDS BANKING GROUP PLC	4.500% 11/04/2024 DD 11/04/14	209,226.00	209,858.00	200,000.00
LLOYDS BANKING GROUP PLC	4.582% 12/10/2025 DD 06/10/16	330,423.00	346,021.50	330,000.00
LLOYDS BANKING GROUP PLC	VAR RT 11/07/2023 DD 11/07/17	600,000.00	594,858.00	600,000.00
LOCKHEED MARTIN CORP	2.900% 03/01/2025 DD 02/20/15	57,920.40	59,809.80	60,000.00
LOCKHEED MARTIN CORP	2.500% 11/23/2020 DD 11/23/15	65,020.80	65,415.35	65,000.00
LOCKHEED MARTIN CORP	4.700% 05/15/2046 DD 11/23/15	84,772.50	87,503.25	75,000.00
LOCKHEED MARTIN CORP	3.550% 01/15/2026 DD 11/23/15	127,254.95	129,797.50	125,000.00
LOCKHEED MARTIN CORP	4.090% 09/15/2052 DD 09/07/17	221,132.44	235,532.25	225,000.00
LOCKHEED MARTIN CORP	1.850% 11/23/2018 DD 11/23/15	936,935.45	933,859.30	935,000.00
LOCKHEED MARTIN CORP		11,323,174.40	21,072,437.80	65,636.00
LOEWS CORP	4.125% 05/15/2043 DD 05/07/13	1,197,820.00	1,341,418.00	1,300,000.00
LOEWS CORP		2,975,937.66	3,607,363.12	72,104.00
LOGAN PROPERTY HOLDINGS CO LTD		376,320.60	1,039,806.58	1,006,000.00
LOGMEIN INC		1,406,182.41	1,453,234.00	12,692.00
LONG CHEN PAPER CO LTD		240,557.57	845,198.84	601,000.00
LONGKING HOLDINGS LTD		417,676.93	420,342.06	958,000.00
LORAL SPACE & COMMUNICATIONS I		85,362.06	93,650.30	2,126.00
L'OREAL SA		6,151,914.22	15,546,157.20	70,000.00
LOS ANGELES CA DEPT WTR & PWR	6.574% 07/01/2045 DD 12/02/10	421,920.00	451,506.00	300,000.00
LOS ANGELES CA UNIF SCH DIST	5.750% 07/01/2034 DD 10/15/09	54,613.00	63,759.50	50,000.00
LOS ANGELES CA UNIF SCH DIST	6.758% 07/01/2034 DD 03/04/10	144,508.75	172,640.00	125,000.00
LOTTE CHILSUNG BEVERAGE CO LTD		3,453,182.93	1,828,608.08	1,473.00
LOTTE CONFECTIONERY CO LTD		995,894.13	677,255.40	4,966.00
LOTTE CORP		3,961,177.75	2,936,385.79	48,288.00
LOUISIANA-PACIFIC CORP	4.875% 09/15/2024 DD 09/14/16	1,016,250.00	1,047,987.50	1,015,000.00
LOUISIANA-PACIFIC CORP		1,080,623.10	1,299,292.28	49,478.00
LOWE'S COS INC	3.125% 09/15/2024 DD 09/10/14	49,851.50	50,771.50	50,000.00
LOWE'S COS INC	4.050% 05/03/2047 DD 05/03/17	49,417.50	53,226.00	50,000.00
LOWE'S COS INC	3.375% 09/15/2025 DD 09/16/15	60,400.20	61,822.80	60,000.00
LOWE'S COS INC	2.500% 04/15/2026 DD 04/20/16	67,004.70	67,292.40	70,000.00
LOWE'S COS INC	3.750% 04/15/2021 DD 11/22/10	100,125.00	104,182.00	100,000.00
LOWE'S COS INC	4.375% 09/15/2045 DD 09/16/15	95,906.15	105,000.65	95,000.00
LOWE'S COS INC	3.700% 04/15/2046 DD 04/20/16	116,306.40	120,490.80	120,000.00
LOWE'S COS INC	3.100% 05/03/2027 DD 05/03/17	189,621.50	190,672.60	190,000.00
LOWE'S COS INC	4.650% 04/15/2042 DD 04/23/12	244,686.00	274,262.40	240,000.00
LOWE'S COS INC		10,821,213.72	20,540,576.46	221,009.00
LOXO ONCOLOGY INC		214,339.06	353,471.82	4,199.00
LPL FINANCIAL HOLDINGS INC		892,103.71	1,339,190.18	23,437.00
LSB INDUSTRIES INC		134,652.34	137,207.88	15,663.00
LSC COMMUNICATIONS INC		546,430.53	377,310.75	24,905.00
LSI INDUSTRIES INC		162,921.36	117,090.72	17,019.00
LSL PROPERTY SERVICES PLC		8,476,346.08	7,051,736.24	1,863,410.00
LSTAR COMMERCIAL MORT 2 D 144A	VAR RT 01/20/2041 DD 05/01/14	347,198.91	383,233.63	383,000.00
LSTAR COMMERCIAL MORT 2 E 144A	VAR RT 01/20/2041 DD 05/01/14	465,064.19	555,735.36	597,000.00
LTC PROPERTIES INC		1,011,935.82	909,977.25	20,895.00
LUKOIL PJSC	ADR	11,278,470.10	11,946,939.43	206,268.00
LULULEMON ATHLETICA INC		1,482,815.21	1,868,005.71	23,769.00
LUMBER LIQUIDATORS HOLDINGS IN		99,575.70	159,178.69	5,071.00
LUMENTUM HOLDINGS INC		3,536,199.21	3,970,728.90	81,201.00
LUMINEX CORP		435,144.20	407,711.20	20,696.00
LUXOR CAPITAL PARTNERS LP		11,981,202.93	11,723,055.94	11,981,202.94
LVMH MOET HENNESSY LOUIS VUITT		13,521,052.81	22,189,126.90	75,300.00
LYB INTERNATIONAL FINANCE BV	4.875% 03/15/2044 DD 02/28/14	218,332.20	233,085.30	210,000.00
LYB INTERNATIONAL FINANCE II B	3.500% 03/02/2027 DD 03/02/17	105,071.40	105,531.30	105,000.00
LYDALL INC		166,422.21	151,641.00	2,988.00
LYONDELLBASELL INDUSTRIES NV	5.750% 04/15/2024 DD 04/09/12	103,018.50	102,572.10	90,000.00
LYONDELLBASELL INDUSTRIES NV	5.000% 04/15/2019 DD 04/09/12	110,811.00	102,673.00	100,000.00
LYONDELLBASELL INDUSTRIES NV	4.625% 02/26/2055 DD 03/05/15	374,905.00	402,135.00	380,000.00
LYONDELLBASELL INDUSTRIES NV		5,578,180.11	9,478,473.76	85,918.00
M&T BANK CORP		4,114,480.81	6,377,756.01	37,299.00
M/I HOMES INC		409,511.19	578,952.00	16,830.00

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MACATAWA BANK CORP		184,999.59	200,910.00	20,091.00
MACDERMID 9/17 (USD) B7	COV-LITE TLB	918,608.04	929,616.56	924,228.31
MACERICH CO/THE		4,657,999.52	4,922,124.88	74,941.00
MACH ONE 2004 1 LLC 144A	VAR RT 05/28/2040 DD 07/01/04	571,913.06	804,114.50	805,000.00
MACH ONE 2004 1 LLC 144A	VAR RT 05/28/2040 DD 07/01/04	531,206.21	878,893.50	885,000.00
MACK-CALI REALTY CORP		3,344,564.83	2,773,284.36	128,631.00
MACOM TECHNOLOGY SOLUTIONS HOL		368,175.94	237,088.03	7,286.05
MACQUARIE INFRASTRUCTURE CORP		1,665,197.57	1,339,854.00	20,870.00
MACROGENICS INC		402,629.09	368,771.00	19,409.00
MACY'S INC		2,564,515.79	1,894,892.56	75,224.00
MACY'S RETAIL HOLDINGS INC	2.875% 02/15/2023 DD 11/20/12	244,457.50	234,690.00	250,000.00
MADISON SQUARE GARDEN CO/THE		730,342.64	1,089,883.65	5,169.00
MADRIGAL PHARMACEUTICALS INC		31,145.33	75,267.80	820.00
MAGELLAN HEALTH INC		559,449.90	783,599.80	8,116.00
MAGNIT PJSC	GDR	5,181,930.00	2,041,717.50	92,700.00
MAIDEN HOLDINGS LTD		789,405.21	315,546.00	47,810.00
MAIL.RU GROUP LTD	GDR	1,098,337.03	1,215,678.50	42,065.00
MAINSOURCE FINANCIAL GROUP INC		579,963.72	679,614.27	18,717.00
MAJESCO		5,863.76	6,331.23	1,179.00
MALAYSIA GOVERNMENT BOND	3.900% 11/30/2026	299,676.01	318,313.91	1,305,000.00
MALAYSIA GOVERNMENT BOND	3.620% 11/30/2021	660,039.01	657,973.33	2,650,000.00
MALAYSIA GOVERNMENT BOND	3.955% 09/15/2025	809,024.39	863,993.44	3,520,000.00
MALAYSIA GOVERNMENT BOND	3.882% 03/10/2022	1,468,912.95	1,522,118.31	6,080,000.00
MALAYSIA GOVERNMENT BOND	3.899% 11/16/2027	1,773,005.70	1,881,771.87	7,635,000.00
MALAYSIA GOVERNMENT BOND	3.480% 03/15/2023	2,562,971.43	2,021,621.57	8,310,000.00
MALAYSIA GOVERNMENT BOND	4.048% 09/30/2021	2,422,604.76	2,115,916.67	8,420,000.00
MALAYSIA GOVERNMENT BOND	3.659% 10/15/2020	3,471,346.64	3,381,660.32	13,565,000.00
MALAYSIAN PACIFIC INDUSTRIES B		1,013,752.47	1,445,671.36	463,600.00
MALIBU BOATS INC		77,698.86	114,787.53	3,861.00
MALLINCKRODT INTERNATIONA 144A	5.625% 10/15/2023 DD 09/24/15	1,340,315.44	1,207,000.00	1,420,000.00
MALLINCKRODT PLC		1,438,696.53	595,944.96	26,416.00
MALVERN BANCORP INC		714,935.35	945,715.20	36,096.00
MAMMOTH ENERGY SERVICES INC		99,507.64	117,995.93	6,011.00
MANDO CORP		470,402.99	574,033.73	1,992.00
MANHATTAN ASSOCIATES INC		1,080,370.44	935,909.68	18,892.00
MANITOWOC 3/16 COV-LITE TLB		280,704.81	286,100.78	284,205.13
MANITOWOC CO INC/THE	COM NEW	4,342,855.74	5,729,123.54	145,631.00
MANPOWERGROUP INC		1,053,963.28	2,183,846.87	17,317.00
MANTECH INTERNATIONAL CORP/VA		828,052.21	968,717.19	19,301.00
MANUFACTURERS & TRADERS TRUST	2.900% 02/06/2025 DD 02/06/15	38,818.80	39,816.80	40,000.00
MANUFACTURERS & TRADERS TRUST	2.100% 02/06/2020 DD 02/06/15	249,672.50	249,175.00	250,000.00
MANULIFE FINANCIAL CORP	5.375% 03/04/2046 DD 03/04/16	45,316.80	49,984.80	40,000.00
MARATHON OIL CORP	6.800% 03/15/2032 DD 03/04/02	37,109.45	42,521.92	35,000.00
MARATHON OIL CORP	4.400% 07/15/2027 DD 07/24/17	439,447.10	449,380.10	430,000.00
MARATHON OIL CORP		4,372,103.76	3,702,150.82	218,674.00
MARATHON PETROLEUM CORP	3.625% 09/15/2024 DD 09/05/14	38,984.00	40,793.20	40,000.00
MARATHON PETROLEUM CORP	6.500% 03/01/2041 DD 09/01/11	84,257.70	87,734.50	70,000.00
MARATHON PETROLEUM CORP	3.400% 12/15/2020 DD 12/14/15	122,941.25	127,725.00	125,000.00
MARATHON PETROLEUM CORP	5.125% 03/01/2021 DD 09/01/11	768,936.45	756,634.20	705,000.00
MARATHON PETROLEUM CORP		18,593,305.51	27,098,183.94	410,703.00
MARCUS & MILLICHAP INC		82,610.55	103,960.68	3,188.00
MARCUS CORP/THE		157,292.94	152,722.40	5,584.00
MARFRIG HOLDINGS EUROPE B 144A	8.000% 06/08/2023 DD 06/08/16	161,319.14	168,885.00	162,000.00
MARINE PRODUCTS CORP		12,474.24	14,880.32	1,168.00
MARINEMAX INC		191,290.12	202,078.80	10,692.00
MARKEL CORP		2,437,615.91	4,018,850.64	3,528.00
MARKETAXESS HOLDINGS INC		1,392,836.57	1,810,302.75	8,973.00
MARLIN BUSINESS SERVICES CORP		94,146.90	105,974.40	4,731.00
MARRIOTT INTERNATIONAL INC/MD	2.300% 01/15/2022 DD 06/10/16	89,231.40	88,360.20	90,000.00
MARRIOTT INTERNATIONAL INC/MD	3.125% 10/15/2021 DD 10/09/14	125,981.25	126,518.75	125,000.00
MARRIOTT INTERNATIONAL INC/MD	3.125% 06/15/2026 DD 06/10/16	616,946.40	619,699.50	630,000.00
MARRIOTT INTERNATIONAL INC/MD		6,411,984.74	12,604,294.99	92,863.00
MARRIOTT VACATIONS WORLDWIDE C		441,075.60	720,804.51	5,331.00
MARSH & MCLENNAN COS INC	2.350% 09/10/2019 DD 09/10/14	99,916.00	100,278.00	100,000.00
MARSH & MCLENNAN COS INC	3.750% 03/14/2026 DD 09/14/15	100,033.00	104,438.00	100,000.00

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MARSH & MCLENNAN COS INC		6,649,756.50	10,942,315.77	134,443.00
MARTEN TRANSPORT LTD		443,859.93	620,814.60	30,582.00
MARTIN MARIETTA MATERIALS INC		20,171,015.97	22,662,568.08	102,527.00
MARVELL TECHNOLOGY GROUP LTD		1,652,799.08	2,347,594.21	109,343.00
MASCO CORP		1,762,850.61	3,738,239.44	85,076.00
MASIMO CORP		573,653.07	688,830.40	8,123.00
MASONITE INTERNATIONAL CORP		3,169,579.09	3,493,428.95	47,113.00
MASSACHUSETTS INSTITUTE OF TEC	5.600% 07/01/2111 DD 05/18/11	50,998.40	55,231.20	40,000.00
MASSACHUSETTS ST	4.500% 08/01/2031 DD 08/26/10	166,396.50	172,168.50	150,000.00
MASTEC INC		448,349.76	588,721.65	12,027.00
MASTEC INC	4.875% 03/15/2023 DD 03/18/13	1,581,858.43	1,647,300.00	1,615,000.00
MASTERCARD INC	2.000% 04/01/2019 DD 03/31/14	49,808.50	49,961.00	50,000.00
MASTERCARD INC	3.375% 04/01/2024 DD 03/31/14	78,754.50	77,885.25	75,000.00
MASTERCARD INC	2.950% 11/21/2026 DD 11/21/16	78,208.00	79,990.40	80,000.00
MASTERCARD INC	2.000% 11/21/2021 DD 11/21/16	1,491,435.00	1,480,785.00	1,500,000.00
MASTERCARD INC		23,346,860.48	70,430,381.12	465,317.00
MATADOR RESOURCES CO		429,987.47	546,487.15	17,555.00
MATCH GROUP INC		90,534.34	186,451.05	5,955.00
MATERION CORP		571,288.25	737,213.40	15,169.00
MATINAS BIOPHARMA HOLDINGS INC		20,437.62	8,559.64	7,379.00
MATRIX SERVICE CO		399,168.25	379,318.00	21,310.00
MATSON INC		759,400.02	615,450.00	20,625.00
MATTEL INC	5.450% 11/01/2041 DD 11/08/11	891,426.25	682,687.50	825,000.00
MATTEL INC		2,484,705.55	1,369,573.62	89,049.00
MATTHEWS INTERNATIONAL CO 144A	5.250% 12/01/2025 DD 12/06/17	710,893.75	712,050.00	705,000.00
MATTHEWS INTERNATIONAL CORP		403,853.22	303,441.60	5,747.00
MAUI LAND & PINEAPPLE CO INC		18,832.61	15,933.30	921.00
MAXIM INTEGRATED PRODUCTS INC	3.450% 06/15/2027 DD 06/15/17	702,828.00	703,339.00	700,000.00
MAXIM INTEGRATED PRODUCTS INC		2,433,269.36	3,804,154.20	72,765.00
MAXIMUS INC		659,137.89	835,624.92	11,674.00
MAXLINEAR INC		260,711.98	293,394.10	11,105.00
MAXWELL TECHNOLOGIES INC		128,313.35	148,947.84	25,859.00
MB FINANCIAL INC		2,444,969.76	2,542,314.60	57,105.00
MBIA INC		636,006.82	503,045.04	68,722.00
MBT FINANCIAL CORP		118,761.60	131,132.60	12,371.00
MCBC HOLDINGS INC		61,151.41	81,925.14	3,687.00
MCCORMICK & CO INC/MD		2,362,583.80	3,287,310.87	32,257.00
MCDERMOTT INTERNATIONAL INC		1,355,852.42	1,419,727.12	215,764.00
MCDONALD'S CORP	6.300% 10/15/2037 DD 10/18/07	63,945.20	73,868.30	55,000.00
MCDONALD'S CORP	3.700% 01/30/2026 DD 12/09/15	99,951.00	104,239.00	100,000.00
MCDONALD'S CORP	2.750% 12/09/2020 DD 12/09/15	125,477.50	126,297.50	125,000.00
MCDONALD'S CORP	4.875% 12/09/2045 DD 12/09/15	117,068.10	127,429.50	110,000.00
MCDONALD'S CORP	4.700% 12/09/2035 DD 12/09/15	168,552.00	181,739.20	160,000.00
MCDONALD'S CORP		24,238,622.64	36,049,329.16	209,443.00
MCGRATH RENTCORP		598,989.68	783,626.40	16,680.00
MCKESSON CORP	4.883% 03/15/2044 DD 03/10/14	35,417.20	38,088.40	35,000.00
MCKESSON CORP	4.750% 03/01/2021 DD 02/28/11	55,607.50	52,991.50	50,000.00
MCKESSON CORP	3.796% 03/15/2024 DD 03/10/14	650,115.10	647,368.75	625,000.00
MCKESSON CORP		6,328,282.74	8,519,236.60	54,628.00
MDC HOLDINGS INC		566,241.35	751,668.23	23,578.05
MDC PARTNERS INC		231,551.47	320,277.75	32,849.00
MDU RESOURCES GROUP INC		1,182,150.67	1,351,069.44	50,263.00
MEAD JOHNSON NUTRITION CO	4.125% 11/15/2025 DD 11/03/15	41,491.60	42,424.40	40,000.00
MEAD JOHNSON NUTRITION CO	4.600% 06/01/2044 DD 05/13/14	125,682.50	139,363.75	125,000.00
MEDEQUITIES REALTY TRUST INC		202,312.17	195,239.22	17,401.00
MEDIATEK INC		6,069,910.96	6,154,947.27	623,000.00
MEDICAL PROPERTIES TRUST INC		1,853,346.48	1,939,038.92	140,714.00
MEDICINES CO/THE		4,041,794.11	2,774,900.64	101,496.00
MEDICINOVA INC		51,409.56	51,035.36	7,888.00
MEDIDATA SOLUTIONS INC		602,236.86	648,972.17	10,241.00
MEDIFAST INC		90,168.53	143,110.50	2,050.00
MEDLEY MANAGEMENT INC		26,758.00	17,693.00	2,722.00
MEDNAX INC		1,011,425.42	1,197,536.96	22,409.00
MEDPACE HOLDINGS INC		176,438.80	198,596.02	5,477.00
MEDTRONIC GLOBAL HOLDINGS SCA	3.350% 04/01/2027 DD 03/28/17	92,628.90	92,346.30	90,000.00

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MEDTRONIC INC	3.150% 03/15/2022 DD 03/15/15	93,568.50	92,182.50	90,000.00
MEDTRONIC INC	4.375% 03/15/2035 DD 03/15/15	262,093.55	276,190.95	245,000.00
MEDTRONIC INC	3.625% 03/15/2024 DD 02/27/14	381,941.25	392,722.50	375,000.00
MEDTRONIC INC	4.625% 03/15/2045 DD 03/15/15	405,403.90	442,719.00	380,000.00
MEDTRONIC INC	3.500% 03/15/2025 DD 03/15/15	1,467,299.20	1,535,278.00	1,480,000.00
MEDTRONIC PLC		28,065,995.38	28,951,459.00	358,532.00
MEET GROUP INC/THE		197,264.73	114,731.70	40,685.00
MEGACABLE HOLDINGS SAB DE CV		9,000,965.25	9,805,830.65	2,397,900.00
MELCO INTERNATIONAL DEVELOPMEN		2,545,081.81	4,299,131.41	1,461,200.00
MELINTA THERAPEUTICS INC		159,591.50	98,860.60	6,257.00
MEMORIAL SLOAN-KETTERING CANCE	4.200% 07/01/2055 DD 02/11/15	126,364.25	135,146.25	125,000.00
MEMPHIS TN CTR CITY REVENUE FI	3.520% 11/01/2019 DD 09/30/11	540,625.00	511,950.00	500,000.00
MERAFE RESOURCES LTD		1,126,153.83	1,600,558.48	13,298,600.00
MERCANTILE BANK CORP		402,342.01	435,263.22	12,306.00
MERCEDES-BENZ AUTO RECEIV 1 A3	1.260% 02/16/2021 DD 09/14/16	1,522,870.20	1,519,611.30	1,530,000.00
MERCER INTERNATIONAL INC	7.750% 12/01/2022 DD 11/26/14	1,134,731.30	1,197,800.00	1,130,000.00
MERCER INTERNATIONAL INC 144A	5.500% 01/15/2026 DD 12/20/17	599,862.50	603,925.00	595,000.00
MERCHANTS BANCORP/IN		91,234.67	89,111.04	4,528.00
MERCK & CO INC	3.700% 02/10/2045 DD 02/10/15	37,030.40	41,757.60	40,000.00
MERCK & CO INC	2.400% 09/15/2022 DD 09/13/12	49,011.50	49,820.50	50,000.00
MERCK & CO INC	2.800% 05/18/2023 DD 05/20/13	79,392.00	80,666.40	80,000.00
MERCK & CO INC	2.750% 02/10/2025 DD 02/10/15	290,714.20	288,825.50	290,000.00
MERCK & CO INC	4.150% 05/18/2043 DD 05/20/13	318,658.75	335,451.00	300,000.00
MERCK & CO INC	2.350% 02/10/2022 DD 02/10/15	969,523.20	958,713.60	960,000.00
MERCK & CO INC	VAR RT 02/10/2020 DD 02/10/15	1,250,000.00	1,257,700.00	1,250,000.00
MERCK & CO INC		35,253,020.17	40,297,873.04	716,152.00
MERCK SHARP & DOHME CORP	5.000% 06/30/2019 DD 06/25/09	420,564.54	365,015.00	350,000.00
MERCURY GENERAL CORP		365,132.21	387,546.88	7,252.00
MERCURY SYSTEMS INC		5,453,980.09	9,101,684.80	177,248.00
MEREDITH CORP		1,630,666.26	1,987,774.75	30,095.00
MERIDIAN BANCORP INC		567,519.37	657,037.00	31,895.00
MERIDIAN BIOSCIENCE INC		174,581.62	147,196.00	10,514.00
MERIT MEDICAL SYSTEMS INC		2,316,921.36	2,544,955.20	58,911.00
MERITAGE HOMES CORP		5,819,482.80	7,846,144.00	153,245.00
MERITOR INC		820,384.23	1,498,132.14	63,859.00
MERITZ FIRE & MARINE INSURANCE		1,252,551.25	1,366,448.12	62,249.00
MERRILL LYNCH INTL LEPO WTS	07-OCT-19(GUJARAT PIPAVAV)USD	343,090.98	343,090.98	156,772.00
MERRILL LYNCH MORTGAGE T C1 AJ	VAR RT 05/12/2039 DD 05/01/06	263,816.36	279,153.66	277,023.35
MERRILL LYNCH MTG 97-C2 F	VAR RT 12/10/2029 DD 12/01/97	250,317.31	251,164.32	252,489.89
MERRIMACK PHARMACEUTICALS INC		270,159.80	45,315.25	4,421.00
MERSANA THERAPEUTICS INC		21,834.24	22,147.64	1,348.00
MESA LABORATORIES INC		84,803.01	79,552.00	640.00
MESIROW ABSOLUTE RETURN FUND	LTD	4,176,470.56	9,723,241.34	4,014,432.83
MET TRANSPRTN AUTH NY REVENUE	6.814% 11/15/2040 DD 12/29/10	134,000.00	142,921.00	100,000.00
META FINANCIAL GROUP INC		559,283.68	576,005.05	6,217.00
METHODE ELECTRONICS INC		240,072.93	255,797.90	6,379.00
METLIFE INC	5.700% 06/15/2035 DD 06/23/05	53,851.00	63,338.50	50,000.00
METLIFE INC	4.875% 11/13/2043 DD 11/13/13	68,252.40	70,408.80	60,000.00
METLIFE INC	4.125% 08/13/2042 DD 08/13/12	79,522.80	84,685.60	80,000.00
METLIFE INC	6.400% 12/15/2066 DD 12/21/06	139,147.15	155,662.97	135,000.00
METLIFE INC	3.600% 04/10/2024 DD 04/10/14	255,440.00	261,542.50	250,000.00
METLIFE INC	4.050% 03/01/2045 DD 03/05/15	330,593.70	346,087.50	330,000.00
METLIFE INC	VAR RT 09/15/2023 DD 09/10/13	500,305.05	491,272.60	455,000.00
METLIFE INC		8,966,833.91	11,935,496.96	236,066.00
METROPOLITAN BANK HOLDING CORP		100,057.06	94,556.60	2,246.00
METROPOLITAN LIFE GLOBAL 144A	2.300% 04/10/2019 DD 04/10/14	1,717,901.00	1,702,363.00	1,700,000.00
METROPOLITAN LIFE GLOBAL 144A	VAR RT 09/19/2019 DD 09/19/17	2,045,000.00	2,045,613.50	2,045,000.00
METSO OYJ		8,565,241.18	11,052,584.68	323,300.00
METTLER-TOLEDO INTERNATIONAL I		1,904,522.44	4,106,798.08	6,629.00
MEXICAN BONOS	10.000% 12/05/2024	566,927.81	490,093.29	8,507,000.00
MEXICAN BONOS	7.750% 11/23/2034	1,562,541.89	1,604,095.38	31,400,000.00
MEXICAN BONOS	7.500% 06/03/2027	2,773,557.83	2,620,474.90	51,870,000.00
MEXICAN BONOS	8.500% 05/31/2029	9,300,147.62	5,684,622.50	105,020,000.00
MEXICAN BONOS	8.500% 11/18/2038	10,817,121.53	6,848,789.98	125,000,000.00
MEXICAN BONOS	7.750% 11/13/2042	13,734,453.11	8,529,943.04	167,900,000.00

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MEXICHEM SAB DE CV		4,429,278.43	2,983,024.43	1,200,172.00
MEXICO GOVERNMENT INTERNATIONAL	6.750% 09/27/2034 DD 09/27/04	61,981.92	81,900.00	63,000.00
MEXICO GOVERNMENT INTERNATIONAL	5.550% 01/21/2045 DD 01/21/14	138,437.50	140,625.00	125,000.00
MEXICO GOVERNMENT INTERNATIONAL	8.300% 08/15/2031 DD 08/13/01	175,312.50	188,125.00	125,000.00
MEXICO GOVERNMENT INTERNATIONAL	6.050% 01/11/2040 DD 01/11/08	241,780.00	235,600.00	200,000.00
MEXICO GOVERNMENT INTERNATIONAL	4.350% 01/15/2047 DD 08/11/16	234,375.00	238,750.00	250,000.00
MEXICO GOVERNMENT INTERNATIONAL	5.750% 10/12/2039 DD 10/12/10	230,580.00	255,600.00	240,000.00
MEXICO GOVERNMENT INTERNATIONAL	4.125% 01/21/2026 DD 01/21/16	513,550.00	521,250.00	500,000.00
MEXICO GOVERNMENT INTERNATIONAL	3.625% 03/15/2022 DD 01/06/12	729,330.00	727,300.00	700,000.00
MEXICO GOVERNMENT INTERNATIONAL	4.000% 10/02/2023 DD 10/02/13	721,660.00	732,550.00	700,000.00
MEZZ CAP COML 04-C1 CL 144A	VAR RT 001/15/2037 DD 02/01/04	15,306.95	155.71	31,142.35
MEZZ CAP COML MTG 04-C2 144A	VAR RT 10/15/2014 DD 12/01/04	379,522.20	3,611.77	387,288.39
MEZZ CAP COMMERCIAL C2 X 144A	VAR RT 10/15/2040 DD 12/01/04	214,328.99	20,239.85	535,822.41
MFA FINANCIAL INC		760,828.36	767,986.56	96,968.00
MGE ENERGY INC		1,057,084.54	1,053,202.10	16,691.00
MGIC INVESTMENT CORP		2,650,799.28	3,954,129.96	280,236.00
MGM GROWTH PROPERTIES LLC		1,474,933.93	1,436,978.40	49,296.00
MGM GROWTH PROPERTIES OPERATING	4.500% 09/01/2026 DD 03/01/17	910,087.50	895,500.00	900,000.00
MGM RESORTS INTERNATIONAL	4.625% 09/01/2026 DD 08/19/16	880,737.50	878,700.00	870,000.00
MGM RESORTS INTERNATIONAL		9,157,338.39	11,272,998.24	337,616.00
MGP INGREDIENTS INC		156,800.00	241,941.36	3,147.00
MICHAEL KORS HOLDINGS LTD		2,010,489.85	2,472,298.30	39,274.00
MICHAELS COS INC/THE		645,419.82	709,516.89	29,331.00
MICHIGAN ST FIN AUTH REVENUE	4.600% 10/01/2022 DD 09/01/15	1,200,000.00	1,244,940.00	1,200,000.00
MICROCHIP TECHNOLOGY INC		3,186,833.96	5,188,874.60	59,045.00
MICRON TECHNOLOGY INC		4,353,774.15	11,630,092.96	282,833.00
MICROSEMI CORP		6,408,148.78	6,244,949.85	120,909.00
MICROSOFT CORP	3.750% 02/12/2045 DD 02/12/15	9,193.00	10,535.00	10,000.00
MICROSOFT CORP	4.000% 02/12/2055 DD 02/12/15	18,200.00	21,396.60	20,000.00
MICROSOFT CORP	1.550% 08/08/2021 DD 08/08/16	48,208.50	48,683.50	50,000.00
MICROSOFT CORP	4.750% 11/03/2055 DD 11/03/15	60,643.80	74,263.20	60,000.00
MICROSOFT CORP	2.375% 05/01/2023 DD 05/02/13	75,167.25	74,368.50	75,000.00
MICROSOFT CORP	2.650% 11/03/2022 DD 11/03/15	76,605.00	75,549.75	75,000.00
MICROSOFT CORP	4.500% 10/01/2040 DD 09/27/10	62,538.45	75,968.10	65,000.00
MICROSOFT CORP	2.000% 08/08/2023 DD 08/08/16	75,832.80	77,712.80	80,000.00
MICROSOFT CORP	3.500% 02/12/2035 DD 02/12/15	74,508.75	78,034.50	75,000.00
MICROSOFT CORP	4.500% 02/06/2057 DD 02/06/17	80,074.60	94,729.60	80,000.00
MICROSOFT CORP	4.250% 02/06/2047 DD 02/06/17	121,903.30	131,476.05	115,000.00
MICROSOFT CORP	2.000% 11/03/2020 DD 11/03/15	140,511.60	139,455.40	140,000.00
MICROSOFT CORP	3.700% 08/08/2046 DD 08/08/16	157,199.85	172,014.15	165,000.00
MICROSOFT CORP	2.875% 02/06/2024 DD 02/06/17	202,300.80	202,896.00	200,000.00
MICROSOFT CORP	3.950% 08/08/2056 DD 08/08/16	215,446.80	224,151.90	210,000.00
MICROSOFT CORP	4.100% 02/06/2037 DD 02/06/17	230,231.20	245,632.20	220,000.00
MICROSOFT CORP	2.375% 02/12/2022 DD 02/12/15	251,777.20	249,595.00	250,000.00
MICROSOFT CORP	3.000% 10/01/2020 DD 09/27/10	243,077.50	255,732.50	250,000.00
MICROSOFT CORP	2.400% 02/06/2022 DD 02/06/17	261,111.30	260,093.60	260,000.00
MICROSOFT CORP	1.100% 08/08/2019 DD 08/08/16	396,392.00	394,652.00	400,000.00
MICROSOFT CORP	2.400% 08/08/2026 DD 08/08/16	575,168.80	568,978.30	590,000.00
MICROSOFT CORP	4.450% 11/03/2045 DD 11/03/15	563,594.98	625,901.40	534,000.00
MICROSOFT CORP	3.125% 11/03/2025 DD 11/03/15	1,594,341.35	1,597,771.10	1,565,000.00
MICROSOFT CORP	4.200% 11/03/2035 DD 11/03/15	1,495,770.00	1,701,930.00	1,500,000.00
MICROSOFT CORP		94,778,529.68	187,255,442.92	2,189,098.00
MICROSTRATEGY INC		794,597.45	544,369.80	4,146.00
MICROVISION INC		27,944.36	19,234.00	11,800.00
MID PENN BANCORP INC		598,564.35	962,845.90	29,089.00
MID-AMERICA APARTMENT COMMUNIT		2,370,625.40	2,991,257.76	29,746.00
MID-AMERICA APARTMENTS LP	4.300% 10/15/2023 DD 10/16/13	100,697.00	104,935.00	100,000.00
MID-AMERICA APARTMENTS LP	3.600% 06/01/2027 DD 05/09/17	1,512,885.00	1,502,565.00	1,500,000.00
MIDAMERICAN ENERGY CO	2.400% 03/15/2019 DD 09/19/13	175,973.16	174,689.04	174,000.00
MIDAMERICAN ENERGY CO	3.100% 05/01/2027 DD 02/01/17	196,564.00	201,016.00	200,000.00
MIDDLEBY CORP/THE		1,391,776.94	1,869,057.50	13,850.00
MIDDLEFIELD BANC CORP		90,822.10	85,398.95	1,781.00
MIDDLESEX WATER CO		164,087.05	164,189.74	4,114.00
MIDLAND STATES BANCORP INC		362,681.64	364,523.04	11,223.00
MIDSOUTH BANCORP INC		123,582.10	140,754.75	10,623.00

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MIDSTATES PETROLEUM CO INC	WTS EXP 21-APR-2020	-	22.76	2,276.37
MIDSTATES PETROLEUM CO INC		84,360.84	126,245.54	7,614.33
MIDWESTONE FINANCIAL GROUP INC		289,244.05	282,825.55	8,435.00
MILACRON HOLDINGS CORP		224,520.70	254,676.84	13,306.00
MILLER INDUSTRIES INC/TN		201,135.88	203,897.40	7,903.00
MIMEDX GROUP INC		209,145.68	242,200.27	19,207.00
MINDBODY INC		225,341.58	254,166.15	8,347.00
MINERALS TECHNOLOGIES INC		1,157,138.13	1,045,349.55	15,183.00
MINERVA LUXEMBOURG SA 144A	6.500% 09/20/2026 DD 09/20/16	287,356.68	300,030.00	292,000.00
MINERVA NEUROSCIENCES INC		70,409.97	39,427.85	6,517.00
MIRAGEN THERAPEUTICS INC		33,188.55	33,928.79	3,253.00
MISTRAS GROUP INC		259,881.42	289,784.09	12,347.00
MITEK SYSTEMS INC		32,496.69	45,170.65	5,047.00
MITEL NETWORKS CORP		119,994.82	119,730.04	14,548.00
MITIE GROUP PLC		16,398,542.47	12,306,502.17	4,708,797.00
MITRA ADIPERKASA TBK PT		217,824.24	208,335.91	455,900.00
MITSUBISHI UFJ FINANCIAL GROUP	3.850% 03/01/2026 DD 03/01/16	209,296.00	207,098.00	200,000.00
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 09/13/2021 DD 09/13/16	250,000.00	253,547.50	250,000.00
MITSUBISHI UFJ FINANCIAL GROUP	2.950% 03/01/2021 DD 03/01/16	406,325.50	403,652.00	400,000.00
MITSUBISHI UFJ FINANCIAL GROUP	2.190% 09/13/2021 DD 09/13/16	1,058,039.80	1,040,814.00	1,060,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 09/13/2021 DD 09/13/16	1,150,000.00	1,168,710.50	1,150,000.00
MIZUHO FINANCIAL GROUP INC	2.953% 02/28/2022 DD 02/28/17	1,500,000.00	1,501,470.00	1,500,000.00
MKS INSTRUMENTS INC		1,946,928.96	2,135,416.50	22,597.00
MOBILE MINI INC		1,005,310.45	1,147,056.00	33,248.00
MOBILE TELESYSTEMS PJSC	ADR	-	2,220,034.16	217,864.00
MOBILEIRON INC		40,393.38	32,721.00	8,390.00
MODEL N INC		1,576,571.54	2,120,186.25	134,615.00
MODINE MANUFACTURING CO		462,599.55	753,965.00	37,325.00
MOELIS & CO		3,821,819.73	5,589,479.50	115,247.00
MOHAWK INDUSTRIES INC		2,151,258.40	4,396,466.50	15,935.00
MOLINA HEALTHCARE INC		5,400,358.51	5,799,308.40	75,630.00
MOLSON COORS BREWING CO	4.200% 07/15/2046 DD 07/07/16	9,144.00	10,190.20	10,000.00
MOLSON COORS BREWING CO	2.100% 07/15/2021 DD 07/07/16	77,708.80	78,410.40	80,000.00
MOLSON COORS BREWING CO	5.000% 05/01/2042 DD 05/03/12	180,585.50	198,457.00	175,000.00
MOLSON COORS BREWING CO	3.000% 07/15/2026 DD 07/07/16	1,559,204.80	1,546,472.40	1,580,000.00
MOLSON COORS BREWING CO		3,309,595.55	3,718,755.84	45,312.00
MOMENTA PHARMACEUTICALS INC		631,051.00	620,328.60	44,468.00
MONARCH CASINO & RESORT INC		219,984.16	375,143.40	8,370.00
MONDELEZ INTERNATIONAL HO 144A	VAR RT 10/28/2019 DD 10/28/16	1,500,000.00	1,505,520.00	1,500,000.00
MONDELEZ INTERNATIONAL INC		12,895,471.13	16,459,895.60	384,577.00
MONDI LTD		1,021,445.36	1,598,928.91	62,000.00
MONEYGRAM INTERNATIONAL INC		238,788.13	277,267.66	21,037.00
MONMOUTH REAL ESTATE INVESTMEN		4,119,162.80	4,650,677.20	261,274.00
MONOLITHIC POWER SYSTEMS INC		3,704,702.60	4,187,320.12	37,267.00
MONOTYPE IMAGING HOLDINGS INC		374,752.24	472,070.80	19,588.00
MONRO INC		323,086.91	337,542.65	5,927.00
MONSANTO CO	4.400% 07/15/2044 DD 07/01/14	298,298.85	314,337.25	295,000.00
MONSANTO CO	3.375% 07/15/2024 DD 07/01/14	508,845.00	507,495.00	500,000.00
MONSANTO CO	2.125% 07/15/2019 DD 07/01/14	989,225.65	981,532.80	985,000.00
MONSANTO CO		10,178,809.21	13,331,955.14	114,163.00
MONSTER BEVERAGE CORP		3,438,862.36	6,815,636.81	107,689.00
MONTENEGRO GOVERNMENT INT 144A	5.750% 03/10/2021	287,729.17	352,091.29	266,000.00
MOODY'S CORP		3,037,676.36	6,430,629.65	43,565.00
MOOG INC		1,593,172.27	1,964,373.30	22,618.00
MORGAN ADVANCED MATERIALS PLC		9,636,717.14	10,755,766.63	2,357,260.00
MORGAN JP COML 99-C8 H 144A	6.000% 07/15/2031 DD 08/01/99	62,106.13	84,078.75	89,788.40
MORGAN STANLEY	3.950% 04/23/2027 DD 04/23/15	61,123.80	60,928.80	60,000.00
MORGAN STANLEY	VAR RT 02/11/2020 DD 02/11/11	77,250.00	76,875.00	75,000.00
MORGAN STANLEY	5.500% 07/24/2020 DD 07/26/10	81,755.25	80,413.50	75,000.00
MORGAN STANLEY	VAR RT 04/30/2019 DD 04/30/12	81,800.00	80,900.00	80,000.00
MORGAN STANLEY	4.350% 09/08/2026 DD 09/08/14	80,247.20	83,828.80	80,000.00
MORGAN STANLEY	4.875% 11/01/2022 DD 10/23/12	97,929.00	96,913.80	90,000.00
MORGAN STANLEY	3.125% 07/27/2026 DD 07/25/16	97,862.50	98,633.00	100,000.00
MORGAN STANLEY	3.625% 01/20/2027 DD 01/20/17	127,579.10	133,048.50	130,000.00
MORGAN STANLEY	2.800% 06/16/2020 DD 06/16/15	152,736.00	151,353.00	150,000.00

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MORGAN STANLEY	4.375% 01/22/2047 DD 01/20/17	173,101.60	186,350.60	170,000.00
MORGAN STANLEY	VAR RT 03/30/2019 DD 03/30/12	229,051.00	227,455.44	226,000.00
MORGAN STANLEY	2.500% 01/24/2019 DD 01/24/14	251,940.00	250,637.50	250,000.00
MORGAN STANLEY	5.000% 11/24/2025 DD 11/22/13	310,917.00	328,272.00	300,000.00
MORGAN STANLEY	4.300% 01/27/2045 DD 01/27/15	305,266.50	334,359.80	310,000.00
MORGAN STANLEY	5.625% 09/23/2019 DD 09/23/09	388,316.25	395,182.50	375,000.00
MORGAN STANLEY	VAR RT 07/28/2018 DD 07/28/08	413,331.00	404,010.00	402,000.00
MORGAN STANLEY	3.875% 01/27/2026 DD 01/27/16	431,075.00	448,219.10	430,000.00
MORGAN STANLEY	VAR RT 02/15/2019 DD 02/15/12	503,255.00	495,690.00	492,000.00
MORGAN STANLEY	VAR RT 07/22/2028 DD 07/24/17	600,000.00	605,520.00	600,000.00
MORGAN STANLEY	VAR RT 03/05/2018 DD 03/05/08	658,165.00	650,819.00	650,000.00
MORGAN STANLEY	3.750% 02/25/2023 DD 02/25/13	729,699.50	740,997.40	715,000.00
MORGAN STANLEY	VAR RT 12/15/2019 DD 12/15/10	1,110,553.75	1,119,975.00	1,090,000.00
MORGAN STANLEY	3.700% 10/23/2024 DD 10/23/14	1,570,790.00	1,575,828.25	1,525,000.00
MORGAN STANLEY	5.750% 01/25/2021 DD 01/25/11	4,912,614.00	4,794,856.00	4,400,000.00
MORGAN STANLEY		9,491,501.13	18,123,715.17	345,411.00
MORGAN STANLEY BANK C12 D 144A	VAR RT 10/15/2046 DD 10/01/13	2,533,417.74	2,843,109.60	2,960,000.00
MORGAN STANLEY BANK C13 D 144A	VAR RT 11/15/2046 DD 12/01/13	1,575,356.53	1,649,762.40	1,748,000.00
MORGAN STANLEY BANK C13 E 144A	VAR RT 11/15/2046 DD 12/01/13	1,159,288.05	975,809.50	1,219,000.00
MORGAN STANLEY BANK C30 D 144A	VAR RT 09/15/2049 DD 09/01/16	378,101.45	394,301.40	527,000.00
MORGAN STANLEY BANK C31 D 144A	VAR RT 11/15/2049 DD 11/01/16	558,487.96	596,625.62	823,000.00
MORGAN STANLEY BANK C32 D 144A	VAR RT 12/15/2049 DD 12/01/16	732,226.26	787,668.00	1,050,000.00
MORGAN STANLEY BANK C33 D 144A	3.356% 05/15/2050 DD 05/01/17	610,306.12	633,015.90	774,000.00
MORGAN STANLEY BANK C5 E 144A	VAR RT 08/15/2045 DD 07/01/12	287,024.57	290,969.51	293,000.00
MORGAN STANLEY BANK C6 D 144A	VAR RT 11/15/2045 DD 10/01/12	534,866.41	540,819.85	545,000.00
MORGAN STANLEY BANK C7 D 144A	VAR RT 02/15/2046 DD 01/01/13	1,444,472.55	1,410,667.86	1,542,000.00
MORGAN STANLEY BANK C7 E 144A	VAR RT 02/15/2046 DD 01/01/13	416,650.00	413,483.20	520,000.00
MORGAN STANLEY BANK C8 D 144A	VAR RT 12/15/2048 DD 02/01/13	565,763.23	560,272.80	610,000.00
MORGAN STANLEY BANK C9 D 144A	VAR RT 05/15/2046 DD 05/01/13	1,301,422.90	1,396,887.59	1,519,000.00
MORGAN STANLEY BANK OF A C8 A4	3.134% 12/15/2048 DD 02/01/13	294,035.16	305,241.00	300,000.00
MORGAN STANLEY BANK OF AM C9 C	VAR RT 05/15/2046 DD 05/01/13	1,000,638.09	1,062,671.52	1,069,000.00
MORGAN STANLEY BANK OF C21 ASB	3.150% 03/15/2048 DD 02/01/15	616,007.81	610,254.00	600,000.00
MORGAN STANLEY BANK OF C24 A4	3.732% 05/15/2048 DD 08/01/15	105,021.00	104,854.00	100,000.00
MORGAN STANLEY BANK OF C32 A4	3.720% 12/15/2049 DD 12/01/16	636,783.59	648,569.60	620,000.00
MORGAN STANLEY CAP BNK2 D 144A	VAR RT 11/15/2049 DD 11/01/16	1,170,115.50	1,213,622.69	1,513,000.00
MORGAN STANLEY CAPI C2 XB 144A	VAR RT 06/15/2044 DD 06/01/11	824,999.98	409,658.38	24,752,772.00
MORGAN STANLEY CAPI CF1 G 144A	VAR RT 07/15/2032 DD 08/01/98	157,370.13	344,451.03	344,058.80
MORGAN STANLEY CAPI CPT F 144A	VAR RT 07/13/2029 DD 07/01/14	1,236,252.07	1,241,823.66	1,254,000.00
MORGAN STANLEY CAPI MS1 D 144A	VAR RT 05/15/2048 DD 07/01/15	1,291,757.28	1,313,459.10	1,530,000.00
MORGAN STANLEY CAPI WF1 N 144A	VAR RT 11/15/2031 DD 02/01/99	437,006.66	567,108.46	568,695.12
MORGAN STANLEY CAPI WF1 O 144A	VAR RT 11/15/2031 DD 02/01/99	129,745.75	621,394.04	650,754.25
MORGAN STANLEY CAPIT C1 D 144A	VAR RT 09/15/2047 DD 02/01/11	2,902,095.56	3,233,815.20	3,070,000.00
MORGAN STANLEY CAPIT C2 D 144A	VAR RT 06/15/2044 DD 06/01/11	1,960,904.20	2,040,496.65	2,049,000.00
MORGAN STANLEY CAPIT C2 E 144A	VAR RT 06/15/2044 DD 06/01/11	1,041,244.53	1,260,454.30	1,330,000.00
MORGAN STANLEY CAPIT C2 F 144A	VAR RT 06/15/2044 DD 06/01/11	1,686,438.53	1,724,236.80	1,920,000.00
MORGAN STANLEY CAPIT C3 C 144A	VAR RT 07/15/2049 DD 10/01/11	536,676.56	549,504.80	520,000.00
MORGAN STANLEY CAPIT C3 E 144A	VAR RT 07/15/2049 DD 10/01/11	808,310.00	1,124,167.53	1,151,870.00
MORGAN STANLEY CAPIT C3 F 144A	VAR RT 07/15/2049 DD 10/01/11	178,680.00	177,893.76	192,000.00
MORGAN STANLEY CAPIT C3 G 144A	VAR RT 07/15/2049 DD 10/01/11	1,203,405.90	1,145,869.02	1,317,000.00
MORGAN STANLEY CAPIT C4 D 144A	VAR RT 03/15/2045 DD 03/01/12	502,299.21	509,722.20	530,000.00
MORGAN STANLEY CAPIT C4 E 144A	VAR RT 03/15/2045 DD 03/01/12	3,009,535.11	2,637,523.62	3,266,000.00
MORGAN STANLEY CAPIT C4 F 144A	3.070% 03/15/2045 DD 03/01/12	702,664.69	459,773.56	862,000.00
MORGAN STANLEY CAPIT RR F 144A	VAR RT 004/30/2039 DD 11/01/97	82,514.58	89,435.44	89,690.16
MORGAN STANLEY DEA TOP3 E 144A	VAR RT 07/15/2033 DD 07/01/01	400,513.87	442,224.24	421,454.94
MORGAN STANLEY DW & CO NT	7.250% 04/01/2032 DD 04/03/02	54,946.65	76,154.65	55,000.00
MORGAN STANLEY IFHF SPV LP		4,322,250.91	6,927,686.46	4,322,250.91
MORNINGSTAR INC		421,775.35	556,801.74	5,742.00
MOSAIC CO/THE	4.875% 11/15/2041 DD 10/24/11	195,128.70	193,935.30	195,000.00
MOSAIC CO/THE	4.250% 11/15/2023 DD 11/13/13	194,250.40	196,748.80	190,000.00
MOSAIC CO/THE	4.050% 11/15/2027 DD 11/13/17	998,040.00	1,002,620.00	1,000,000.00
MOSAIC CO/THE		3,533,489.10	2,343,065.92	91,312.00
MOTEL 6 TRUST 2017 M6MZ M 144A	VAR RT 08/15/2019 DD 09/11/17	495,296.58	503,665.44	496,227.00
MOTEL 6 TRUST 2017 MTL6 F 144A	VAR RT 08/15/2034 DD 09/11/17	3,639,181.78	3,649,570.07	3,647,283.95
MOTOR OIL HELLAS CORINTH REFIN		852,235.47	1,483,857.38	65,800.00
MOTORCAR PARTS OF AMERICA INC		395,290.82	357,381.99	14,301.00

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MOTOROLA INC	7.500% 05/15/2025 DD 05/15/95	26,906.25	30,186.20	25,000.00
MOTOROLA SOLUTIONS INC	3.500% 09/01/2021 DD 08/19/14	102,217.00	101,506.00	100,000.00
MOTOROLA SOLUTIONS INC	5.500% 09/01/2044 DD 08/19/14	998,810.00	1,015,480.00	1,000,000.00
MOTOROLA SOLUTIONS INC		2,635,285.01	3,818,491.12	42,268.00
MOULIN GLOBAL EYECARE HLDGS	HKD0.50	1,738,966.48	-	3,700,000.00
MOVADO GROUP INC		298,624.41	375,130.00	11,650.00
MPLX LP	4.875% 12/01/2024 DD 06/01/16	97,018.20	97,011.00	90,000.00
MPLX LP	5.200% 03/01/2047 DD 02/10/17	113,953.90	120,717.30	110,000.00
MPLX LP	4.875% 06/01/2025 DD 06/01/16	325,563.60	332,233.20	310,000.00
MPT OPERATING PARTNERSHIP LP /	5.250% 08/01/2026 DD 07/22/16	115,000.00	119,025.00	115,000.00
MRC GLOBAL INC		1,286,736.39	1,161,185.76	68,628.00
MRFC MORTGAGE PASS-THR TBC3 A1	VAR RT 12/15/2030 DD 08/15/00	14,117.73	14,520.59	14,993.95
MSA SAFETY INC		405,090.24	469,228.56	6,053.00
MSC INDUSTRIAL DIRECT CO INC		861,297.25	1,095,351.12	11,332.00
MSCG TRUST 2016-SNR SNR D 144A	6.550% 11/15/2034 DD 12/01/16	2,400,457.15	2,515,583.40	2,486,000.00
MSCG TRUST 2016-SNR SNR E 144A	6.809% 11/15/2034 DD 12/01/16	633,277.19	652,798.15	689,000.00
MSCI EMF (EMERGING MKTS FREE)		301,320,108.60	331,284,008.78	6,112,514.87
MSCI EQ INDEX FD-WORLD EX-US		4,566,247,409.71	5,048,354,617.36	240,922,269.34
MSCI INC		1,406,010.43	3,008,488.50	23,775.00
MSG NETWORKS INC		910,481.81	898,796.25	44,385.00
MSJP 2015-HAUL HAUL E 144A	VAR RT 09/05/2047 DD 10/01/15	334,653.45	363,262.16	378,000.00
MTGE INVESTMENT CORP		567,051.60	630,554.00	34,084.00
MTS SYSTEMS CORP		660,965.09	672,485.10	12,523.00
MTU AERO ENGINES AG		3,230,662.91	6,298,717.15	35,110.00
MUELLER INDUSTRIES INC		379,868.95	375,239.13	10,591.00
MUELLER WATER PRODUCTS INC		757,801.71	783,175.12	62,504.00
MUFG UNION BANK NA	2.250% 05/06/2019 DD 05/06/14	251,690.00	249,680.00	250,000.00
MUFG UNION BANK NA	2.625% 09/26/2018 DD 09/26/13	2,052,725.00	2,006,800.00	2,000,000.00
MUHIBBAH ENGINEERING M BHD		402,938.61	414,736.84	591,000.00
MULESOFT INC		8,271,666.77	8,385,811.50	360,525.00
MULTI-COLOR CORP		180,874.63	180,388.50	2,410.00
MUNI ELEC AUTH OF GEORGIA	6.637% 04/01/2057 DD 03/11/10	199,007.85	262,777.20	205,000.00
MUNI ELEC AUTH OF GEORGIA	6.655% 04/01/2057 DD 03/12/10	3,608,828.50	4,433,792.00	3,520,000.00
MURPHY OIL CORP	5.750% 08/15/2025 DD 08/18/17	300,000.00	306,750.00	300,000.00
MURPHY OIL CORP	6.875% 08/15/2024 DD 08/17/16	405,206.25	427,000.00	400,000.00
MURPHY OIL CORP	VAR RT 12/01/2022 DD 11/30/12	437,175.00	491,837.50	490,000.00
MURPHY OIL CORP		1,709,575.21	1,320,183.90	42,518.00
MURPHY USA INC		6,085,781.65	7,283,669.68	90,638.00
MURRAY & ROBERTS HOLDINGS LTD		143,199.69	168,924.72	172,691.00
MUTUALFIRST FINANCIAL INC		134,621.56	169,388.70	4,394.00
MYERS INDUSTRIES INC		73,777.61	90,870.00	4,660.00
MYLAN INC	5.400% 11/29/2043 DD 11/29/13	101,643.00	109,002.00	100,000.00
MYLAN INC	4.200% 11/29/2023 DD 11/29/13	1,764,276.00	1,813,857.50	1,750,000.00
MYLAN NV	3.950% 06/15/2026 DD 12/15/16	55,407.00	55,460.35	55,000.00
MYLAN NV	5.250% 06/15/2046 DD 12/15/16	81,349.50	82,178.25	75,000.00
MYLAN NV	3.150% 06/15/2021 DD 12/15/16	96,206.50	95,530.10	95,000.00
MYLAN NV		6,424,924.84	5,776,753.54	136,534.00
MYOKARDIA INC		100,867.10	190,165.70	4,517.00
MYR GROUP INC		294,744.56	299,310.21	8,377.00
MYRIAD GENETICS INC		1,222,247.08	1,697,158.18	49,415.00
NABORS INDUSTRIES INC	5.500% 01/15/2023 DD 07/15/17	1,282,125.00	1,290,100.00	1,330,000.00
NABORS INDUSTRIES LTD		1,155,817.35	510,474.20	74,740.00
NACCO INDUSTRIES INC		83,556.79	111,971.10	2,974.00
NANOMETRICS INC		171,570.14	171,175.48	6,869.00
NANOSTRING TECHNOLOGIES INC		1,060,722.68	479,245.32	64,156.00
NANTHEALTH INC		67,411.34	37,124.60	12,172.00
NANTKWEST INC		159,649.20	95,071.26	21,174.00
NAPCO SECURITY TECHNOLOGIES IN		15,817.79	14,647.50	1,674.00
NASDAQ INC		1,376,351.44	2,306,129.28	30,016.00
NASPERS LTD		7,365,751.22	17,170,536.86	61,597.00
NATERA INC		70,443.62	53,328.68	5,932.00
NATHAN'S FAMOUS INC		25,399.70	33,673.00	446.00
NATIONAL AUSTRALIA BANK LTD/NE	2.625% 01/14/2021 DD 01/14/16	39,867.20	40,169.60	40,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.500% 05/22/2022 DD 05/22/17	59,947.80	59,533.20	60,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.625% 07/23/2020 DD 07/23/15	80,187.20	80,422.40	80,000.00

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NATIONAL AUSTRALIA BANK LTD/NE	2.250% 01/10/2020 DD 01/10/17	351,533.00	349,650.00	350,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.500% 07/12/2026 DD 07/12/16	382,594.50	371,404.80	390,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.000% 01/14/2019 DD 01/14/16	1,535,951.70	1,527,368.40	1,530,000.00
NATIONAL BANK HOLDINGS CORP		417,997.95	441,599.31	13,617.00
NATIONAL BANKSHARES INC		198,048.52	229,522.50	5,050.00
NATIONAL BEVERAGE CORP		134,292.57	211,055.04	2,166.00
NATIONAL CINEMEDIA INC		682,448.05	324,066.40	47,240.00
NATIONAL CITY CORP	6.875% 05/15/2019 DD 05/04/99	49,193.10	47,710.80	45,000.00
NATIONAL COMMERCE CORP		193,653.77	232,363.25	5,773.00
NATIONAL FUEL GAS CO	3.950% 09/15/2027 DD 09/27/17	200,399.19	200,200.02	201,000.00
NATIONAL FUEL GAS CO		1,104,109.95	1,077,773.48	19,628.00
NATIONAL GENERAL HOLDINGS CORP		441,059.47	386,043.84	19,656.00
NATIONAL HEALTH INVESTORS INC		1,505,205.85	1,488,604.24	19,748.00
NATIONAL HEALTHCARE CORP		582,900.71	509,275.58	8,357.00
NATIONAL INSTRUMENTS CORP		814,884.77	1,168,678.99	28,073.00
NATIONAL OILWELL VARCO INC	2.600% 12/01/2022 DD 11/20/12	28,315.80	29,296.50	30,000.00
NATIONAL OILWELL VARCO INC		4,882,754.81	3,509,932.88	97,444.00
NATIONAL PRESTO INDUSTRIES INC		312,055.08	335,544.30	3,374.00
NATIONAL RESEARCH CORP		40,221.93	80,493.40	2,158.00
NATIONAL RETAIL PROPERTIES INC	3.900% 06/15/2024 DD 05/14/14	126,155.00	128,178.75	125,000.00
NATIONAL RETAIL PROPERTIES INC	3.500% 10/15/2027 DD 09/14/17	196,726.00	196,504.00	200,000.00
NATIONAL RETAIL PROPERTIES INC		1,421,992.79	1,715,452.62	39,774.00
NATIONAL RURAL UTILITIES COOPE	2.400% 04/25/2022 DD 04/25/17	150,894.00	149,148.00	150,000.00
NATIONAL RURAL UTILITIES COOPE	8.000% 03/01/2032 DD 03/07/02	291,590.00	291,940.00	200,000.00
NATIONAL STORAGE AFFILIATES TR	PFD 6.000% CUMULATIVE	117,494.84	122,388.00	4,700.00
NATIONAL STORAGE AFFILIATES TR		637,944.76	839,308.14	30,789.00
NATIONAL VISION HOLDINGS INC		362,244.02	411,501.13	10,133.00
NATIONAL WESTERN LIFE GROUP IN		423,518.40	558,430.74	1,687.00
NATIONSLINK FUNDIN LTLI D 144A	6.450% 01/22/2026 DD 02/15/99	472,657.52	436,310.64	423,314.87
NATIONSTAR MORTGAGE HOLDINGS I		381,848.96	416,176.00	22,496.00
NATURAL GAS SERVICES GROUP INC		254,984.87	238,262.80	9,094.00
NATURAL GROCERS BY VITAMIN COT		71,161.08	56,687.64	6,348.00
NATURAL HEALTH TRENDS CORP		28,277.12	16,526.72	1,088.00
NATURE'S SUNSHINE PRODUCTS INC		113,535.69	89,339.25	7,735.00
NATUS MEDICAL INC		227,559.17	207,693.40	5,437.00
NAUTILUS INC		107,604.25	82,062.45	6,147.00
NAVER CORP		1,485,849.70	1,640,772.92	2,019.00
NAVIENT CORP	5.875% 03/25/2021 DD 03/27/15	100,000.00	103,250.00	100,000.00
NAVIENT CORP	6.500% 06/15/2022 DD 03/07/17	199,916.00	209,900.00	200,000.00
NAVIENT CORP	8.000% 03/25/2020 DD 03/22/10	232,500.00	216,250.00	200,000.00
NAVIENT CORP	PFD 4.283%	766,658.54	764,675.00	30,587.00
NAVIENT CORP		885,873.93	976,595.76	73,318.00
NAVIGANT CONSULTING INC		849,392.75	675,506.82	34,802.00
NAVIGATORS GROUP INC/THE		808,571.68	754,509.10	15,493.00
NAVIOS MARITIME ACQUISITION CO		95,131.79	62,483.01	56,291.00
NAVIOS MARITIME HOLDINGS INC		76,467.63	73,414.80	61,179.00
NAVISTAR INTERNATIONAL 11/17	COV-LITE TLB	907,850.00	912,557.10	910,000.00
NAVISTAR INTERNATIONAL CORP		1,051,129.30	1,551,955.84	36,193.00
NBCUNIVERSAL ENTERPRISE I 144A	1.974% 04/15/2019 DD 03/19/13	3,014,670.00	2,994,570.00	3,000,000.00
NBCUNIVERSAL ENTERPRISE I 144A	VAR RT 04/01/2021 DD 06/14/17	3,555,000.00	3,566,162.70	3,555,000.00
NBCUNIVERSAL MEDIA LLC	4.450% 01/15/2043 DD 10/05/12	9,757.70	10,912.20	10,000.00
NBCUNIVERSAL MEDIA LLC	5.150% 04/30/2020 DD 04/30/11	50,738.50	53,271.00	50,000.00
NBCUNIVERSAL MEDIA LLC	4.375% 04/01/2021 DD 04/01/11	97,474.50	95,389.20	90,000.00
NBCUNIVERSAL MEDIA LLC	5.950% 04/01/2041 DD 04/01/11	729,560.40	762,535.80	585,000.00
NBT BANCORP INC		1,246,167.73	1,185,953.60	32,227.00
NCI BUILDING SYSTEMS INC		124,113.40	139,674.10	7,237.00
NCI BUILDING SYSTEMS INC 144A	8.250% 01/15/2023 DD 01/16/15	518,846.92	535,300.00	505,000.00
NCR CORP	5.000% 07/15/2022 DD 01/15/13	653,924.24	661,375.00	650,000.00
NCR CORP		840,176.88	1,092,880.47	32,153.00
NCS MULTISTAGE HOLDINGS INC		51,299.56	33,533.50	2,275.00
NEDERLANDSE WATERSCHAPSBA 144A	VAR RT 02/14/2018 DD 02/14/14	1,646,150.00	1,640,098.40	1,640,000.00
NEENAH INC		368,800.47	405,114.85	4,469.00
NEKTAR THERAPEUTICS		422,923.81	1,603,840.32	26,856.00
NELNET INC		726,465.38	786,586.02	14,359.00
NEOGEN CORP		416,216.35	553,684.35	6,735.00

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NEOGENOMICS INC		2,992,173.44	3,079,798.02	347,607.00
NEOPHOTONICS CORP		290,865.99	153,708.80	23,360.00
NEOS THERAPEUTICS INC		42,065.18	54,610.80	5,354.00
NEPES CORP		213,819.03	216,638.01	24,542.00
NESTLE SA		5,763,878.28	14,446,793.22	168,000.00
NETAPP INC		2,560,302.04	3,885,621.48	70,239.00
NETFLIX INC		7,998,219.65	20,629,749.24	107,469.00
NETGEAR INC		1,136,773.81	1,400,482.50	23,838.00
NETSCOUT SYSTEMS INC		2,102,141.81	1,944,202.05	63,849.00
NEUROCRINE BIOSCIENCES INC		1,057,768.87	1,760,672.28	22,692.00
NEVRO CORP		1,090,900.80	942,810.24	13,656.00
NEW HOME CO INC/THE		101,510.57	109,775.33	8,761.00
NEW JERSEY RESOURCES CORP		2,051,695.87	2,452,441.20	61,006.00
NEW JERSEY ST ECON DEV AUTH LE	7.425% 02/15/2029 DD 06/15/97	360,828.00	375,198.00	300,000.00
NEW JERSEY ST TRANSPRTN TRUST	5.754% 12/15/2028 DD 10/21/10	478,953.60	516,613.50	450,000.00
NEW JERSEY ST TURNPIKE AUTH	7.102% 01/01/2041 DD 12/15/10	171,476.25	186,741.25	125,000.00
NEW MEDIA INVESTMENT GROUP INC		578,768.05	643,865.38	38,371.00
NEW RELIC INC		217,533.00	323,800.85	5,605.00
NEW RESIDENTIAL INVESTMENT COR		1,243,835.19	1,343,610.48	75,146.00
NEW SENIOR INVESTMENT GROUP IN		597,892.16	457,863.84	60,564.00
NEW SOUTH WALES TREASURY CORP	3.500% 03/20/2019	1,172,927.04	1,191,496.14	1,495,000.00
NEW YORK CITY NY MUNI WTR FIN	5.440% 06/15/2043 DD 09/23/10	562,125.90	578,943.20	440,000.00
NEW YORK CITY NY TRANSITIONAL	5.767% 08/01/2036 DD 10/22/09	298,460.00	313,865.00	250,000.00
NEW YORK CITY NY TRANSITIONAL	2.850% 08/01/2022 DD 08/01/14	2,960,134.95	3,026,939.25	2,985,000.00
NEW YORK COMMUNITY BANCORP INC		1,571,981.47	1,511,674.08	116,104.00
NEW YORK MORTGAGE TRUST INC		548,972.56	517,459.39	83,867.00
NEW YORK NY	6.271% 12/01/2037 DD 12/21/10	84,593.25	101,274.00	75,000.00
NEW YORK NY	5.206% 10/01/2031 DD 10/15/09	135,833.75	146,126.25	125,000.00
NEW YORK TIMES CO/THE		478,907.85	670,310.50	36,233.00
NEWELL BRANDS INC	2.875% 12/01/2019 DD 11/19/14	100,279.00	100,803.00	100,000.00
NEWELL BRANDS INC	5.500% 04/01/2046 DD 03/30/16	171,429.30	178,842.00	150,000.00
NEWELL BRANDS INC	3.850% 04/01/2023 DD 03/30/16	278,490.30	279,385.20	270,000.00
NEWELL BRANDS INC		4,320,909.66	3,864,168.60	125,054.00
NEWFIELD EXPLORATION CO		1,714,495.59	1,530,182.43	48,531.00
NEWLINK GENETICS CORP		45,498.45	27,063.07	3,337.00
NEWMARKET CORP		552,986.27	759,014.90	1,910.00
NEWMONT MINING CORP	4.875% 03/15/2042 DD 03/08/12	36,928.50	55,485.00	50,000.00
NEWMONT MINING CORP	3.500% 03/15/2022 DD 03/08/12	365,074.50	357,304.50	350,000.00
NEWMONT MINING CORP		6,360,959.40	5,149,057.20	137,235.00
NEWPAGE CORP	11.375% 12/31/2014 DD 12/31/09	1,164,140.23	-	1,383,476.57
NEWPARK RESOURCES INC		460,205.84	545,154.00	63,390.00
NEWS CORP		458,345.47	529,739.20	31,912.00
NEWS CORP		1,012,379.59	1,601,953.25	98,825.00
NEXEN ENERGY ULC	6.400% 05/15/2037 DD 05/04/07	449,039.50	456,498.00	350,000.00
NEXEO SOLUTIONS INC		145,192.97	161,934.50	17,795.00
NEXPOINT RESIDENTIAL TRUST INC		257,742.79	355,452.68	12,722.00
NEXSTAR BROADCASTING INC 144A	5.625% 08/01/2024 DD 07/27/16	1,221,337.95	1,259,650.00	1,220,000.00
NEXSTAR MEDIA GROUP INC		488,689.17	623,707.48	7,975.80
NEXTERA ENERGY CAPITAL HOLDING	4.500% 06/01/2021 DD 06/10/11	318,612.00	317,469.00	300,000.00
NEXTERA ENERGY CAPITAL HOLDING	3.550% 05/01/2027 DD 04/28/17	358,039.50	356,524.00	350,000.00
NEXTERA ENERGY CAPITAL HOLDING	2.300% 04/01/2019 DD 03/31/16	1,178,131.50	1,169,368.20	1,170,000.00
NEXTERA ENERGY INC		11,692,053.91	19,154,829.22	122,638.00
NI HOLDINGS INC		119,523.65	118,350.60	6,970.00
NIC INC		261,805.44	186,484.40	11,234.00
NICE INFORMATION SERVICE CO LT		401,183.63	448,595.59	55,264.00
NICOLET BANKSHARES INC		307,853.75	369,440.26	6,749.00
NIELSEN HOLDINGS PLC		3,702,615.02	3,376,245.60	92,754.00
NIGERIA GOVERNMENT INTERN 144A	7.875% 02/16/2032 DD 02/16/17	128,000.00	144,563.20	128,000.00
NIGERIA GOVERNMENT INTERN 144A	7.625% 11/28/2047 DD 11/28/17	446,000.00	478,321.62	446,000.00
NIGERIA GOVERNMENT INTERN 144A	6.500% 11/28/2027 DD 11/28/17	517,000.00	538,724.34	517,000.00
NIKE INC	2.250% 05/01/2023 DD 04/26/13	49,915.00	49,727.00	50,000.00
NIKE INC	2.375% 11/01/2026 DD 10/21/16	74,305.60	76,216.80	80,000.00
NIKE INC	3.875% 11/01/2045 DD 10/29/15	75,492.00	83,775.20	80,000.00
NIKE INC		18,977,547.75	40,879,302.30	653,546.00
NISOURCE INC	4.375% 05/15/2047 DD 05/22/17	304,896.00	328,824.00	300,000.00

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NISOURCE INC	3.490% 05/15/2027 DD 05/22/17	364,381.20	366,422.40	360,000.00
NISOURCE INC		1,382,711.92	2,169,910.77	84,531.00
NISSAN AUTO RECEIVABLES 2 A A3	1.740% 08/16/2021 DD 03/28/17	1,618,456.10	1,605,180.80	1,615,000.00
NL INDUSTRIES INC		55,193.98	102,372.00	7,184.00
NMI HOLDINGS INC		353,289.54	648,941.00	38,173.00
NN INC		92,512.06	131,983.20	4,782.00
NOBLE CORP PLC		705,837.61	818,499.68	181,084.00
NOBLE ENERGY INC	4.150% 12/15/2021 DD 12/08/11	129,030.00	130,252.50	125,000.00
NOBLE ENERGY INC	5.250% 11/15/2043 DD 11/08/13	316,713.00	332,028.00	300,000.00
NOBLE ENERGY INC		4,866,832.63	3,666,919.32	125,838.00
NOMURA HOLDINGS INC	6.700% 03/04/2020 DD 03/04/10	260,027.90	254,615.45	235,000.00
NOODLES & CO		8,051.99	10,059.00	1,916.00
NORBORD INC 144A	6.250% 04/15/2023 DD 04/16/15	1,127,275.00	1,184,006.25	1,085,000.00
NORDIC AMERICAN TANKERS LTD		659,557.63	183,449.58	74,573.00
NORDSON CORP		1,208,678.61	2,313,852.00	15,805.00
NORDSTROM INC		1,566,375.22	1,418,462.44	29,938.00
NORFOLK SOUTHERN CORP	2.903% 02/15/2023 DD 02/15/13	64,930.32	57,274.74	57,000.00
NORFOLK SOUTHERN CORP	4.800% 08/15/2043 DD 08/13/13	64,763.82	75,421.50	66,000.00
NORFOLK SOUTHERN CORP	3.250% 12/01/2021 DD 11/17/11	103,332.00	102,468.00	100,000.00
NORFOLK SOUTHERN CORP	3.850% 01/15/2024 DD 11/21/13	104,526.00	105,511.00	100,000.00
NORFOLK SOUTHERN CORP		6,661,061.03	11,026,020.60	76,094.00
NORFOLK SOUTHERN CORP 144A	3.942% 11/01/2047 DD 11/16/17	106,920.23	114,950.08	112,000.00
NORTHEAST BANCORP		92,731.52	114,198.95	4,933.00
NORTHERN STATES POWER CO/MN	3.600% 05/15/2046 DD 05/31/16	76,559.20	80,923.20	80,000.00
NORTHERN STATES POWER CO/MN	3.400% 08/15/2042 DD 08/13/12	389,284.00	395,876.00	400,000.00
NORTHERN STATES POWER CO/MN	2.600% 05/15/2023 DD 05/20/13	446,369.50	473,190.25	475,000.00
NORTHERN TRUST CORP	3.950% 10/30/2025 DD 10/31/13	49,454.00	52,969.50	50,000.00
NORTHERN TRUST CORP		3,196,613.10	5,346,012.91	53,519.00
NORTHFIELD BANCORP INC		547,328.28	513,578.52	30,069.00
NORTHTRIM BANCORP INC		154,091.73	177,780.20	5,252.00
NORTHROP GRUMMAN CORP	4.030% 10/15/2047 DD 10/13/17	141,839.60	146,314.00	140,000.00
NORTHROP GRUMMAN CORP	2.550% 10/15/2022 DD 10/13/17	180,131.40	178,718.40	180,000.00
NORTHROP GRUMMAN CORP	3.500% 03/15/2021 DD 11/08/10	341,448.75	335,156.25	325,000.00
NORTHROP GRUMMAN CORP		6,238,538.61	13,013,597.82	42,402.00
NORTHROP GRUMMAN SYSTEMS CORP	7.750% 02/15/2031 DD 02/27/01	148,093.00	142,473.00	100,000.00
NORTHSTAR REALTY EUROPE CORP		454,684.50	554,470.98	41,286.00
NORTHWEST BANCSHARES INC		1,293,808.07	1,214,146.29	72,573.00
NORTHWEST NATURAL GAS CO		1,227,584.62	1,279,194.25	21,445.00
NORTHWEST PIPE CO		104,317.19	124,103.76	6,484.00
NORTHWESTERN CORP		2,050,938.78	2,188,900.50	36,665.00
NORWEGIAN CRUISE LINE HOLDINGS		2,086,099.21	2,497,797.75	46,907.00
NORWOOD FINANCIAL CORP		105,440.24	128,535.00	3,895.00
NOS SGPS SA		5,491,804.76	5,785,213.04	879,000.00
NOVANTA INC		127,366.66	282,200.00	5,644.00
NOVARTIS AG		12,542,190.39	15,981,118.52	189,000.00
NOVARTIS CAPITAL CORP	3.100% 05/17/2027 DD 02/17/17	61,116.00	61,173.60	60,000.00
NOVARTIS CAPITAL CORP	4.000% 11/20/2045 DD 11/20/15	197,348.00	217,258.00	200,000.00
NOVARTIS CAPITAL CORP	4.400% 05/06/2044 DD 02/21/14	456,398.00	470,069.10	410,000.00
NOVARTIS SECURITIES INVESTMENT	5.125% 02/10/2019 DD 02/10/09	225,869.60	206,594.00	200,000.00
NOVAVAX INC		190,426.17	192,655.08	155,367.00
NOVELION THERAPEUTICS INC		108,691.60	32,086.08	10,284.00
NOVO NORDISK A/S		9,293,796.23	21,832,809.12	404,700.00
NOVOCOR LTD		120,654.56	203,171.60	10,058.00
NOW INC		1,575,931.08	892,801.29	80,943.00
NRG ENERGY INC	6.250% 07/15/2022 DD 07/15/14	1,246,061.82	1,294,800.00	1,245,000.00
NRG ENERGY INC		1,477,226.31	2,379,076.80	83,535.00
NRG ENERGY INC 144A	5.750% 01/15/2028 DD 12/07/17	868,175.00	868,600.00	860,000.00
NRG YIELD INC		398,802.94	495,095.25	26,265.00
NRG YIELD INC		762,636.50	914,741.10	48,399.00
NU SKIN ENTERPRISES INC		708,891.74	990,836.06	14,522.00
NUANCE COMMUNICATIONS INC		1,486,913.41	1,198,732.95	73,317.00
NUANCE COMMUNICATIONS INC	5.625% 12/15/2026 DD 12/22/16	1,286,097.70	1,317,181.25	1,265,000.00
NUCOR CORP	6.400% 12/01/2037 DD 12/03/07	460,999.00	468,583.50	350,000.00
NUCOR CORP		3,934,991.61	5,225,767.36	82,192.00
NUTANIX INC		514,302.32	673,142.40	19,080.00

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NUTRISYSTEM INC		8,024,331.36	10,441,678.60	198,511.00
NUVASIVE INC		601,367.97	538,985.35	9,215.00
NUVOTON TECHNOLOGY CORP		859,398.21	1,625,888.39	756,000.00
NV5 GLOBAL INC		1,571,274.63	2,132,589.45	39,383.00
NVE CORP		77,692.55	99,416.00	1,156.00
NVIDIA CORP		10,306,530.09	28,778,287.50	148,725.00
NVR INC		1,185,325.61	3,174,939.10	905.00
NXP SEMICONDUCTORS NV		9,781,862.65	10,395,601.47	88,783.00
NXSTAGE MEDICAL INC		311,262.12	290,299.63	11,981.00
NYMOX PHARMACEUTICAL CORP		59,129.67	48,503.40	14,698.00
OASIS PETROLEUM INC	6.875% 03/15/2022 DD 03/15/14	1,268,970.01	1,339,256.25	1,305,000.00
OASIS PETROLEUM INC		2,331,816.73	1,683,093.30	200,130.00
OBALON THERAPEUTICS INC		37,605.58	24,357.85	3,685.00
OCCIDENTAL PETROLEUM CORP	3.125% 02/15/2022 DD 08/18/11	50,610.00	51,260.50	50,000.00
OCCIDENTAL PETROLEUM CORP	4.625% 06/15/2045 DD 06/23/15	81,549.00	85,021.50	75,000.00
OCCIDENTAL PETROLEUM CORP	4.100% 02/15/2047 DD 11/07/16	94,608.00	106,298.00	100,000.00
OCCIDENTAL PETROLEUM CORP	3.400% 04/15/2026 DD 04/04/16	171,451.90	174,100.40	170,000.00
OCCIDENTAL PETROLEUM CORP	2.700% 02/15/2023 DD 06/22/12	359,827.50	375,232.50	375,000.00
OCCIDENTAL PETROLEUM CORP		15,869,384.43	14,771,039.80	200,530.00
OCEANEERING INTERNATIONAL INC		996,589.22	575,578.78	27,227.00
OCEANFIRST FINANCIAL CORP		581,631.95	618,371.25	23,557.00
OCLARO INC		417,363.45	287,501.44	42,656.00
OCM MEZZANINE FUND LP		512.64	4,265.00	9.96
OCONEE FEDERAL FINANCIAL CORP		23,783.48	24,595.90	857.00
OCULAR THERAPEUTIX INC		34,063.86	14,288.95	3,211.00
OCWEN FINANCIAL CORP		353,063.22	230,665.35	73,695.00
OESTERREICHISCHE KONTROLLBANK	1.375% 02/10/2020 DD 02/10/15	246,880.00	246,157.50	250,000.00
OESTERREICHISCHE KONTROLLBANK	1.875% 01/20/2021 DD 01/20/16	1,003,540.00	989,060.00	1,000,000.00
OFFICE DEPOT INC		1,806,284.11	1,359,154.68	383,942.00
OFG BANCORP		437,584.61	316,065.60	33,624.00
OGE ENERGY CORP		1,460,222.31	1,603,638.48	48,728.00
OHIO ST UNIV	3.798% 12/01/2046 DD 03/09/16	412,572.00	413,240.00	400,000.00
OHIO VALLEY BANC CORP		89,762.37	112,110.00	2,775.00
OIL STATES INTERNATIONAL INC		1,226,347.62	1,071,381.40	37,858.00
OIL-DRI CORP OF AMERICA		131,408.90	144,005.00	3,470.00
OKTA INC		94,234.35	90,864.28	3,548.00
OLD DOMINION FREIGHT LINE INC		1,056,056.37	2,146,501.35	16,317.00
OLD LINE BANCSHARES INC		123,531.84	171,223.04	5,816.00
OLD NATIONAL BANCORP/IN		1,751,624.35	1,772,797.85	101,593.00
OLD POINT FINANCIAL CORP		75,735.52	73,423.00	2,468.00
OLD REPUBLIC INTERNATIONAL COR		880,413.06	1,358,613.48	63,546.00
OLD SECOND BANCORP INC		214,677.11	308,148.75	22,575.00
OLIN CORP		9,072,536.58	12,672,919.98	356,181.00
OLLIE'S BARGAIN OUTLET HOLDING		4,132,193.69	7,048,596.00	132,368.00
OLYMPIC STEEL INC		142,766.95	136,783.85	6,365.00
OM ASSET MANAGEMENT PLC		212,265.94	243,293.75	14,525.00
OMAN GOVERNMENT INTERNATI 144A	5.375% 03/08/2027 DD 03/08/17	142,645.00	142,232.34	141,000.00
OMAN GOVERNMENT INTERNATI 144A	4.750% 06/15/2026 DD 06/15/16	432,250.91	420,265.47	433,000.00
OMAN GOVERNMENT INTERNATI 144A	6.500% 03/08/2047 DD 03/08/17	1,089,112.88	1,067,545.70	1,066,000.00
OMEGA FLEX INC		17,510.00	30,349.25	425.00
OMEGA HEALTHCARE INVESTORS INC	4.950% 04/01/2024 DD 10/01/14	192,936.80	204,759.24	196,000.00
OMEGA HEALTHCARE INVESTORS INC		1,658,544.42	1,424,478.96	51,724.00
OMEROS CORP		117,877.26	152,117.47	7,829.00
OMINTO INC		18,373.67	6,696.48	1,993.00
OMNICELL INC		248,605.24	327,423.50	6,751.00
OMNICOM GROUP INC	3.625% 05/01/2022 DD 04/23/12	48,226.50	51,618.00	50,000.00
OMNICOM GROUP INC		3,770,495.85	4,431,487.01	60,847.00
OMNOVA SOLUTIONS INC		160,710.85	176,080.00	17,608.00
ON ASSIGNMENT INC		392,259.12	582,157.66	9,058.00
ON DECK CAPITAL INC		186,425.93	222,935.86	38,839.00
ON SEMICONDUCTOR CORP		998,667.54	2,243,469.72	107,138.00
ONCOCYTE CORP		4,872.89	4,440.75	955.00
ONCOR ELECTRIC DELIVERY C 144A	3.800% 09/30/2047 DD 09/21/17	304,596.00	311,670.00	300,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.750% 04/01/2045 DD 10/01/15	57,892.20	61,892.40	60,000.00
ONCOR ELECTRIC DELIVERY CO LLC	7.000% 09/01/2022 DD 08/30/02	185,506.16	174,879.76	148,000.00

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ONE GAS INC	3.610% 02/01/2024 DD 08/01/14	100,690.00	103,667.00	100,000.00
ONE GAS INC		2,413,844.18	2,902,414.68	39,618.00
ONE LIBERTY PROPERTIES INC		267,086.02	287,089.92	11,076.00
ONEMAIN HOLDINGS INC		485,231.10	369,265.92	14,208.00
ONEOK INC	4.000% 07/13/2027 DD 07/13/17	101,360.00	101,353.00	100,000.00
ONEOK INC	7.500% 09/01/2023 DD 08/21/15	120,989.00	119,007.00	100,000.00
ONEOK INC		4,747,978.20	5,190,048.45	97,101.00
ONEOK PARTNERS LP	3.375% 10/01/2022 DD 09/13/12	79,153.60	80,560.80	80,000.00
ONTEX GROUP NV		3,024,152.78	3,026,442.28	91,400.00
OOMA INC		19,906.10	28,321.50	2,370.00
OPKO HEALTH INC		953,873.55	386,570.80	78,892.00
OPPENHEIMER HOLDINGS INC		114,407.20	184,705.60	6,892.00
OPTINOSE INC		27,476.05	27,405.00	1,450.00
OPUS BANK		5,809,566.61	6,229,326.80	229,316.00
ORACLE CORP	3.400% 07/08/2024 DD 07/08/14	30,403.80	31,107.60	30,000.00
ORACLE CORP	2.650% 07/15/2026 DD 07/07/16	75,076.00	77,996.00	80,000.00
ORACLE CORP	2.950% 05/15/2025 DD 05/05/15	77,764.80	80,346.40	80,000.00
ORACLE CORP	2.500% 10/15/2022 DD 10/25/12	121,113.60	119,835.60	120,000.00
ORACLE CORP	3.875% 07/15/2020 DD 07/15/11	136,133.75	130,331.25	125,000.00
ORACLE CORP	3.800% 11/15/2037 DD 11/09/17	133,705.00	136,340.10	130,000.00
ORACLE CORP	2.800% 07/08/2021 DD 07/08/14	154,354.50	152,205.00	150,000.00
ORACLE CORP	2.625% 02/15/2023 DD 11/09/17	200,856.00	200,444.00	200,000.00
ORACLE CORP	3.625% 07/15/2023 DD 07/16/13	199,666.00	209,988.00	200,000.00
ORACLE CORP	5.375% 07/15/2040 DD 07/15/11	207,064.10	214,936.10	170,000.00
ORACLE CORP	4.375% 05/15/2055 DD 05/05/15	218,935.60	245,898.40	220,000.00
ORACLE CORP	1.900% 09/15/2021 DD 07/07/16	297,924.00	295,266.00	300,000.00
ORACLE CORP	2.500% 05/15/2022 DD 05/05/15	312,558.30	310,489.80	310,000.00
ORACLE CORP	4.000% 07/15/2046 DD 07/07/16	364,405.50	393,683.70	370,000.00
ORACLE CORP	VAR RT 01/15/2019 DD 07/16/13	707,105.70	703,640.00	700,000.00
ORACLE CORP	4.500% 07/08/2044 DD 07/08/14	879,432.00	911,904.00	800,000.00
ORACLE CORP	4.300% 07/08/2034 DD 07/08/14	1,843,679.40	1,994,873.25	1,795,000.00
ORACLE CORP		34,775,109.97	53,191,371.12	1,125,029.00
ORANGE SA	5.500% 02/06/2044 DD 02/06/14	53,059.50	61,376.50	50,000.00
ORANGE SA	5.375% 01/13/2042 DD 01/13/12	238,724.00	241,262.00	200,000.00
ORASURE TECHNOLOGIES INC		3,098,396.45	3,334,259.40	176,790.00
ORBCOMM INC		132,942.53	151,763.44	14,908.00
ORBITAL ATK INC		1,011,905.02	1,998,668.50	15,199.00
ORCHID ISLAND CAPITAL INC		346,913.54	311,622.40	33,580.00
ORCHIDS PAPER PRODUCTS CO		93,032.28	79,168.00	6,185.00
O'REILLY AUTOMOTIVE INC	3.600% 09/01/2027 DD 08/17/17	1,497,600.00	1,505,520.00	1,500,000.00
O'REILLY AUTOMOTIVE INC		3,690,014.32	5,543,003.76	23,044.00
ORGANOVO HOLDINGS INC		48,350.91	20,652.08	15,412.00
ORIENT EUROPHARMA CO LTD		959,168.94	950,978.24	357,771.00
ORION GROUP HOLDINGS INC		122,796.25	99,636.75	12,725.00
ORITANI FINANCIAL CORP		522,674.13	488,769.20	29,803.00
ORIX CORP	3.700% 07/18/2027 DD 07/18/17	100,675.02	100,690.00	100,000.00
ORMAT TECHNOLOGIES INC		934,016.53	1,231,805.64	19,259.00
ORRSTOWN FINANCIAL SERVICES IN		99,813.00	129,911.25	5,145.00
ORTHOFIX INTERNATIONAL NV		491,294.47	601,918.80	11,004.00
ORTHOPEDIATRICS CORP		22,982.12	23,699.65	1,235.00
OSHKOSH CORP		859,811.45	1,748,996.27	19,243.00
OSI SYSTEMS INC		2,249,457.22	1,825,816.80	28,360.00
OTONOMY INC		386,133.50	117,909.75	21,245.00
OTP BANK PLC		5,971,305.38	8,904,133.93	214,573.00
OTSUKA CORP		1,374,274.43	2,323,941.46	30,300.00
OTTER TAIL CORP		1,114,967.91	1,319,498.25	29,685.00
OUTFRONT MEDIA INC		933,766.31	833,019.20	35,906.00
OUTOTEC OYJ		2,648,893.83	3,798,863.97	445,579.00
OVERSEAS SHIPHOLDING GROUP INC		231,938.24	94,283.40	34,410.00
OVERSTOCK.COM INC		155,887.85	519,570.90	8,131.00
OVID THERAPEUTICS INC		8,547.61	7,126.14	722.00
OWENS & MINOR INC		1,526,379.73	860,984.64	45,603.00
OWENS CORNING	4.300% 07/15/2047 DD 06/26/17	294,282.00	295,392.00	300,000.00
OWENS CORNING		7,587,997.67	13,978,649.54	152,041.00
OWENS REALTY MORTGAGE INC		127,132.80	111,589.70	6,970.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
OWENS-ILLINOIS INC		855,726.89	958,896.84	43,252.00
OXFORD IMMUNOTEC GLOBAL PLC		65,096.71	62,096.65	4,445.00
OXFORD INDUSTRIES INC		559,308.98	642,949.69	8,551.00
PACCAR INC		4,319,895.55	6,277,145.88	88,311.00
PACIFIC ALTERNATIVE ASSET	MANAGEMENT COMPANY	19,391,973.13	7,372,715.28	15,561,145.82
PACIFIC BIOSCIENCES OF CALIFOR		124,941.53	52,287.84	19,806.00
PACIFIC ETHANOL INC		222,765.10	150,686.90	33,118.00
PACIFIC GAS & ELECTRIC CO	2.950% 03/01/2026 DD 03/01/16	79,473.60	77,887.20	80,000.00
PACIFIC GAS & ELECTRIC CO	8.250% 10/15/2018 DD 10/21/08	122,928.75	130,796.25	125,000.00
PACIFIC GAS & ELECTRIC CO	4.750% 02/15/2044 DD 02/21/14	125,971.25	138,572.50	125,000.00
PACIFIC GAS & ELECTRIC CO	5.800% 03/01/2037 DD 03/13/07	252,307.55	255,821.55	205,000.00
PACIFIC GAS & ELECTRIC CO	6.050% 03/01/2034 DD 03/23/04	665,150.64	649,444.87	515,000.00
PACIFIC GAS & ELECTRIC CO	4.000% 12/01/2046 DD 12/01/16	2,191,833.00	2,102,163.00	2,100,000.00
PACIFIC LIFE GLOBAL FUNDI 144A	VAR RT 06/02/2018 DD 06/02/08	503,920.00	505,564.20	502,000.00
PACIFIC MERCANTILE BANCORP		70,778.40	93,835.00	10,724.00
PACIFIC PREMIER BANCORP INC		9,489,530.98	11,145,279.68	278,631.99
PACIFICORP	6.000% 01/15/2039 DD 01/08/09	166,968.44	174,690.10	130,000.00
PACIRA PHARMACEUTICALS INC/DE		277,308.76	334,431.90	7,326.00
PACKAGING CORP OF AMERICA		6,691,755.63	9,635,199.85	79,927.00
PACWEST BANCORP		1,613,000.82	1,808,906.40	35,891.00
PADINI HOLDINGS BHD		246,977.91	628,590.07	481,800.00
PAGEGROUP PLC		15,641,725.31	16,889,790.56	2,670,700.00
PALO ALTO NETWORKS INC		2,696,894.31	3,256,222.04	22,466.00
PAMPA ENERGIA SA 144A	7.375% 07/21/2023 DD 07/21/16	167,661.00	184,210.00	169,000.00
PAMPA ENERGIA SA 144A	7.500% 01/24/2027 DD 01/24/17	204,220.16	225,598.84	206,000.00
PANALPINA WELTTRANSPORT HOLDIN		5,248,970.68	6,521,720.98	42,061.00
PANAMA GOVERNMENT INTERNATIONA	6.700% 01/26/2036 DD 01/26/06	64,845.00	73,205.00	55,000.00
PANAMA GOVERNMENT INTERNATIONA	5.200% 01/30/2020 DD 11/23/09	167,475.00	158,100.00	150,000.00
PANAMA GOVERNMENT INTERNATIONA	4.000% 09/22/2024 DD 09/22/14	251,600.00	265,875.00	250,000.00
PANAMA GOVERNMENT INTERNATIONA	3.875% 03/17/2028 DD 03/17/16	277,305.00	277,970.00	266,000.00
PANAMA GOVERNMENT INTERNATIONA	4.500% 05/15/2047 DD 05/15/17	356,510.00	376,775.00	350,000.00
PANAMA GOVERNMENT INTERNATIONA	8.125% 04/28/2034 DD 01/28/04	339,500.00	387,800.00	280,000.00
PANDORA MEDIA INC		858,471.21	326,304.36	67,698.00
PANHANDLE OIL AND GAS INC		159,188.00	149,686.20	7,284.00
PAPA JOHN'S INTERNATIONAL INC		393,129.28	265,680.85	4,735.00
PAR PACIFIC HOLDINGS INC		247,274.70	322,226.64	16,713.00
PARAGON COMMERCIAL CORP		130,201.01	139,521.50	2,630.00
PARAGUAY GOVERNMENT INTER REGS	5.000% 04/15/2026 DD 03/31/16	257,823.00	261,225.00	243,000.00
PARAMOUNT GROUP INC		2,008,244.42	1,922,383.10	121,286.00
PARATEK PHARMACEUTICALS INC		74,441.86	81,838.80	4,572.00
PARK CITY GROUP INC		32,969.50	22,251.50	2,330.00
PARK ELECTROCHEMICAL CORP		274,327.06	299,741.10	15,254.00
PARK HOTELS & RESORTS INC		3,660,191.57	3,886,511.25	135,183.00
PARK NATIONAL CORP		1,129,753.47	1,035,944.00	9,961.00
PARKE BANCORP INC		83,107.38	80,001.15	3,893.00
PARKER DRILLING CO		188,203.11	97,538.00	97,538.00
PARKER-HANNIFIN CORP	3.250% 03/01/2027 DD 09/01/17	423,937.00	433,792.60	430,000.00
PARKER-HANNIFIN CORP		3,658,922.09	6,863,157.04	34,388.00
PARK-OHIO HOLDINGS CORP		270,440.40	309,473.25	6,735.00
PARK-OHIO INDUSTRIES INC	6.625% 04/15/2027 DD 04/17/17	1,216,287.50	1,287,612.50	1,195,000.00
PARSLEY ENERGY INC		1,887,158.26	1,864,700.16	63,339.00
PARTY CITY HOLDCO INC		321,054.27	273,768.75	19,625.00
PATRICK INDUSTRIES INC		192,238.93	293,287.35	4,223.00
PATTERN ENERGY GROUP INC		1,120,197.23	1,068,504.29	49,721.00
PATTERSON COS INC		812,629.81	801,435.66	22,182.00
PATTERSON-UTI ENERGY INC		1,129,828.17	1,213,938.57	52,757.00
PAYCHEX INC		3,519,762.96	5,666,570.72	83,234.00
PAYCOM SOFTWARE INC		460,916.47	717,346.90	8,930.00
PAYLOCITY HOLDING CORP		189,952.30	226,839.60	4,810.00
PAYPAL HOLDINGS INC		9,692,614.77	21,836,796.30	296,615.00
PBF ENERGY INC		854,437.64	1,070,767.25	30,205.00
PC CONNECTION INC		222,040.27	221,107.56	8,436.00
PCM INC		86,232.36	46,401.30	4,687.00
PCSB FINANCIAL CORP		242,073.09	269,824.20	14,164.00
PDC ENERGY INC		3,042,503.04	2,565,609.66	49,779.00

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PDF SOLUTIONS INC		135,937.53	104,091.00	6,630.00
PDL BIOPHARMA INC		363,029.63	333,934.76	121,874.00
PDVWIRELESS INC		186,158.30	236,480.70	7,367.00
PEABODY ENERGY CORP		1,255,842.93	1,979,208.64	50,272.00
PEAPACK GLADSTONE FINANCIAL CO		369,600.78	469,513.14	13,407.00
PEBBLEBROOK HOTEL TRUST		1,439,438.29	1,947,819.51	52,403.00
PECO ENERGY CO	3.700% 09/15/2047 DD 09/18/17	302,192.43	307,959.00	300,000.00
PEGASYSTEMS INC		266,421.21	312,651.65	6,631.00
PENN NATIONAL GAMING INC		1,131,888.22	1,830,893.87	58,439.00
PENN VIRGINIA CORP		106,402.30	124,489.64	3,179.00
PENNS WOODS BANCORP INC		147,132.00	149,801.28	3,216.00
PENNSYLVANIA REAL ESTATE INVES		1,145,284.16	925,006.33	77,797.00
PENNYMAC FINANCIAL SERVICES IN		193,675.73	259,818.75	11,625.00
PENNYMAC MORTGAGE INVESTMENT T		791,828.55	786,289.03	48,929.00
PENSKE AUTOMOTIVE GROUP INC		452,771.65	438,210.30	9,158.00
PENTAIR PLC		11,882,525.52	13,025,294.04	184,442.00
PENUMBRA INC		395,148.88	500,894.30	5,323.00
PEOPLES BANCORP INC/OH		360,867.76	406,738.78	12,469.00
PEOPLES BANCORP OF NORTH CAROL		88,699.14	97,072.47	3,163.00
PEOPLES FINANCIAL SERVICES COR		235,446.48	235,834.54	5,063.00
PEOPLE'S UNITED FINANCIAL INC		1,374,127.64	1,715,631.50	91,745.00
PEOPLE'S UTAH BANCORP		217,929.41	285,910.80	9,436.00
PEPSICO INC	2.150% 10/14/2020 DD 10/14/15	10,075.80	9,985.20	10,000.00
PEPSICO INC	1.850% 04/30/2020 DD 04/30/15	39,736.00	39,677.60	40,000.00
PEPSICO INC	3.000% 08/25/2021 DD 08/29/11	40,796.80	40,870.00	40,000.00
PEPSICO INC	2.375% 10/06/2026 DD 10/06/16	57,930.60	57,060.00	60,000.00
PEPSICO INC	4.450% 04/14/2046 DD 10/14/15	66,537.00	68,180.40	60,000.00
PEPSICO INC	4.875% 11/01/2040 DD 10/26/10	74,614.15	78,259.35	65,000.00
PEPSICO INC	3.500% 07/17/2025 DD 07/17/15	101,344.00	103,962.00	100,000.00
PEPSICO INC	3.450% 10/06/2046 DD 10/06/16	114,119.30	116,415.60	120,000.00
PEPSICO INC	2.750% 03/01/2023 DD 02/28/13	185,528.00	196,774.50	195,000.00
PEPSICO INC	4.250% 10/22/2044 DD 10/22/14	200,064.00	220,718.00	200,000.00
PEPSICO INC	1.500% 02/22/2019 DD 02/24/16	254,617.50	253,834.65	255,000.00
PEPSICO INC	3.100% 07/17/2022 DD 07/17/15	364,262.50	358,386.00	350,000.00
PEPSICO INC	2.250% 01/07/2019 DD 07/30/13	988,370.00	1,002,840.00	1,000,000.00
PEPSICO INC		32,287,052.28	44,914,836.80	374,540.00
PEPSI-COLA METROPOLITAN BOTTLI	7.000% 03/01/2029 DD 03/08/99	200,797.50	202,405.50	150,000.00
PERFICIENT INC		447,702.49	467,119.65	24,495.00
PERFORMANCE FOOD GROUP CO		435,377.18	553,498.20	16,722.00
PERKINELMER INC		1,101,313.96	2,067,029.28	28,269.00
PERRIGO CO PLC		4,225,840.40	3,042,581.28	34,908.00
PERRIGO FINANCE UNLIMITED CO	3.500% 03/15/2021 DD 03/10/16	1,021,890.00	1,014,880.00	1,000,000.00
PERRIGO FINANCE UNLIMITED CO	3.500% 12/15/2021 DD 12/02/14	1,015,800.00	1,018,390.00	1,000,000.00
PERRY ELLIS INTERNATIONAL INC		224,612.39	239,307.28	9,557.00
PERTAMINA PERSERO PT REGS	5.250% 05/23/2021 DD 05/23/11	205,965.00	221,771.52	207,000.00
PERTAMINA PERSERO PT REGS	6.450% 05/30/2044 DD 05/30/14	181,046.25	250,273.32	209,000.00
PERTAMINA PERSERO PT REGS	5.625% 05/20/2043 DD 05/20/13	244,200.00	287,179.20	264,000.00
PERTAMINA PERSERO PT REGS	6.000% 05/03/2042 DD 05/03/12	312,830.00	325,816.75	287,000.00
PERU PAYROLL DEDUCTION FI REGS	0.000% 11/01/2029	399,261.10	411,561.10	534,494.94
PERUVIAN GOVERNMENT INTERNATIO	5.625% 11/18/2050 DD 11/18/10	242,000.00	256,600.00	200,000.00
PERUVIAN GOVERNMENT INTERNATIO	6.550% 03/14/2037 DD 03/14/07	248,980.00	270,500.00	200,000.00
PERUVIAN GOVERNMENT INTERNATIO	8.750% 11/21/2033 DD 11/21/03	451,390.00	464,625.00	295,000.00
PETIQ INC		44,271.44	39,180.96	1,794.00
PETMED EXPRESS INC		97,772.15	165,119.50	3,629.00
PETROAMAZONAS EP 144A	4.625% 02/16/2020	190,156.56	204,297.50	209,000.00
PETROAMAZONAS EP 144A	4.625% 11/06/2020	409,981.72	422,175.00	433,000.00
PETROBRAS GLOBAL FINANCE 144A	5.999% 01/27/2028 DD 09/27/17	886,770.00	887,212.50	885,000.00
PETROBRAS GLOBAL FINANCE BV	6.250% 03/17/2024 DD 03/17/14	633,450.00	652,515.00	615,000.00
PETROBRAS GLOBAL FINANCE BV	7.375% 01/17/2027 DD 01/17/17	692,123.25	702,438.00	638,000.00
PETROBRAS GLOBAL FINANCE BV	8.750% 05/23/2026 DD 05/23/16	1,630,397.66	1,689,730.00	1,414,000.00
PETROLEO BRASILEIRO SA	ADR	7,487,264.01	4,273,097.43	415,267.00
PETROLEOS DE VENEZUELA SA REGS	6.000% 11/15/2026 DD 11/15/13	287,500.00	273,750.00	1,250,000.00
PETROLEOS DE VENEZUELA SA REGS	9.750% 05/17/2035 DD 05/17/12	482,736.00	382,344.00	1,424,000.00
PETROLEOS DE VENEZUELA SA REGS	6.000% 05/16/2024 DD 05/16/14	2,064,466.88	1,288,248.34	5,717,163.00
PETROLEOS MEXICANOS	9.500% 09/15/2027 DD 09/18/97	104,372.50	110,673.86	83,000.00

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PETROLEOS MEXICANOS	6.500% 06/02/2041 DD 06/02/11	124,515.91	130,619.50	127,000.00
PETROLEOS MEXICANOS	4.625% 09/21/2023 DD 09/21/16	148,650.00	154,312.50	150,000.00
PETROLEOS MEXICANOS	4.500% 01/23/2026 DD 01/23/16	151,598.96	155,719.20	156,000.00
PETROLEOS MEXICANOS	6.375% 02/04/2021 DD 08/04/16	161,000.00	175,007.00	161,000.00
PETROLEOS MEXICANOS	4.875% 01/24/2022 DD 07/24/12	197,531.25	182,393.75	175,000.00
PETROLEOS MEXICANOS	3.500% 01/30/2023 DD 07/30/13	203,658.00	205,590.00	210,000.00
PETROLEOS MEXICANOS	6.625% 06/15/2035 DD 12/15/05	209,300.00	213,668.00	200,000.00
PETROLEOS MEXICANOS	6.375% 01/23/2045	244,652.10	256,364.25	255,000.00
PETROLEOS MEXICANOS	7.470% 11/12/2026	345,828.77	306,239.95	6,810,000.00
PETROLEOS MEXICANOS	6.000% 03/05/2020 DD 09/05/10	331,800.00	318,300.00	300,000.00
PETROLEOS MEXICANOS	5.500% 01/21/2021 DD 07/21/10	528,375.00	530,500.00	500,000.00
PETROLEOS MEXICANOS	6.375% 01/23/2045 DD 07/23/14	873,758.95	857,563.55	853,000.00
PETROLEOS MEXICANOS	5.625% 01/23/2046 DD 01/23/16	1,017,388.28	1,055,995.50	1,141,000.00
PETROLEOS MEXICANOS	5.500% 06/27/2044 DD 06/26/12	1,832,215.00	1,609,930.00	1,750,000.00
PETROLEOS MEXICANOS	6.875% 08/04/2026 DD 08/04/16	4,454,980.48	4,686,922.50	4,134,000.00
PETROLEOS MEXICANOS	6.750% 09/21/2047 DD 09/21/16	8,035,719.45	8,074,179.75	7,735,000.00
PETROLEOS MEXICANOS 144A	6.500% 03/13/2027 DD 12/13/16	422,430.00	437,200.00	400,000.00
PETROLEOS MEXICANOS 144A	6.500% 03/13/2027 DD 03/13/17	1,521,637.50	1,522,549.00	1,393,000.00
PETROLEOS MEXICANOS 144A	5.375% 03/13/2022 DD 12/13/16	1,491,690.00	1,590,000.00	1,500,000.00
PETROLEOS MEXICANOS 144A	6.750% 09/21/2047 DD 03/21/17	1,578,446.20	1,599,178.20	1,532,000.00
PETROLEOS MEXICANOS REGS	6.750% 09/21/2047 DD 09/21/16	1,239,226.20	1,221,304.50	1,170,000.00
PETRON CORP		534,494.18	500,216.88	2,723,100.00
PETRON MALAYSIA REFINING & MAR		424,521.72	478,767.98	143,100.00
PETSMART INC 144A	7.125% 03/15/2023 DD 03/04/15	603,673.67	355,500.00	600,000.00
PFIZER INC	4.000% 12/15/2036 DD 11/21/16	19,698.20	21,909.60	20,000.00
PFIZER INC	3.400% 05/15/2024 DD 05/15/14	40,891.20	41,536.40	40,000.00
PFIZER INC	3.000% 06/15/2023 DD 06/03/13	50,262.00	51,093.00	50,000.00
PFIZER INC	5.200% 08/12/2020 DD 08/12/15	136,980.00	129,199.20	120,000.00
PFIZER INC	4.125% 12/15/2046 DD 11/21/16	157,705.25	172,070.15	155,000.00
PFIZER INC	2.200% 12/15/2021 DD 11/21/16	188,810.70	189,038.60	190,000.00
PFIZER INC	7.200% 03/15/2039 DD 03/24/09	217,836.00	230,031.00	150,000.00
PFIZER INC	4.400% 05/15/2044 DD 05/15/14	225,744.70	246,781.30	215,000.00
PFIZER INC	2.750% 06/03/2026 DD 06/03/16	528,515.35	523,168.30	530,000.00
PFIZER INC		42,057,115.79	56,178,777.46	1,551,043.00
PG&E CORP		6,872,943.63	5,901,017.73	131,631.00
PGT INNOVATIONS INC		111,257.34	160,058.15	9,499.00
PH GLATFELTER CO		735,905.17	700,487.68	32,672.00
PHH CORP		362,041.40	261,702.40	25,408.00
PHI INC		124,415.40	99,421.01	8,593.00
PHIBRO ANIMAL HEALTH CORP		121,903.72	138,221.00	4,126.00
PHILIP MORRIS INTERNATIONAL IN	4.125% 03/04/2043 DD 03/04/13	37,646.00	41,135.60	40,000.00
PHILIP MORRIS INTERNATIONAL IN	2.750% 02/25/2026 DD 02/25/16	59,014.80	58,753.80	60,000.00
PHILIP MORRIS INTERNATIONAL IN	4.875% 11/15/2043 DD 11/12/13	118,141.80	119,928.90	105,000.00
PHILIP MORRIS INTERNATIONAL IN	1.875% 02/25/2021 DD 02/25/16	187,374.40	186,526.80	190,000.00
PHILIP MORRIS INTERNATIONAL IN	6.375% 05/16/2038 DD 05/16/08	259,549.23	270,652.00	200,000.00
PHILIP MORRIS INTERNATIONAL IN	2.900% 11/15/2021 DD 11/15/11	287,523.60	283,407.60	280,000.00
PHILIP MORRIS INTERNATIONAL IN	4.500% 03/20/2042 DD 03/20/12	431,224.00	435,288.00	400,000.00
PHILIP MORRIS INTERNATIONAL IN	3.250% 11/10/2024 DD 11/10/14	1,554,583.70	1,595,763.70	1,570,000.00
PHILIP MORRIS INTERNATIONAL IN	2.625% 03/06/2023 DD 03/04/13	2,301,886.00	2,274,723.00	2,300,000.00
PHILIP MORRIS INTERNATIONAL IN		36,861,067.82	42,991,520.60	406,924.00
PHILIPPINE GOVERNMENT INTERNAT	3.700% 02/02/2042 DD 02/02/17	200,524.00	198,636.00	200,000.00
PHILIPPINE GOVERNMENT INTERNAT	10.625% 03/16/2025 DD 03/16/00	253,500.00	226,575.00	150,000.00
PHILIPPINE GOVERNMENT INTERNAT	9.500% 02/02/2030 DD 02/02/05	245,812.50	236,977.50	150,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.950% 01/20/2040 DD 01/20/15	272,500.00	257,350.00	250,000.00
PHILIPPINE GOVERNMENT INTERNAT	7.750% 01/14/2031 DD 01/11/06	506,537.50	499,044.00	350,000.00
PHILLIPS 66	5.875% 05/01/2042 DD 11/01/12	686,048.25	738,166.00	580,000.00
PHILLIPS 66		6,480,374.13	11,605,748.70	114,738.00
PHILLIPS 66 PARTNERS LP	3.605% 02/15/2025 DD 02/23/15	129,728.30	130,975.00	130,000.00
PHILLIPS 66 PARTNERS LP	2.646% 02/15/2020 DD 02/23/15	1,496,085.00	1,499,970.00	1,500,000.00
PHOTRONICS INC		501,725.39	428,978.01	50,320.00
PHYSICIANS REALTY TRUST		3,227,040.17	3,161,184.81	175,719.00
PICO HOLDINGS INC		227,884.08	203,417.60	15,892.00
PIEDMONT OFFICE REALTY TRUST I		714,651.32	738,218.45	37,645.00
PIER 1 IMPORTS INC		348,018.16	256,510.26	61,959.00
PIERIS PHARMACEUTICALS INC		23,253.35	36,202.25	4,795.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
PILGRIM'S PRIDE CORP		384,817.18	453,724.48	14,608.00
PILGRIM'S PRIDE CORP 144A	5.875% 09/30/2027 DD 09/29/17	360,000.00	370,800.00	360,000.00
PILGRIM'S PRIDE CORP 144A	5.750% 03/15/2025 DD 03/11/15	660,403.66	671,937.50	650,000.00
PINE RIVER FUND LP		3,398,077.25	3,497,352.07	3,398,077.25
PING AN INSURANCE GROUP CO OF		3,230,354.62	5,322,876.82	511,500.00
PINNACLE ENTERTAINMENT INC		270,532.14	607,861.56	18,572.00
PINNACLE ENTERTAINMENT INC	5.625% 05/01/2024 DD 05/01/17	1,035,287.50	1,107,450.00	1,035,000.00
PINNACLE FINANCIAL PARTNERS IN		1,091,034.90	1,178,814.00	17,780.00
PINNACLE FOODS FINANCE LLC / P	5.875% 01/15/2024 DD 07/15/16	1,296,816.12	1,316,587.50	1,245,000.00
PINNACLE FOODS INC		1,390,634.13	1,870,331.50	31,450.00
PINNACLE WEST CAPITAL CORP		1,793,382.43	2,434,444.40	28,580.00
PIONEER ENERGY SERVICES CORP		254,483.19	164,998.90	54,098.00
PIONEER NATURAL RESOURCES CO	7.500% 01/15/2020 DD 11/13/09	1,268,480.00	1,096,820.00	1,000,000.00
PIONEER NATURAL RESOURCES CO		5,895,838.25	7,519,147.85	43,501.00
PIPER JAFFRAY COS		700,839.68	891,566.25	10,337.00
PITNEY BOWES INC	3.625% 09/15/2020 DD 09/15/17	301,332.00	297,000.00	300,000.00
PITNEY BOWES INC		873,673.41	562,443.44	50,308.00
PIXELWORKS INC		20,879.71	26,877.18	4,246.00
PJT PARTNERS INC		420,700.63	620,570.40	13,609.00
PLAINS ALL AMERICAN PIPELINE L	4.650% 10/15/2025 DD 08/24/15	46,526.40	46,372.05	45,000.00
PLAINS ALL AMERICAN PIPELINE L	3.600% 11/01/2024 DD 09/09/14	57,369.60	58,431.60	60,000.00
PLAINS ALL AMERICAN PIPELINE L	4.500% 12/15/2026 DD 11/22/16	61,321.20	60,822.00	60,000.00
PLAINS ALL AMERICAN PIPELINE L	5.000% 02/01/2021 DD 01/14/11	182,371.00	183,386.00	175,000.00
PLAINS ALL AMERICAN PIPELINE L	6.650% 01/15/2037 DD 07/15/07	309,038.70	308,296.80	270,000.00
PLAINS ALL AMERICAN PIPELINE L	3.850% 10/15/2023 DD 08/15/13	1,633,248.45	1,657,091.25	1,665,000.00
PLANET FITNESS INC		3,949,627.18	6,751,395.54	194,958.00
PLANTRONICS INC		319,393.50	309,937.76	6,152.00
PLASTIPAK HOLDINGS INC 144A	6.250% 10/15/2025 DD 10/12/17	980,393.75	986,712.50	965,000.00
PLATFORM SPECIALTY PRODUCTS CO		941,717.73	610,109.76	61,503.00
PLAYA FUNDING 4/17 COV-LITE	TLB	308,838.47	310,838.57	309,612.50
PLEXUS CORP		1,298,760.65	1,544,473.92	25,436.00
PLUG POWER INC		76,935.01	103,320.80	43,780.00
PLY GEM HOLDINGS INC		67,600.60	82,602.50	4,465.00
PNC BANK NA	2.950% 02/23/2025 DD 02/23/15	9,754.70	9,979.80	10,000.00
PNC BANK NA	2.150% 04/29/2021 DD 04/29/16	58,915.20	59,466.60	60,000.00
PNC BANK NA	2.300% 06/01/2020 DD 06/01/15	79,816.80	79,920.80	80,000.00
PNC BANK NA	3.800% 07/25/2023 DD 07/25/13	318,516.00	313,332.00	300,000.00
PNC BANK NA	1.950% 03/04/2019 DD 03/04/16	400,900.00	399,300.00	400,000.00
PNC BANK NA	2.200% 01/28/2019 DD 01/28/14	503,190.00	500,150.00	500,000.00
PNC FINANCIAL SERVICES GROUP I	3.900% 04/29/2024 DD 04/28/14	61,482.00	62,826.00	60,000.00
PNC FINANCIAL SERVICES GROUP I	5.125% 02/08/2020 DD 02/08/10	169,737.00	158,313.00	150,000.00
PNC FINANCIAL SERVICES GROUP I		10,746,230.25	18,305,206.56	126,864.00
PNM RESOURCES INC		1,974,608.90	2,434,078.75	60,175.00
POH HUAT RESOURCES HOLDINGS BH		219,593.39	251,316.53	568,200.00
POLARIS INDUSTRIES INC		1,137,311.25	1,939,327.59	15,641.00
POLYONE CORP		493,079.77	633,447.00	14,562.00
POOL CORP		1,018,793.54	1,382,198.65	10,661.00
POONGSAN CORP		810,145.55	1,281,885.07	28,891.00
POPULAR INC		748,032.15	956,065.11	26,939.00
PORT AUTH OF NEW YORK & NEW JE	5.647% 11/01/2040 DD 11/01/10	50,962.65	65,581.50	50,000.00
PORT AUTH OF NEW YORK & NEW JE	4.458% 10/01/2062 DD 10/10/12	239,546.91	259,814.25	225,000.00
PORT AUTH OF NEW YORK & NEW JE	4.810% 10/15/2065 DD 10/20/15	1,400,000.00	1,705,438.00	1,400,000.00
PORTLAND GENERAL ELECTRIC CO		2,858,135.12	3,089,685.88	67,786.00
PORTOLA PHARMACEUTICALS INC		6,225,691.31	7,323,516.56	150,442.00
PORTUGAL OBRIGACOES DO TE 144A	4.100% 02/15/2045	2,074,796.62	2,084,215.10	1,485,000.00
PORTUGAL OBRIGACOES DO TE 144A	2.875% 10/15/2025	4,920,118.99	6,476,405.41	4,895,000.00
POST HOLDINGS INC		8,964,346.09	8,834,541.15	111,505.00
POST HOLDINGS INC 144A	5.000% 08/15/2026 DD 08/03/16	886,420.04	875,537.50	890,000.00
POST HOLDINGS INC 144A	5.500% 03/01/2025 DD 02/14/17	916,506.25	947,025.00	915,000.00
POTASH CORP OF SASKATCHEWAN IN	6.500% 05/15/2019 DD 05/01/09	62,802.85	57,835.25	55,000.00
POTASH CORP OF SASKATCHEWAN IN	4.875% 03/30/2020 DD 09/28/09	115,701.00	104,700.00	100,000.00
POTBELLY CORP		176,600.74	178,448.40	14,508.00
POTLATCH CORP		323,056.24	371,206.10	7,439.00
POWELL INDUSTRIES INC		260,487.04	184,506.00	6,440.00
POWER INTEGRATIONS INC		360,887.13	389,815.00	5,300.00

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POWERLONG REAL ESTATE HOLDINGS		738,212.37	1,639,668.43	3,382,000.00
PPG INDUSTRIES INC		4,618,090.60	7,709,886.36	65,998.00
PPL CAPITAL FUNDING INC	3.400% 06/01/2023 DD 05/24/13	118,131.25	127,523.75	125,000.00
PPL CAPITAL FUNDING INC	3.950% 03/15/2024 DD 03/10/14	262,807.50	261,547.50	250,000.00
PPL CORP		5,728,296.13	5,580,192.15	180,297.00
PPL ELECTRIC UTILITIES CORP	3.000% 09/15/2021 DD 08/23/11	133,817.50	127,136.25	125,000.00
PQ GROUP HOLDINGS INC		5,812,162.75	5,543,567.75	336,995.00
PRA GROUP INC		653,992.10	631,198.40	19,012.00
PRA HEALTH SCIENCES INC		599,250.69	815,076.50	8,950.00
PRAXAIR INC		21,009,264.47	29,006,521.68	187,526.00
PRECISION CASTPARTS CORP	3.250% 06/15/2025 DD 06/10/15	77,051.25	76,662.00	75,000.00
PREFERRED APARTMENT COMMUNITIE		416,450.73	559,365.75	27,623.00
PREFERRED BANK/LOS ANGELES CA		105,562.41	135,429.12	2,304.00
PREFORMED LINE PRODUCTS CO		113,318.04	156,381.05	2,201.00
PREMIER FINANCIAL BANCORP INC		112,224.24	130,738.87	6,510.90
PREMIER INC		365,090.04	303,196.53	10,387.00
PRESIDENT & FELLOWS OF HARVARD	3.150% 07/15/2046 DD 10/13/16	138,966.00	146,371.50	150,000.00
PRESIDIO INC		112,871.60	135,570.24	7,072.00
PRESTIGE BRANDS HOLDINGS INC		477,801.43	426,824.51	9,611.00
PRICELINE GROUP INC/THE	3.600% 06/01/2026 DD 05/23/16	874,921.00	863,680.80	860,000.00
PRICELINE GROUP INC/THE		13,541,701.91	22,366,451.54	12,871.00
PRICESMART INC		350,372.51	343,625.10	3,991.00
PRIMARY HEALTH CARE LTD		17,314,252.05	15,417,800.63	5,445,325.00
PRIMERICA INC	4.750% 07/15/2022 DD 07/16/12	249,607.50	267,357.50	250,000.00
PRIMERICA INC		586,959.12	816,969.75	8,045.00
PRIMO WATER CORP		53,775.40	50,141.73	3,989.00
PRIMORIS SERVICES CORP		2,981,637.82	3,262,392.15	119,985.00
PRINCIPAL FINANCIAL GROUP INC	VAR RT 05/15/2055 DD 05/07/15	149,760.00	153,600.00	150,000.00
PRINCIPAL FINANCIAL GROUP INC		2,818,742.67	4,873,508.64	69,069.00
PROASSURANCE CORP		615,976.14	721,175.85	12,619.00
PROCTER & GAMBLE CO/THE	5.550% 03/05/2037 DD 03/05/07	10,183.12	10,655.12	8,000.00
PROCTER & GAMBLE CO/THE	2.450% 11/03/2026 DD 11/03/16	120,435.00	120,536.25	125,000.00
PROCTER & GAMBLE CO/THE	3.100% 08/15/2023 DD 08/13/13	147,144.00	154,498.50	150,000.00
PROCTER & GAMBLE CO/THE	2.300% 02/06/2022 DD 02/06/12	271,964.40	279,190.80	280,000.00
PROCTER & GAMBLE CO/THE	1.900% 10/23/2020 DD 10/25/17	299,670.00	298,383.00	300,000.00
PROCTER & GAMBLE CO/THE		50,695,452.89	61,682,535.44	671,338.00
PROGENICS PHARMACEUTICALS INC		105,996.01	85,001.70	14,286.00
PROGRESS ENERGY INC	4.400% 01/15/2021 DD 01/21/11	49,840.00	52,412.50	50,000.00
PROGRESS ENERGY INC	4.875% 12/01/2019 DD 11/19/09	524,555.00	522,990.00	500,000.00
PROGRESS RESIDENTI SFR1 F 144A	5.350% 08/17/2034 DD 07/26/17	175,992.88	180,412.32	176,000.00
PROGRESS RESIDENTI SFR2 F 144A	4.836% 12/17/2034 DD 12/01/17	142,994.54	142,495.38	143,000.00
PROGRESS SOFTWARE CORP		402,383.88	570,906.27	13,411.00
PROGRESSIVE CORP/THE	4.125% 04/15/2047 DD 04/06/17	50,856.50	53,999.50	50,000.00
PROGRESSIVE CORP/THE	4.350% 04/25/2044 DD 04/25/14	49,842.00	55,580.00	50,000.00
PROGRESSIVE CORP/THE		4,183,070.99	8,439,833.60	149,855.00
PROLOGIS INC		15,444,788.25	23,400,163.87	362,737.00
PROLOGIS LP	3.750% 11/01/2025 DD 10/30/15	81,300.80	83,874.40	80,000.00
PROLOGIS LP	4.250% 08/15/2023 DD 08/15/13	84,496.00	85,646.40	80,000.00
PROOFPOINT INC		8,795,597.61	9,136,506.37	102,877.00
PROPETRO HOLDING CORP		310,688.24	407,010.24	20,189.00
PROS HOLDINGS INC		121,199.07	123,759.55	4,679.00
PROSPERITY BANCSHARES INC		1,012,282.73	1,137,866.73	16,239.00
PROTAGONIST THERAPEUTICS INC		80,056.66	94,203.20	4,529.00
PROTEOSTASIS THERAPEUTICS INC		2,488,114.14	926,526.92	158,924.00
PROTHENA CORP PLC		730,891.46	450,142.43	12,007.00
PROTO LABS INC		252,823.82	471,843.00	4,581.00
PROVIDENCE PLACE GR C1 A2 144A	7.750% 07/20/2028 DD 11/02/00	1,470,026.21	2,104,918.64	1,720,829.50
PROVIDENCE SERVICE CORP/THE		133,306.50	181,758.42	3,063.00
PROVIDENT BANCORP INC		56,445.38	81,809.85	3,093.00
PROVIDENT FINANCIAL HOLDINGS I		91,960.00	84,603.20	4,598.00
PROVIDENT FINANCIAL SERVICES I		1,244,501.78	1,256,127.75	46,575.00
PROVINCE OF ALBERTA CANADA	1.900% 12/06/2019 DD 12/08/16	199,450.00	198,570.00	200,000.00
PROVINCE OF MANITOBA CANADA	3.050% 05/14/2024 DD 05/14/14	377,501.25	382,485.00	375,000.00
PROVINCE OF ONTARIO CANADA	1.625% 01/18/2019 DD 01/21/16	149,689.50	149,437.50	150,000.00
PROVINCE OF ONTARIO CANADA	4.400% 04/14/2020 DD 04/14/10	160,071.00	157,105.50	150,000.00

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PROVINCE OF ONTARIO CANADA	2.400% 02/08/2022 DD 02/08/17	304,113.00	299,034.00	300,000.00
PROVINCE OF ONTARIO CANADA	2.000% 01/30/2019 DD 01/30/14	302,163.00	299,988.00	300,000.00
PROVINCE OF ONTARIO CANADA	1.650% 09/27/2019 DD 09/27/12	390,529.00	396,500.00	400,000.00
PROVINCE OF QUEBEC CANADA	2.500% 04/20/2026 DD 04/20/16	192,164.00	195,614.00	200,000.00
PROVINCE OF QUEBEC CANADA	7.500% 09/15/2029 DD 09/15/99	252,572.70	256,059.00	180,000.00
PROVINCE OF QUEBEC CANADA	2.750% 08/25/2021 DD 08/25/11	360,297.00	353,734.50	350,000.00
PROVINCE OF QUEBEC CANADA	2.875% 10/16/2024 DD 10/16/14	432,978.25	429,619.75	425,000.00
PROVINCIA DEL CHACO ARGEN REGS	9.375% 08/18/2024 DD 08/18/16	152,806.22	168,926.40	160,000.00
PROVINCIA DEL CHACO ARGEN REGS	9.375% 08/18/2024	191,162.50	216,436.95	205,000.00
PRUDENTIAL BANCORP INC		93,091.53	97,187.20	5,522.00
PRUDENTIAL FINANCIAL INC	4.600% 05/15/2044 DD 05/15/14	41,179.60	45,417.60	40,000.00
PRUDENTIAL FINANCIAL INC	VAR RT 03/15/2044 DD 03/22/13	99,875.00	106,500.00	100,000.00
PRUDENTIAL FINANCIAL INC	4.500% 11/16/2021 DD 11/16/11	280,416.85	267,942.50	250,000.00
PRUDENTIAL FINANCIAL INC	7.375% 06/15/2019 DD 06/08/09	477,072.10	461,751.20	430,000.00
PRUDENTIAL FINANCIAL INC	5.700% 12/14/2036 DD 12/14/06	488,896.00	503,620.00	400,000.00
PRUDENTIAL FINANCIAL INC	PFD 4.509%	519,949.94	516,758.80	20,588.00
PRUDENTIAL FINANCIAL INC	VAR RT 08/10/2018 DD 07/28/08	612,405.00	607,236.25	599,000.00
PRUDENTIAL FINANCIAL INC	2.350% 08/15/2019 DD 08/14/14	2,137,235.60	2,121,420.40	2,120,000.00
PRUDENTIAL FINANCIAL INC		8,381,129.92	12,965,949.66	112,767.00
PRUDENTIAL FINANCIAL INC 144A	3.905% 12/07/2047 DD 12/07/17	43,153.74	42,840.42	42,000.00
PS BUSINESS PARKS INC		407,810.37	449,198.19	3,591.00
PSEG POWER LLC	8.625% 04/15/2031 DD 10/15/01	45,389.75	46,403.74	35,000.00
PTC INC	6.000% 05/15/2024 DD 05/12/16	549,231.25	572,400.00	540,000.00
PTC INC		1,205,853.80	1,697,670.72	27,936.00
PTC THERAPEUTICS INC		166,104.27	194,488.80	11,660.00
PTT PCL		2,762,450.23	3,405,621.36	253,400.00
PUBLIC SERVICE ELECTRIC & GAS	2.250% 09/15/2026 DD 09/13/16	184,122.00	188,128.00	200,000.00
PUBLIC SERVICE ELECTRIC & GAS	3.600% 12/01/2047 DD 12/06/17	203,136.00	204,788.00	200,000.00
PUBLIC SERVICE ENTERPRISE GROU		4,840,104.92	6,718,638.50	130,459.00
PUBLIC STORAGE		7,394,474.14	8,895,040.00	42,560.00
PULSE BIOSCIENCES INC		43,925.82	31,199.20	1,322.00
PULTEGROUP INC		959,697.83	2,503,060.00	75,280.00
PUMA BIOTECHNOLOGY INC		5,793,260.01	10,329,034.20	104,492.00
PURE CYCLE CORP		17,496.42	20,014.95	2,397.00
PURE STORAGE INC		229,309.23	261,420.38	16,483.00
PVH CORP		1,946,186.39	2,869,884.36	20,916.00
PYEONG HWA AUTOMOTIVE CO LTD		208,836.19	155,967.44	15,902.00
PZENA INVESTMENT MANAGEMENT IN		44,669.12	51,376.05	4,815.00
Q2 HOLDINGS INC		4,042,249.40	3,699,113.55	100,383.00
QAD INC		95,321.89	144,288.90	3,714.00
QATAR GOVERNMENT INTERNAT 144A	3.250% 06/02/2026 DD 06/02/16	110,533.75	109,088.00	112,000.00
QATAR GOVERNMENT INTERNAT 144A	4.500% 01/20/2022 DD 12/05/11	1,046,112.50	1,036,152.00	984,000.00
QATAR GOVERNMENT INTERNAT REGS	4.500% 01/20/2022	422,000.00	421,200.00	400,000.00
QCR HOLDINGS INC		339,015.27	378,279.80	8,828.00
QEP RESOURCES INC		1,334,373.91	609,886.53	63,729.00
QEP RESOURCES INC	5.250% 05/01/2023 DD 09/12/12	1,374,225.00	1,376,129.60	1,360,000.00
QIAGEN NV		5,691,570.81	5,494,219.62	177,634.00
QORVO INC		2,441,884.49	2,191,606.20	32,907.00
QTS REALTY TRUST INC		8,185,938.95	9,250,528.00	170,800.00
QUAD/GRAPHICS INC		349,909.13	306,749.80	13,573.00
QUAKER CHEMICAL CORP		305,485.51	367,776.81	2,439.00
QUALCOMM INC	2.900% 05/20/2024 DD 05/26/17	60,571.80	58,539.60	60,000.00
QUALCOMM INC	4.300% 05/20/2047 DD 05/26/17	69,930.00	70,518.70	70,000.00
QUALCOMM INC	4.650% 05/20/2035 DD 05/20/15	79,575.90	80,712.00	75,000.00
QUALCOMM INC	3.450% 05/20/2025 DD 05/20/15	84,971.10	85,192.95	85,000.00
QUALCOMM INC	2.250% 05/20/2020 DD 05/20/15	115,269.10	114,113.35	115,000.00
QUALCOMM INC	3.250% 05/20/2027 DD 05/26/17	119,614.80	117,166.80	120,000.00
QUALCOMM INC	4.800% 05/20/2045 DD 05/20/15	155,164.25	166,710.25	155,000.00
QUALCOMM INC		22,518,174.86	24,790,016.46	387,223.00
QUALITY CARE PROPERTIES INC		1,324,042.96	996,087.68	72,128.00
QUALITY SYSTEMS INC		320,333.70	273,025.90	20,105.00
QUALYS INC		233,510.05	353,844.70	5,962.00
QUANEX BUILDING PRODUCTS CORP		471,617.14	560,570.40	23,956.00
QUANTA SERVICES INC		993,607.80	1,483,950.73	37,943.00
QUANTENNA COMMUNICATIONS INC		79,467.92	50,447.00	4,135.00

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QUANTUM CORP		109,252.00	90,198.23	16,021.00
QUEBECOR F INC / Q D11/08/13	10.000% 08/01/2020 DD 11/08/13	371,363.44	-	360,000.00
QUEBECOR MEDIA INC	5.750% 01/15/2023 DD 12/15/12	1,119,418.18	1,155,400.00	1,090,000.00
QUEENSLAND TREASURY CORP 144A	4.000% 06/21/2019	2,701,472.98	2,648,135.17	3,290,000.00
QUEST DIAGNOSTICS INC	4.700% 04/01/2021 DD 03/24/11	138,961.67	132,162.50	125,000.00
QUEST DIAGNOSTICS INC	4.250% 04/01/2024 DD 03/17/14	1,019,040.00	1,057,340.00	1,000,000.00
QUEST DIAGNOSTICS INC		2,702,045.22	3,575,580.96	36,304.00
QUICKSILVER INC		119,539.24	78,985.74	6,239.00
QUIDEL CORP		116,522.58	211,851.45	4,887.00
QUINSTREET INC		123,409.32	257,483.88	30,726.00
QUOTIENT LTD		60,796.23	44,787.60	9,048.00
QUOTIENT TECHNOLOGY INC		157,090.40	152,327.00	12,964.00
QVC INC	4.850% 04/01/2024 DD 03/18/14	101,821.00	105,085.00	100,000.00
R1 RCM INC		93,914.08	114,783.48	26,028.00
RA PHARMACEUTICALS INC		29,040.46	15,181.00	1,786.00
RADIAN GROUP INC		2,457,390.94	3,382,410.15	164,115.00
RADIANT LOGISTICS INC		19,285.50	25,714.00	5,590.00
RADIANT OPTO-ELECTRONICS CORP		1,483,328.08	1,408,844.52	593,000.00
RADISYS CORP		91,507.48	22,213.52	22,103.00
RADIUS HEALTH INC		3,436,790.98	2,759,446.89	86,857.00
RADNET INC		49,442.79	71,114.10	7,041.00
RAIT FINANCIAL TRUST		194,150.80	23,871.00	63,656.00
RALI SERIES 2007-QO4 T QO4 A1A	VAR RT 05/25/2047 DD 05/30/07	561,133.27	578,411.38	600,142.54
RALPH LAUREN CORP		1,684,523.17	1,446,268.12	13,948.00
RALPH LAUREN CORP	2.125% 09/26/2018 DD 09/26/13	1,523,625.00	1,500,990.00	1,500,000.00
RAMACO RESOURCES INC		40,427.23	33,361.12	4,849.00
RAMBUS INC		905,285.98	958,939.92	67,436.00
RAMCO-GERSHENSON PROPERTIES TR		978,478.32	866,698.47	58,839.00
RANDSTAD HOLDING NV		11,563,317.10	14,292,384.96	232,287.00
RANGE RESOURCES CORP	5.000% 03/15/2023 DD 09/15/17	891,938.64	920,375.00	925,000.00
RANGE RESOURCES CORP		2,574,878.01	996,406.36	58,406.00
RANGER ENERGY SERVICES INC		61,068.24	38,876.76	4,212.00
RAPID7 INC		54,085.50	76,543.32	4,102.00
RAVEN INDUSTRIES INC		170,975.31	221,042.25	6,435.00
RAYMOND JAMES FINANCIAL INC		1,718,117.56	2,915,912.90	32,653.00
RAYONIER ADVANCED MATERIALS INC		244,232.99	351,842.25	17,205.00
RAYONIER INC		951,375.74	1,013,456.83	32,041.00
RAYTHEON CO	7.200% 08/15/2027 DD 08/12/97	26,183.00	33,271.30	25,000.00
RAYTHEON CO		7,332,506.27	14,313,418.60	76,196.00
RBB BANCORP		60,516.64	75,678.05	2,765.00
RBC BEARINGS INC		360,242.72	530,880.00	4,200.00
RBS GLOBAL INC / REXNORD 144A	4.875% 12/15/2025 DD 12/07/17	492,450.00	494,900.00	490,000.00
RCI HOSPITALITY HOLDINGS INC		148,878.84	176,637.74	6,313.00
RE/MAX HOLDINGS INC		643,648.23	647,232.50	13,345.00
READING INTERNATIONAL INC		144,917.63	160,403.50	9,605.00
REAL ESTATE ASSET LIQUIDITY TR	4.456% 12-APR-2018 06-2 CL K	55,933.20	84,694.78	107,000.00
REAL ESTATE ASSET LIQUIDITY TR	4.456% 12-APR-2018 06-2 CL L	77,396.42	121,416.58	154,000.00
REAL ESTATE ASSET LIQUIDITY TR	4.456% 12-APR-2018 06-2 CL M	254,088.34	483,817.22	622,329.57
REAL ESTATE ASSET LIQUIDITY TR	4.570% 12-APR-2018 07-1 CL M	216,225.64	487,569.58	617,264.29
REAL ESTATE TRUST LIQUIDITY TR	4.456% 12-NOV-2017 06-2 CL J	78,485.20	105,355.35	132,732.36
REALNETWORKS INC		77,065.90	56,077.74	16,397.00
REALOGY GROUP LLC / REALO 144A	4.500% 04/15/2019 DD 04/07/14	360,000.00	364,950.00	360,000.00
REALOGY HOLDINGS CORP		1,456,257.75	1,046,432.00	39,488.00
REALPAGE INC		337,763.69	472,769.60	10,672.00
REALTY INCOME CORP	3.250% 10/15/2022 DD 10/10/12	183,129.40	187,982.20	185,000.00
REALTY INCOME CORP		4,747,295.36	5,309,018.16	93,108.00
REATA PHARMACEUTICALS INC		4,461,918.08	4,221,209.28	149,054.00
RECKITT BENCKISER GROUP PLC		7,414,021.97	15,752,336.81	168,300.00
RECRO PHARMA INC		62,140.17	80,965.25	8,753.00
RED HAT INC		2,902,753.29	5,598,341.40	46,614.00
RED LION HOTELS CORP		109,922.97	124,425.20	12,632.00
RED ROBIN GOURMET BURGERS INC		2,779,613.48	2,536,984.80	44,982.00
RED ROCK RESORTS INC		294,155.71	423,909.36	12,564.00
REDFIN CORP		156,222.18	186,761.16	5,963.00
REDWOOD TRUST INC		882,484.43	856,818.30	57,815.00

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REGAL BELOIT CORP		764,452.98	931,379.40	12,159.00
REGAL ENTERTAINMENT GROUP		553,702.99	741,313.17	32,217.00
REGAL ENTERTAINMENT GROUP	5.750% 02/01/2025 DD 01/17/13	900,668.75	927,625.00	905,000.00
REGENCY CENTERS CORP		9,502,403.69	10,146,284.70	146,665.00
REGENERON PHARMACEUTICALS INC		4,895,455.20	7,684,246.44	20,439.00
REGENXBIO INC		362,122.83	552,282.50	16,610.00
REGIONAL MANAGEMENT CORP		179,688.21	198,035.37	7,527.00
REGIONS FINANCIAL CORP		2,683,498.49	5,357,612.16	310,047.00
REGIS CORP		384,820.68	424,811.52	27,657.00
REINSURANCE GROUP OF AMERICA I	4.700% 09/15/2023 DD 09/24/13	102,228.00	107,270.00	100,000.00
REINSURANCE GROUP OF AMERICA I		1,396,057.10	2,596,858.22	16,654.00
REIS INC		28,182.00	26,452.65	1,281.00
RELIANCE INDUSTRIES LTD	GDR	10,663,077.81	20,167,662.90	706,398.00
RELIANCE STEEL & ALUMINUM CO		1,144,953.31	1,553,914.27	18,113.00
RENAISSANCERE HOLDINGS LTD		1,087,208.73	1,361,646.78	10,842.00
RENASANT CORP		1,358,749.50	1,391,159.58	34,022.00
RENEWABLE ENERGY GROUP INC		284,481.12	343,533.40	29,113.00
RENT-A-CENTER INC/TX		381,983.22	366,921.60	33,056.00
REPERFORMING LOAN R R3 B3 144A	5.750% 08/25/2043 DD 10/01/02	1.00	-	1.00
REPLIGEN CORP		238,274.94	246,232.36	6,787.00
REPUBLIC BANCORP INC/KY		276,733.46	291,993.60	7,680.00
REPUBLIC FIRST BANCORP INC		211,292.05	277,979.65	32,897.00
REPUBLIC OF AZERBAIJAN IN 144A	4.750% 03/18/2024 DD 03/18/14	283,234.65	288,011.70	279,000.00
REPUBLIC OF CAMEROON INTE 144A	9.500% 11/19/2025 DD 11/19/15	419,042.07	429,600.00	358,000.00
REPUBLIC OF CAMEROON INTE REGS	9.500% 11/19/2025	357,390.00	360,000.00	300,000.00
REPUBLIC OF POLAND GOVERNMENT	6.375% 07/15/2019 DD 07/15/09	125,490.00	106,000.00	100,000.00
REPUBLIC OF POLAND GOVERNMENT	3.000% 03/17/2023 DD 09/17/12	136,633.50	152,511.00	150,000.00
REPUBLIC OF POLAND GOVERNMENT	5.000% 03/23/2022 DD 11/03/11	263,025.00	246,375.00	225,000.00
REPUBLIC OF POLAND GOVERNMENT	4.000% 10/25/2023	1,725,536.49	1,649,393.92	5,380,000.00
REPUBLIC OF POLAND GOVERNMENT	3.250% 07/25/2019	3,404,532.52	3,508,630.13	11,900,000.00
REPUBLIC OF POLAND GOVERNMENT	0.000% 04/25/2019	3,336,397.12	3,521,160.61	12,495,000.00
REPUBLIC OF POLAND GOVERNMENT	3.250% 07/25/2025	3,894,335.22	4,422,705.19	15,240,000.00
REPUBLIC OF SOUTH AFRICA GOVER	4.875% 04/14/2026 DD 04/14/16	376,754.25	372,029.84	364,000.00
REPUBLIC OF SOUTH AFRICA GOVER	10.500% 12/21/2026	365,873.20	379,818.17	4,210,000.00
REPUBLIC OF SOUTH AFRICA GOVER	6.250% 03/31/2036	1,098,234.99	1,319,915.10	22,710,000.00
REPUBLIC OF SOUTH AFRICA GOVER	5.875% 09/16/2025 DD 09/16/13	1,572,787.74	1,706,626.88	1,568,000.00
REPUBLIC OF SOUTH AFRICA GOVER	6.500% 02/28/2041	6,767,323.34	4,573,447.16	80,220,000.00
REPUBLIC OF SOUTH AFRICA GOVER	8.750% 02/28/2048	5,598,364.17	5,871,944.45	80,175,000.00
REPUBLIC SERVICES INC	5.250% 11/15/2021 DD 05/15/10	111,578.00	109,174.00	100,000.00
REPUBLIC SERVICES INC	5.500% 09/15/2019 DD 03/15/10	323,913.00	315,474.00	300,000.00
REPUBLIC SERVICES INC		2,489,907.34	4,105,008.76	60,716.00
RESMED INC		1,573,860.56	3,040,286.31	35,899.00
RESOLUTE ENERGY CORP		450,113.89	486,620.61	15,463.00
RESOLUTION FDG CORP PRIN STRIP	0.000% 04/15/2030 DD 04/15/90	7,344,757.10	8,298,414.60	11,810,000.00
RESOURCE CAPITAL CORP		228,811.77	224,842.52	23,996.00
RESOURCES CONNECTION INC		361,376.55	336,068.40	21,752.00
RESTORATION ROBOTICS INC		4,033.80	3,818.00	830.00
RESTRICTED HAMILTON BEACH	BRANDS CL B	52,124.42	-	1,741.00
RETAIL OPPORTUNITY INVESTMENTS		2,357,005.21	2,387,316.75	119,665.00
RETAIL PROPERTIES OF AMERICA I		808,962.41	768,673.92	57,193.00
RETROPHIN INC		584,125.14	614,064.08	29,144.00
REV GROUP INC		4,465,804.55	5,331,992.30	163,910.00
REVANCE THERAPEUTICS INC		86,613.49	156,299.00	4,372.00
REVLON CONSUMER PRODUCTS CORP	VAR RT 02/15/2021 DD 08/15/13	495,468.75	377,500.00	500,000.00
REVLON CONSUMER PRODUCTS CORP	6.250% 08/01/2024 DD 08/04/16	993,837.50	597,800.00	980,000.00
REVLON INC		182,643.21	137,470.80	6,306.00
REVOLUTION LIGHTING TECHNOLOGI		50,540.18	25,349.45	7,705.00
REX AMERICAN RESOURCES CORP		378,861.70	358,149.54	4,326.00
REXFORD INDUSTRIAL REALTY INC	PFD 5.875% CUMULATIVE	470,581.87	476,989.23	18,831.00
REXFORD INDUSTRIAL REALTY INC		941,085.77	1,166,720.76	40,011.00
REXNORD CORP		1,758,064.04	2,036,585.40	78,270.00
REYNOLDS AMERICAN INC	4.850% 09/15/2023 DD 09/17/13	104,065.00	108,892.00	100,000.00
REYNOLDS AMERICAN INC	4.450% 06/12/2025 DD 06/12/15	121,362.00	127,950.00	120,000.00
REYNOLDS AMERICAN INC	3.250% 06/12/2020 DD 06/12/15	163,744.74	164,608.20	162,000.00
REYNOLDS AMERICAN INC	5.850% 08/15/2045 DD 06/12/15	171,015.40	181,071.65	145,000.00

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REYNOLDS AMERICAN INC	5.700% 08/15/2035 DD 06/12/15	340,221.15	357,597.00	300,000.00
REYNOLDS AMERICAN INC	8.125% 05/01/2040 DD 11/01/15	1,858,425.00	2,242,980.00	1,500,000.00
RGC RESOURCES INC		80,211.31	86,033.16	3,177.00
RH		187,710.19	370,185.74	4,294.00
RHYTHM PHARMACEUTICALS INC		63,933.14	65,675.60	2,260.00
RIBBON COMMUNICATIONS INC		231,567.21	280,823.17	36,329.00
RICHTER GEDEON NYRT		722,786.20	1,351,449.16	51,493.00
RIGEL PHARMACEUTICALS INC		73,923.77	100,914.92	26,009.00
RIGNET INC		31,306.65	27,612.65	1,847.00
RING ENERGY INC		129,408.98	142,961.50	10,285.00
RINGCENTRAL INC		321,834.80	574,266.00	11,865.00
RIO TINTO FINANCE USA LTD	7.125% 07/15/2028 DD 06/27/08	101,094.00	99,067.50	75,000.00
RIO TINTO FINANCE USA LTD	3.750% 06/15/2025 DD 06/16/15	104,417.00	104,824.00	100,000.00
RIO TINTO FINANCE USA LTD	5.200% 11/02/2040 DD 11/02/10	383,091.60	417,540.40	340,000.00
RIO TINTO FINANCE USA PLC	2.875% 08/21/2022 DD 08/21/12	7,470.77	8,101.20	8,000.00
RITE AID CORP		1,669,015.67	497,103.89	252,337.00
RIVERVIEW BANCORP INC		120,030.71	147,147.24	16,972.00
RLI CORP		659,280.61	643,602.60	10,610.00
RLJ LODGING TRUST	PFD 1.950% CUMULATIVE	685,950.00	726,569.00	26,900.00
RLJ LODGING TRUST		2,714,409.54	2,804,822.02	127,666.00
RMR GROUP INC/THE		58,809.90	83,375.80	1,406.00
ROADRUNNER TRANSPORTATION SYST		214,200.61	163,675.59	21,229.00
ROBECO RIVER ROAD FUND LTD		206,752.00	168,113.09	206.75
ROBERT HALF INTERNATIONAL INC		1,141,747.38	1,831,875.82	32,983.00
ROBINSONS RETAIL HOLDINGS INC		2,840,075.89	3,149,817.66	1,634,500.00
ROCHE HOLDING AG		17,793,186.39	17,807,696.25	70,400.00
ROCHE HOLDINGS INC 144A	3.350% 09/30/2024 DD 09/29/14	2,436,072.00	2,481,864.00	2,400,000.00
ROCK CREEK ABSOLUTE RETURN FD		2,347,645.84	2,545,573.53	2,642,171.32
ROCKWELL AUTOMATION INC		3,472,816.33	6,566,140.35	33,441.00
ROCKWELL COLLINS INC	4.800% 12/15/2043 DD 12/16/13	115,225.00	114,216.00	100,000.00
ROCKWELL COLLINS INC	3.500% 03/15/2027 DD 04/10/17	405,844.00	407,272.00	400,000.00
ROCKWELL COLLINS INC		3,340,742.00	5,661,185.66	41,743.00
ROCKWELL MEDICAL INC		64,188.96	57,489.96	9,878.00
ROGERS COMMUNICATIONS INC	5.000% 03/15/2044 DD 03/10/14	222,819.10	242,531.10	210,000.00
ROGERS CORP		273,622.98	544,698.88	3,364.00
ROLLINS INC		708,405.14	1,313,728.02	28,234.00
ROLLS-ROYCE HOLDINGS PLC		49,739.99	51,918.03	38,379,618.00
ROPER TECHNOLOGIES INC	3.800% 12/15/2026 DD 12/19/16	99,794.00	103,125.00	100,000.00
ROPER TECHNOLOGIES INC		3,645,615.49	6,671,322.00	25,758.00
ROSEHILL RESOURCES INC		18,580.03	17,339.16	2,206.00
ROSETTA STONE INC		98,753.62	130,947.47	10,501.00
ROSNEFT OIL CO PJSC	GDR	3,690,831.23	2,670,428.44	535,156.00
ROSS STORES INC		4,282,553.10	8,121,219.75	101,199.00
ROWAN COS INC	5.400% 12/01/2042 DD 12/11/12	1,258,150.00	931,250.00	1,250,000.00
ROWAN COS INC	7.375% 06/15/2025 DD 12/19/16	1,769,880.00	1,790,800.00	1,760,000.00
ROWAN COS PLC		940,890.00	1,373,428.98	87,703.00
ROYAL BANK OF CANADA	2.150% 03/06/2020 DD 03/06/15	125,586.25	124,547.50	125,000.00
ROYAL BANK OF CANADA	1.625% 04/15/2019 DD 04/15/16	298,602.00	297,897.00	300,000.00
ROYAL BANK OF CANADA	VAR RT 03/31/2021 DD 03/31/11	427,125.00	403,750.00	425,000.00
ROYAL BANK OF CANADA	VAR RT 01/10/2019 DD 01/18/17	700,000.00	702,198.00	700,000.00
ROYAL BANK OF CANADA	2.100% 10/14/2020 DD 10/14/15	1,779,697.40	1,767,166.20	1,780,000.00
ROYAL BANK OF SCOTLAND GROUP P	3.875% 09/12/2023 DD 09/12/16	375,807.90	376,267.80	370,000.00
ROYAL CARIBBEAN CRUISES LTD	7.500% 10/15/2027 DD 10/14/97	202,445.50	199,994.95	155,000.00
ROYAL CARIBBEAN CRUISES LTD		2,753,571.11	5,351,377.92	44,864.00
ROYAL GOLD INC		1,213,541.41	1,395,054.56	16,988.00
RPC INC		327,727.83	485,657.19	19,023.00
RPM INTERNATIONAL INC	4.250% 01/15/2048 DD 12/20/17	296,721.00	298,251.00	300,000.00
RPM INTERNATIONAL INC		1,154,502.53	1,673,141.56	31,918.00
RPX CORP		360,934.75	449,178.24	33,421.00
RR DONNELLEY & SONS CO		484,352.90	381,151.20	40,984.00
RSI HOME PRODUCTS INC 144A	6.500% 03/15/2023 DD 03/16/15	1,141,750.00	1,188,912.50	1,135,000.00
RSP PERMIAN INC	5.250% 01/15/2025 DD 07/15/17	641,037.50	650,875.00	635,000.00
RSP PERMIAN INC		1,038,593.22	1,307,862.00	32,150.00
RTI SURGICAL INC		51,613.32	70,979.20	17,312.00
RUBICON PROJECT INC/THE		217,837.56	57,915.77	30,971.00

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RUDOLPH TECHNOLOGIES INC		153,396.93	179,489.00	7,510.00
RUMO LUXEMBOURG SARL 144A	7.375% 02/09/2024 DD 02/09/17	123,000.00	132,360.30	123,000.00
RUSH ENTERPRISES INC		67,573.21	114,980.85	2,385.00
RUSH ENTERPRISES INC		404,906.67	720,231.75	14,175.00
RUSSIAN FEDERAL BOND - OFZ	7.500% 02/27/2019	338,766.78	359,328.35	20,470,000.00
RUSSIAN FEDERAL BOND - OFZ	8.150% 02/03/2027 DD 02/22/12	701,665.23	712,688.02	39,000,000.00
RUSSIAN FEDERAL BOND - OFZ	7.400% 12/07/2022	772,116.63	789,531.38	44,840,000.00
RUSSIAN FEDERAL BOND - OFZ	6.400% 05/27/2020	1,828,224.11	1,889,505.62	109,880,000.00
RUSSIAN FOREIGN BOND - EU REGS	5.625% 04/04/2042	446,800.00	448,000.00	400,000.00
RUSSIAN FOREIGN BOND - EU REGS	5.250% 06/23/2047	814,500.00	837,040.00	800,000.00
RUSSIAN FOREIGN BOND - EU REGS	4.750% 05/27/2026	1,482,400.00	1,484,688.80	1,400,000.00
RUSSIAN FOREIGN BOND - EU REGS	4.875% 09/16/2023	1,683,087.96	1,731,792.00	1,600,000.00
RUTH'S HOSPITALITY GROUP INC		91,558.53	112,558.35	5,199.00
RYDER SYSTEM INC	2.550% 06/01/2019 DD 02/25/14	1,202,233.20	1,193,284.40	1,190,000.00
RYDER SYSTEM INC		989,844.16	1,264,233.40	15,020.00
RYERSON HOLDING CORP		135,921.68	119,797.60	11,519.00
RYMAN HOSPITALITY PROPERTIES I		453,818.04	551,193.72	7,986.00
S&P GLOBAL INC	4.400% 02/15/2026 DD 08/18/15	49,916.50	54,175.50	50,000.00
S&P GLOBAL INC		14,865,087.33	26,381,339.60	155,734.00
S&T BANCORP INC		889,072.61	1,031,238.24	25,904.00
SABINE PASS LIQUEFACTION LLC	VAR RT 04/15/2023 DD 10/15/13	116,408.25	115,314.15	105,000.00
SABINE PASS LIQUEFACTION LLC	5.875% 06/30/2026 DD 12/31/16	205,511.45	207,841.95	185,000.00
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 09/01/15	354,018.00	352,963.20	320,000.00
SABINE PASS LIQUEFACTION LLC	5.000% 03/15/2027 DD 03/15/17	609,474.40	622,386.40	580,000.00
SABINE PASS LIQUEFACTION LLC	5.750% 05/15/2024 DD 11/15/14	621,501.00	622,428.80	560,000.00
SABINE PASS LIQUEFACTION LLC	VAR RT 02/01/2021 DD 02/01/14	730,900.00	718,280.20	670,000.00
SABRA HEALTH CARE REIT INC		2,697,263.52	2,181,242.93	116,209.00
SABRE CORP		1,234,508.13	1,040,703.00	50,766.00
SAFE BULKERS INC		94,296.24	123,050.08	38,096.00
SAFEGUARD SCIENTIFICS INC		204,812.68	185,046.40	16,522.00
SAFETY INCOME & GROWTH INC		120,288.76	110,686.40	6,289.00
SAFETY INSURANCE GROUP INC		789,592.92	892,681.20	11,103.00
SAFWAY INC	7.250% 02/01/2031 DD 01/31/01	999,371.00	864,225.00	1,035,000.00
SAGA COMMUNICATIONS INC		138,455.36	116,738.70	2,886.00
SAGE THERAPEUTICS INC		5,403,978.57	7,965,210.89	48,359.00
SAIA INC		527,750.54	893,289.50	12,626.00
SALEM MEDIA GROUP INC		47,828.55	34,996.50	7,777.00
SALESFORCE.COM INC		10,189,967.65	18,116,587.22	177,214.00
SALLY BEAUTY HOLDINGS INC		940,445.41	719,689.88	38,363.00
SALOMON BROS COML 00-C3 CL X	VAR RT 12/18/2033 DD 12/01/00	24,403.60	1,448.63	374,989.68
SALVATORE FERRAGAMO SPA		8,362,789.69	8,591,063.56	323,000.00
SAMLYN ONSHORE FUND LP		1,500,003.81	1,695,733.31	1,500,003.81
SAMSUNG ELECTRONICS CO LTD		27,695,463.27	49,903,226.52	20,967.00
SAMSUNG LIFE INSURANCE CO LTD		3,429,384.79	4,205,122.67	36,159.00
SAMSUNG SDI CO LTD		711,730.43	1,209,559.19	6,332.00
SAN DIEGO GAS & ELECTRIC CO	3.600% 09/01/2023 DD 09/09/13	102,334.00	103,806.00	100,000.00
SAN DIEGO GAS & ELECTRIC CO	3.000% 08/15/2021 DD 08/18/11	3,082,875.00	3,066,150.00	3,000,000.00
SANCHEZ ENERGY CORP		102,742.28	77,186.16	14,536.00
SANDERSON FARMS INC		1,300,743.69	2,105,153.82	15,169.00
SANDRIDGE ENERGY INC		414,882.46	548,409.96	26,028.00
SANDY SPRING BANCORP INC		627,938.18	689,678.50	17,675.00
SANGAMO THERAPEUTICS INC		86,443.99	235,963.20	14,388.00
SANMINA CORP		1,741,789.91	1,786,686.00	54,142.00
SANOFI	4.000% 03/29/2021 DD 03/29/11	374,636.50	368,263.00	350,000.00
SANTA CLARA VLY CA TRANSPRTN A	5.876% 04/01/2032 DD 11/17/10	1,600,811.85	1,617,753.00	1,335,000.00
SANTANDER CONSUMER USA HOLDING		669,031.95	784,460.60	42,130.00
SANTANDER HOLDINGS USA IN 144A	3.400% 01/18/2023 DD 12/18/17	498,645.00	498,050.00	500,000.00
SANTANDER HOLDINGS USA IN 144A	3.700% 03/28/2022 DD 03/27/17	556,247.00	556,616.50	550,000.00
SANTANDER UK GROUP HOLDINGS PL	2.875% 10/16/2020 DD 10/16/15	49,793.00	50,165.50	50,000.00
SANTANDER UK GROUP HOLDINGS PL	3.571% 01/10/2023 DD 01/10/17	61,435.80	60,864.60	60,000.00
SANTANDER UK GROUP HOLDINGS PL	3.125% 01/08/2021 DD 01/08/16	1,533,840.00	1,514,115.00	1,500,000.00
SANTANDER UK PLC	4.000% 03/13/2024 DD 03/13/14	20,611.00	21,114.00	20,000.00
SANTANDER UK PLC	2.500% 03/14/2019 DD 03/14/16	2,374,282.05	2,372,260.55	2,365,000.00
SAPPI LTD		673,328.02	1,115,496.77	154,300.00
SARANA MENARA NUSANTARA TBK PT		5,834,241.11	5,798,893.26	19,669,000.00

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SAREPTA THERAPEUTICS INC		8,038,828.73	12,788,130.68	229,837.00
SAUDI GOVERNMENT INTERNAT 144A	4.500% 10/26/2046 DD 10/26/16	784,120.00	798,400.00	800,000.00
SAUDI GOVERNMENT INTERNAT 144A	2.875% 03/04/2023 DD 10/04/17	2,185,392.00	2,162,644.00	2,200,000.00
SAUL CENTERS INC		158,467.25	157,400.75	2,549.00
SBA COMMUNICATIONS CORP		12,204,403.82	18,358,396.80	112,380.00
SBERBANK OF RUSSIA PJSC	ADR	2,269,451.13	3,043,987.25	194,545.00
SBERBANK OF RUSSIA PJSC	ADR	4,795,348.15	6,500,019.55	383,935.00
SBERBANK OF RUSSIA VIA SB 144A	VAR RT 02/26/2024 DD 02/26/14	500,392.50	494,451.10	487,000.00
SCANA CORP		1,966,176.01	1,380,763.80	34,710.00
SCANSOURCE INC		673,204.86	664,018.40	18,548.00
SCG TRUST 2013-SRP SRP1 D 144A	VAR RT 11/15/2026 DD 12/20/13	1,839,384.09	1,769,375.79	1,911,000.00
SCHLUMBERGER LTD		47,419,258.26	43,297,468.49	642,491.00
SCHNEIDER NATIONAL INC		184,706.24	239,190.00	8,375.00
SCHNITZER STEEL INDUSTRIES INC		524,918.75	661,960.00	19,760.00
SCHOLASTIC CORP		939,220.23	847,002.87	21,117.00
SCHWEITZER-MAUDUIT INTERNATION		814,523.73	878,986.08	19,378.00
SCIENCE APPLICATIONS INTERNATI		609,040.10	600,308.80	7,840.00
SCIENTIFIC GAMES CORP/DE		177,012.62	494,275.50	9,635.00
SCORPIO BULKERS INC		253,287.37	331,986.20	44,863.00
SCORPIO TANKERS INC		728,997.72	558,946.05	183,261.00
SCOTTS MIRACLE-GRO CO/THE		835,350.66	1,362,945.61	12,739.00
SCRIPPS NETWORKS INTERACTIVE I		1,407,797.70	1,953,665.16	22,882.00
SEABOARD CORP		258,676.20	291,060.00	66.00
SEACOAST BANKING CORP OF FLORI		652,422.80	805,988.91	31,971.00
SEACOR HOLDINGS INC		413,048.16	552,652.54	11,957.00
SEACOR MARINE HOLDINGS INC		260,802.47	134,234.10	11,473.00
SEAGATE HDD CAYMAN	4.750% 06/01/2023 DD 05/22/13	144,135.00	152,250.00	150,000.00
SEAGATE HDD CAYMAN	4.750% 01/01/2025 DD 05/28/14	296,772.00	294,609.00	300,000.00
SEAGATE HDD CAYMAN	4.875% 06/01/2027 DD 05/14/15	2,512,804.91	2,691,618.55	2,815,000.00
SEALED AIR CORP		1,581,640.55	2,518,293.30	51,081.00
SEARS HOLDINGS CORP		80,678.60	23,674.54	6,613.00
SEATTLE GENETICS INC		1,033,237.30	1,260,032.00	23,552.00
SEAWORLD ENTERTAINMENT INC		201,137.47	161,944.38	11,934.00
SECUREWORKS CORP		64,640.73	52,253.17	5,891.00
SEI INVESTMENTS CO		1,250,926.87	2,545,999.80	35,430.00
SELECT ENERGY SERVICES INC		71,896.87	83,630.40	4,585.00
SELECT INCOME REIT		1,187,857.90	1,216,518.17	48,409.00
SELECT MEDICAL HOLDINGS CORP		267,196.67	349,558.25	19,805.00
SELECTA BIOSCIENCES INC		42,189.07	20,807.01	2,121.00
SELECTIVE INSURANCE GROUP INC		1,804,179.69	2,544,058.00	43,340.00
SEMGROUP CORP		1,710,871.29	1,531,895.00	50,725.00
SEMPRA ENERGY	9.800% 02/15/2019 DD 11/20/08	391,619.25	351,988.00	325,000.00
SEMPRA ENERGY	2.400% 03/15/2020 DD 03/13/15	1,007,460.00	999,430.00	1,000,000.00
SEMPRA ENERGY		5,333,185.94	7,024,216.32	65,696.00
SEMTECH CORP		353,220.78	403,286.40	11,792.00
SENDGRID INC		45,887.00	54,052.35	2,255.00
SENECA FOODS CORP		182,902.33	155,902.50	5,070.00
SENEGAL GOVERNMENT INTERN 144A	6.250% 05/23/2033 DD 05/23/17	484,000.00	507,676.26	481,000.00
SENIOR HOUSING PROPERTIES TRUS		1,254,045.76	1,169,854.35	61,089.00
SENSATA TECHNOLOGIES HOLDING N		1,922,797.95	2,337,669.18	45,738.00
SENSEONICS HOLDINGS INC		782,595.01	717,221.12	269,632.00
SENSEONICS WTS 11/20 SER D	NON-DISCRET	81,596.00	120,762.08	81,596.00
SENSEONICS WTS 7/21 SER D	NON-DISCRET	22,682.00	35,837.56	22,682.00
SENSIENT TECHNOLOGIES CORP		614,130.02	590,101.05	8,067.00
SEOHAN CO LTD		209,823.41	182,140.65	85,899.00
SEOHEE CONSTRUCTION CO LTD		255,108.56	274,425.93	230,421.00
SEOUL SEMICONDUCTOR CO LTD		206,191.69	375,625.63	14,439.00
SEQUENTIAL BRANDS GROUP INC		161,709.10	48,376.84	27,178.00
SERES THERAPEUTICS INC		42,158.93	35,631.96	3,514.00
SERITAGE GROWTH PROPERTIES		894,603.19	753,688.88	18,628.00
SERVICE CORP INTERNATIONAL/US		923,023.92	1,809,684.12	48,491.00
SERVICEMASTER GLOBAL HOLDINGS		1,251,112.04	1,801,012.56	35,128.00
SERVICENOW INC		5,767,711.47	14,083,815.07	108,013.00
SERVICESOURCE INTERNATIONAL IN		147,236.40	84,295.20	27,280.00
SERVISFIRST BANCSHARES INC		290,897.56	355,613.50	8,569.00

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SESI LLC	7.125% 12/15/2021 DD 06/15/12	1,296,803.13	1,347,875.00	1,315,000.00
SESI LLC 144A	7.750% 09/15/2024 DD 08/17/17	541,871.00	557,812.50	525,000.00
SFA ENGINEERING CORP		599,703.59	582,724.82	16,099.00
SFR GROUP SA 144A	7.375% 05/01/2026 DD 04/11/16	504,670.07	513,125.00	500,000.00
SGSP AUSTRALIA ASSETS PTY REGS	3.500% 07/07/2027	2,199,758.00	2,196,814.40	2,200,000.00
SHAKE SHACK INC		140,276.07	165,931.20	3,841.00
SHANGHAI FOSUN PHARMACEUTICAL		3,967,834.28	6,771,305.31	1,055,500.00
SHELL INTERNATIONAL FINANCE BV	2.875% 05/10/2026 DD 05/10/16	28,520.10	30,000.30	30,000.00
SHELL INTERNATIONAL FINANCE BV	2.375% 08/21/2022 DD 08/21/12	58,302.60	59,571.00	60,000.00
SHELL INTERNATIONAL FINANCE BV	3.400% 08/12/2023 DD 08/12/13	71,066.10	72,683.10	70,000.00
SHELL INTERNATIONAL FINANCE BV	1.750% 09/12/2021 DD 09/12/16	103,750.50	102,463.20	105,000.00
SHELL INTERNATIONAL FINANCE BV	4.550% 08/12/2043 DD 08/12/13	114,613.80	119,425.95	105,000.00
SHELL INTERNATIONAL FINANCE BV	4.000% 05/10/2046 DD 05/10/16	112,966.00	127,806.00	120,000.00
SHELL INTERNATIONAL FINANCE BV	3.250% 05/11/2025 DD 05/11/15	141,520.40	143,876.60	140,000.00
SHELL INTERNATIONAL FINANCE BV	4.125% 05/11/2035 DD 05/11/15	151,056.00	163,629.00	150,000.00
SHELL INTERNATIONAL FINANCE BV	1.875% 05/10/2021 DD 05/10/16	168,252.90	167,499.30	170,000.00
SHELL INTERNATIONAL FINANCE BV	4.300% 09/22/2019 DD 09/22/09	275,995.00	258,975.00	250,000.00
SHELL INTERNATIONAL FINANCE BV	2.500% 09/12/2026 DD 09/12/16	279,777.00	280,905.60	290,000.00
SHELL INTERNATIONAL FINANCE BV	6.375% 12/15/2038 DD 12/11/08	331,027.50	348,532.50	250,000.00
SHELL INTERNATIONAL FINANCE BV	4.375% 05/11/2045 DD 05/11/15	447,336.30	483,479.10	430,000.00
SHELL INTERNATIONAL FINANCE BV	2.000% 11/15/2018 DD 11/15/13	1,005,390.00	1,000,560.00	1,000,000.00
SHELL INTERNATIONAL FINANCE BV	3.750% 09/12/2046 DD 09/12/16	1,930,990.00	2,039,840.00	2,000,000.00
SHENANDOAH TELECOMMUNICATIONS		238,704.51	291,051.80	8,611.00
SHENG YU STEEL CO LTD		404,770.61	322,391.08	333,700.00
SHERWIN-WILLIAMS CO/THE	2.750% 06/01/2022 DD 05/16/17	105,827.40	104,592.60	105,000.00
SHERWIN-WILLIAMS CO/THE	4.200% 01/15/2022 DD 07/15/17	213,286.00	209,480.00	200,000.00
SHERWIN-WILLIAMS CO/THE	3.450% 08/01/2025 DD 07/31/15	357,840.00	365,709.60	360,000.00
SHERWIN-WILLIAMS CO/THE	4.500% 06/01/2047 DD 05/16/17	1,060,111.80	1,115,206.80	1,020,000.00
SHERWIN-WILLIAMS CO/THE		4,031,111.25	8,745,743.16	21,329.00
SHILOH INDUSTRIES INC		70,623.55	49,856.00	6,080.00
SHIN-ETSU CHEMICAL CO LTD		10,889,747.78	18,610,697.23	183,100.00
SHIP FINANCE INTERNATIONAL LTD		616,514.78	691,191.50	44,593.00
SHIRE ACQUISITIONS INVESTMENTS	2.400% 09/23/2021 DD 09/23/16	118,974.00	118,111.20	120,000.00
SHIRE ACQUISITIONS INVESTMENTS	3.200% 09/23/2026 DD 09/23/16	120,339.25	122,218.75	125,000.00
SHIRE ACQUISITIONS INVESTMENTS	1.900% 09/23/2019 DD 09/23/16	198,011.00	198,190.00	200,000.00
SHIRE ACQUISITIONS INVESTMENTS	2.875% 09/23/2023 DD 09/23/16	489,201.00	496,450.35	505,000.00
SHOE CARNIVAL INC		245,512.21	231,200.25	8,643.00
SHORE BANCSHARES INC		121,469.60	145,624.00	8,720.00
SHORT TERM INVESTMENT FUNDS		16,500,005.00	16,500,005.00	16,500,005.00
SHUTTERFLY INC		306,874.27	307,952.50	6,190.00
SHUTTERSTOCK INC		159,495.94	141,525.67	3,289.00
SI FINANCIAL GROUP INC		109,591.75	113,851.50	7,745.00
SIEMENS FINANCIERINGSMAAT 144A	VAR RT 09/13/2019 DD 09/15/16	999,765.00	1,004,350.00	1,000,000.00
SIENNA BIOPHARMACEUTICALS INC		30,820.43	24,302.85	1,339.00
SIENRA INC		106,746.70	150,652.90	10,715.00
SIERRA BANCORP		227,381.20	273,488.32	10,297.00
SIGMA DESIGNS INC		227,440.19	205,372.50	29,550.00
SIGMA FINANCE CORP	0.000% 03/09/2009	328.00	282.69	392,030.77
SIGMA FINANCE INC 144A	VAR RT 03/12/2009 DD 03/12/07	5,560.38	-	8,896,607.65
SIGMA FINANCE INC 144A	VAR RT 10/30/2008 DD 04/30/07	7,784.02	-	6,227,219.96
SIGMA FINANCE INC 144A	VAR RT 10/30/2008 DD 04/30/07	1,778.46	-	1,422,772.56
SIGMA FINANCE INC 144A	VAR RT 11/14/2008 DD 05/14/07	2,224.17	-	3,558,658.07
SIGMA FINANCE INC 144A	VAR RT 11/14/2008 DD 05/14/07	1,667.85	1,667.85	2,668,561.88
SIGNATURE BANK/NEW YORK NY		1,517,842.10	1,940,581.88	14,138.00
SIGNET JEWELERS LTD		1,183,209.24	1,066,815.75	18,865.00
SIGNODE INDUSTRIAL GROUP 144A	6.375% 05/01/2022 DD 04/29/14	704,211.34	762,850.00	730,000.00
SILGAN HOLDINGS INC		464,900.76	569,490.03	19,377.00
SILICON LABORATORIES INC		523,162.94	669,049.10	7,577.00
SILVER SPRING NETWORKS INC		327,829.35	431,626.72	26,578.00
SILVERBOW RESOURCES INC		102,535.17	117,988.40	3,970.00
SILVERCREST ASSET MANAGEMENT G		13,624.00	16,820.40	1,048.00
SIMMONS FIRST NATIONAL CORP		1,827,675.70	1,784,203.70	31,247.00
SIMMTECH CO LTD		262,146.42	261,544.92	26,540.00
SIMON PPTY GROUP INC NEW COM		24,962,155.02	29,731,972.28	173,122.00
SIMON PROPERTY GROUP LP	4.250% 11/30/2046 DD 11/23/16	73,947.00	79,047.75	75,000.00

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SIMON PROPERTY GROUP LP	2.200% 02/01/2019 DD 01/21/14	99,868.00	100,097.00	100,000.00
SIMON PROPERTY GROUP LP	2.625% 06/15/2022 DD 06/01/17	201,040.00	199,520.00	200,000.00
SIMON PROPERTY GROUP LP	4.250% 10/01/2044 DD 09/10/14	249,025.00	260,875.00	250,000.00
SIMON PROPERTY GROUP LP	4.375% 03/01/2021 DD 08/16/10	273,755.00	263,837.50	250,000.00
SIMON PROPERTY GROUP LP	3.375% 10/01/2024 DD 09/10/14	1,197,648.00	1,224,756.00	1,200,000.00
SIMPLY STORAGE LLC MEZZANINE		1,532,000.00	1,532,000.00	1,532,000.00
SIMPSON MANUFACTURING CO INC		1,239,387.05	1,602,657.56	27,916.00
SIMULATIONS PLUS INC		19,224.76	24,665.20	1,532.00
SINA CORP/CHINA		5,459,789.44	11,954,143.32	119,172.00
SINCLAIR BROADCAST GROUP INC		439,787.11	500,793.35	13,231.00
SINCLAIR TELEVISION GROUP 144A	5.625% 08/01/2024 DD 07/23/14	1,550,156.25	1,567,500.00	1,520,000.00
SINMAG EQUIPMENT CORP		465,207.91	468,437.59	82,000.00
SINOPEC GROUP OVERSEAS DE 144A	3.900% 05/17/2022 DD 05/17/12	80,632.50	77,526.75	75,000.00
SINOPEC GROUP OVERSEAS DE 144A	2.750% 05/03/2021 DD 05/03/16	754,601.40	753,444.72	756,000.00
SINOPEC GROUP OVERSEAS DE 144A	3.500% 05/03/2026 DD 05/03/16	749,694.96	760,974.48	756,000.00
SINOPEC GROUP OVERSEAS DE REGS	4.375% 04/10/2024 DD 04/10/14	150,565.74	145,330.97	137,000.00
SINOPEC GROUP OVERSEAS DE REGS	4.375% 10/17/2023 DD 10/17/13	238,528.57	230,232.66	217,000.00
SINOTRUK HONG KONG LTD		399,519.06	780,115.90	693,000.00
SIRIUS XM HOLDINGS INC		1,117,588.33	2,034,050.32	379,487.00
SIRIUS XM RADIO INC 144A	5.000% 08/01/2027 DD 07/05/17	1,123,300.00	1,117,787.50	1,115,000.00
SITEONE LANDSCAPE SUPPLY INC		296,639.32	480,065.30	6,259.00
SIX FLAGS ENTERTAINMENT CORP		835,111.70	1,255,177.35	18,855.00
SJW GROUP		665,833.02	796,789.89	12,483.00
SK HYNIX INC		7,860,561.99	13,269,642.73	185,697.00
SK TELECOM CO LTD		2,288,735.67	2,392,786.13	9,594.00
SK TELECOM CO LTD	ADR	6,996,093.85	10,468,901.45	375,095.00
SKANDINAVISKA ENSKILDA BANKEN	1.875% 09/13/2021 DD 09/13/16	9,613.40	9,755.40	10,000.00
SKANDINAVISKA ENSKILDA BANKEN	2.625% 03/15/2021 DD 03/15/16	79,553.60	80,296.80	80,000.00
SKC CO LTD		415,536.51	475,421.83	10,829.00
SKECHERS U.S.A. INC		1,026,514.48	1,187,835.44	31,391.00
SKY NETWORK TELEVISION LTD		11,065,496.25	7,439,112.17	3,722,400.00
SKYWEST INC		1,392,895.04	2,053,483.20	38,672.00
SKYWORKS SOLUTIONS INC		2,451,913.25	4,628,432.70	48,746.00
SL GREEN OPERATING PARTNERSHIP	3.250% 10/15/2022 DD 10/05/17	300,240.00	298,851.00	300,000.00
SL GREEN REALTY CORP		2,792,061.78	3,406,993.08	33,756.00
SLEEP NUMBER CORP		169,950.54	260,912.19	6,941.00
SLH PROXY SHORT EXPOSURE	LBIOPTL8	(84,028.01)	(84,028.01)	(84,028.01)
SLM CORP		845,081.42	1,296,019.60	114,692.00
SM ENERGY CO	5.625% 06/01/2025 DD 05/21/15	418,175.00	417,100.00	430,000.00
SM ENERGY CO		1,198,962.06	710,357.76	32,172.00
SM ENERGY CO	6.125% 11/15/2022 DD 05/15/15	1,062,050.00	1,156,281.25	1,135,000.00
SMART & FINAL STORES INC		173,254.32	136,235.70	15,934.00
SMART GLOBAL HOLDINGS INC		93,096.62	136,788.30	4,059.00
SMART SAND INC		72,336.92	44,720.24	5,164.00
SMARTFINANCIAL INC		116,139.28	105,635.60	4,868.00
SNAP-ON INC		1,572,420.42	2,621,472.00	15,040.00
SNYDER'S-LANCE INC		2,417,277.69	3,244,683.20	64,790.00
SOCIEDAD QUIMICA Y MINERA DE C	ADR	6,410,872.15	7,270,093.98	122,454.00
SOHU.COM INC		6,274,604.85	5,839,245.00	134,700.00
SOLARIS OILFIELD INFRASTRUCTUR		57,942.36	74,742.31	3,491.00
SONIC AUTOMOTIVE INC		402,634.22	366,619.95	19,871.00
SONIC CORP		464,934.04	465,428.76	16,937.00
SONOCO PRODUCTS CO		1,081,809.66	1,364,103.80	25,670.00
SOTHEBY'S		281,997.19	352,995.60	6,841.00
SOUTH CAROLINA ELECTRIC & GAS	4.500% 06/01/2064 DD 05/27/14	75,536.25	77,779.50	75,000.00
SOUTH JERSEY INDUSTRIES INC		1,937,840.74	1,877,047.92	60,104.00
SOUTH STATE CORP		2,140,689.89	2,248,470.00	25,800.00
SOUTHERN CALIFORNIA EDISON CO	4.650% 10/01/2043 DD 10/02/13	277,491.50	322,291.75	275,000.00
SOUTHERN CALIFORNIA GAS CO	3.750% 09/15/2042 DD 09/21/12	52,158.50	52,169.50	50,000.00
SOUTHERN CO GAS CAPITAL CORP	4.400% 05/30/2047 DD 05/09/17	304,416.00	321,408.00	300,000.00
SOUTHERN CO/THE	2.350% 07/01/2021 DD 05/24/16	209,250.50	208,754.70	210,000.00
SOUTHERN CO/THE	3.250% 07/01/2026 DD 05/24/16	285,560.50	284,408.80	290,000.00
SOUTHERN CO/THE	2.950% 07/01/2023 DD 05/24/16	971,724.00	975,477.75	975,000.00
SOUTHERN CO/THE		12,223,233.25	12,444,874.47	258,783.00
SOUTHERN COPPER CORP	3.500% 11/08/2022 DD 11/08/12	73,131.90	77,035.50	75,000.00

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SOUTHERN COPPER CORP	6.750% 04/16/2040 DD 04/16/10	344,908.60	404,156.30	310,000.00
SOUTHERN COPPER CORP		3,852,652.39	6,013,670.65	126,737.00
SOUTHERN FIRST BANCSHARES INC		167,056.29	209,591.25	5,081.00
SOUTHERN MISSOURI BANCORP INC		150,771.75	187,874.82	4,998.00
SOUTHERN NATIONAL BANCORP OF V		259,974.49	259,686.00	16,200.00
SOUTHSIDE BANCSHARES INC		763,917.15	705,629.68	20,951.00
SOUTHWEST AIRLINES CO		3,986,347.78	9,471,727.65	144,717.00
SOUTHWEST GAS HOLDINGS INC		2,429,461.93	2,659,300.64	33,043.00
SOUTHWESTERN ENERGY CO		2,386,873.91	672,440.22	120,509.00
SOUTHWESTERN ENERGY CO	VAR RT 01/23/2025 DD 01/23/15	1,263,372.84	1,314,018.75	1,265,000.00
SP PLUS CORP		302,588.70	381,128.30	10,273.00
SPAIN GOVERNMENT INFLATIO 144A	0.650% 11/30/2027	1,320,502.96	1,356,159.42	1,081,986.75
SPARK ENERGY INC		44,865.47	31,905.20	2,573.00
SPARK THERAPEUTICS INC		301,372.71	249,438.42	4,851.00
SPARTAN MOTORS INC		135,001.33	229,115.25	14,547.00
SPARTANNASH CO		1,030,797.51	747,306.80	28,010.00
SPARTON CORP		157,442.56	152,818.62	6,627.00
SPECTRA ENERGY PARTNERS LP	4.750% 03/15/2024 DD 09/25/13	103,099.00	108,718.00	100,000.00
SPECTRA ENERGY PARTNERS LP	5.950% 09/25/2043 DD 09/25/13	430,868.70	449,957.00	370,000.00
SPECTRUM BRANDS HOLDINGS INC		617,786.95	678,783.60	6,039.00
SPECTRUM PHARMACEUTICALS INC		438,076.21	1,246,568.90	65,782.00
SPEEDWAY MOTORSPORTS INC		173,662.24	168,339.27	8,921.00
SPERO THERAPEUTICS INC		17,743.16	19,270.00	1,640.00
SPIRE INC		2,345,246.58	2,691,271.80	35,812.00
SPIRIT AEROSYSTEMS HOLDINGS IN		1,279,348.84	2,792,000.00	32,000.00
SPIRIT AIRLINES INC		1,118,269.84	847,978.95	18,907.00
SPIRIT REALTY CAPITAL INC		3,191,183.87	3,080,777.70	359,065.00
SPIRIT REALTY LP	4.450% 09/15/2026 DD 03/15/17	198,756.00	199,150.00	200,000.00
SPLUNK INC		2,038,556.82	3,025,979.52	36,528.00
SPOK HOLDINGS INC		283,699.78	250,963.40	16,036.00
SPORTSMAN'S WAREHOUSE HOLDINGS		40,358.38	34,900.80	5,280.00
SPRINT CAPITAL CORP	8.750% 03/15/2032 DD 03/14/02	2,817,309.71	2,922,625.00	2,575,000.00
SPRINT CORP		1,105,216.20	956,017.68	162,312.00
SPRINT SPECTRUM CO LLC / 144A	VAR RT 03/20/2023 DD 10/27/16	469,921.87	471,679.69	468,750.00
SPROUTS FARMERS MARKET INC		1,024,866.82	908,425.45	37,307.00
SPS COMMERCE INC		193,125.69	144,458.07	2,973.00
SPX CORP		176,788.15	232,913.80	7,420.00
SPX FLOW INC		799,560.59	1,221,464.40	25,688.00
SPX FLOW INC 144A	5.625% 08/15/2024 DD 08/10/16	1,497,166.55	1,552,437.50	1,475,000.00
SQUARE INC		1,516,516.03	2,196,760.54	63,362.00
SRC ENERGY INC		1,328,988.61	1,397,504.02	163,834.00
SRI LANKA GOVERNMENT INTE 144A	6.125% 06/03/2025 DD 06/03/15	91,000.00	96,191.55	91,000.00
SRI LANKA GOVERNMENT INTE 144A	5.875% 07/25/2022 DD 07/25/12	305,538.75	313,103.34	297,000.00
SRI LANKA GOVERNMENT INTE REGS	6.250% 10/04/2020 DD 10/04/10	333,036.00	336,031.41	319,000.00
SRI LANKA GOVERNMENT INTE REGS	6.250% 07/27/2021 DD 07/27/11	544,712.70	611,782.75	575,000.00
SS&C TECHNOLOGIES HOLDINGS INC		1,533,141.72	1,853,538.72	45,789.00
ST JOE CO/THE		645,454.96	605,703.85	33,557.00
ST SHINE OPTICAL CO LTD		2,084,538.51	4,914,562.19	150,000.00
STAAR SURGICAL CO		91,144.53	129,797.00	8,374.00
STAG INDUSTRIAL INC		2,756,529.35	2,925,949.80	107,060.00
STAMPS.COM INC		358,403.00	547,832.00	2,914.00
STANDARD INDUSTRIES INC/N 144A	5.375% 11/15/2024 DD 11/10/14	672,949.15	700,351.00	670,000.00
STANDARD LIFE ABERDEEN PLC		9,177,050.79	9,662,691.45	1,636,051.00
STANDARD MOTOR PRODUCTS INC		433,340.58	385,417.62	8,582.00
STANDEX INTERNATIONAL CORP		340,738.59	392,326.20	3,852.00
STANLEY BLACK & DECKER INC	3.400% 12/01/2021 DD 11/22/11	94,326.30	92,258.10	90,000.00
STANLEY BLACK & DECKER INC		3,850,204.86	6,783,188.06	39,974.00
STARBUCKS CORP	2.100% 02/04/2021 DD 02/04/16	79,452.00	79,486.40	80,000.00
STARBUCKS CORP	3.850% 10/01/2023 DD 09/06/13	97,203.60	95,647.50	90,000.00
STARBUCKS CORP	2.000% 12/05/2018 DD 12/05/13	2,036,030.00	2,000,460.00	2,000,000.00
STARBUCKS CORP		31,225,001.77	39,300,899.61	684,327.00
STARTEK INC		16,979.59	14,227.19	1,427.00
STARWOOD PROPERTY TRUST INC		1,481,711.21	1,376,413.15	64,469.00
STARWOOD RETAIL PR STAR D 144A	VAR RT 11/15/2027 DD 11/14/14	690,688.73	660,475.52	698,000.00
STARWOOD WAYPOINT HOM I E 144A	VAR RT 01/17/2035 DD 09/29/17	713,051.90	723,281.47	720,000.00

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STARWOOD WAYPOINT HOM I F 144A	VAR RT 01/17/2035 DD 09/29/17	960,000.00	959,834.78	960,000.00
STATE AUTO FINANCIAL CORP		304,032.55	352,788.80	12,115.00
STATE BANK FINANCIAL CORP		705,615.61	836,146.64	28,021.00
STATE OIL CO OF THE AZERB REGS	6.950% 03/18/2030	690,060.34	726,493.76	656,000.00
STATE OIL CO OF THE AZERB REGS	4.750% 03/13/2023	860,290.91	945,704.89	934,000.00
STATE PUBLIC SCH BLDG AUTH PA	5.000% 09/15/2027 DD 10/06/10	166,905.00	167,761.50	150,000.00
STATE STREET CORP	3.700% 11/20/2023 DD 11/19/13	10,325.70	10,529.90	10,000.00
STATE STREET CORP	4.375% 03/07/2021 DD 03/07/11	63,795.60	63,651.60	60,000.00
STATE STREET CORP	2.550% 08/18/2020 DD 08/18/15	65,510.90	65,430.95	65,000.00
STATE STREET CORP	3.550% 08/18/2025 DD 08/18/15	65,271.05	67,547.35	65,000.00
STATE STREET CORP	2.650% 05/19/2026 DD 05/19/16	88,295.40	87,552.90	90,000.00
STATE STREET CORP	3.100% 05/15/2023 DD 05/15/13	1,551,940.00	1,588,671.00	1,575,000.00
STATE STREET CORP		5,899,885.62	9,584,325.90	98,190.00
STATOIL ASA	2.450% 01/17/2023 DD 11/21/12	9,707.60	9,940.60	10,000.00
STATOIL ASA	2.650% 01/15/2024 DD 05/15/13	19,377.80	19,913.60	20,000.00
STATOIL ASA	3.700% 03/01/2024 DD 11/08/13	41,055.20	42,024.00	40,000.00
STATOIL ASA	3.950% 05/15/2043 DD 05/15/13	47,390.00	52,302.00	50,000.00
STATOIL ASA	7.250% 09/23/2027 DD 05/26/00	70,705.50	66,008.00	50,000.00
STATOIL ASA	5.100% 08/17/2040 DD 08/17/10	113,220.00	120,569.00	100,000.00
STATOIL ASA	4.800% 11/08/2043 DD 11/08/13	123,085.70	128,839.70	110,000.00
STEEL DYNAMICS INC		1,369,260.23	2,632,698.33	61,041.00
STEELCASE INC		356,510.00	363,720.80	23,929.00
STELLIAM FUND LP		749,998.72	813,510.11	749,998.72
STEMLINE THERAPEUTICS INC		197,943.20	259,084.80	16,608.00
STEPAN CO		617,120.03	623,389.18	7,894.00
STERICYCLE INC		1,607,212.03	1,371,902.22	20,178.00
STERIS PLC		1,691,608.28	1,792,435.24	20,492.00
STERLING BANCORP/DE		3,427,475.58	3,982,002.00	161,870.00
STERLING CONSTRUCTION CO INC		198,042.85	272,885.36	16,762.00
STEVEN MADDEN LTD		6,711,395.27	8,179,925.30	175,159.00
STEWART INFORMATION SERVICES C		705,549.60	643,848.30	15,221.00
STHREE PLC		5,664,001.52	5,287,027.28	1,062,053.00
STIFEL FINANCIAL CORP		2,520,002.19	2,988,006.08	50,168.00
STOCK YARDS BANCORP INC		684,900.05	610,966.20	16,206.00
STONE ENERGY CORP		274,512.64	487,642.08	15,163.00
STONERIDGE INC		313,044.57	473,910.66	20,731.00
STORE CAPITAL CORP		4,226,152.39	4,574,967.60	175,690.00
STRAIGHT PATH COMMUNICATIONS I		136,712.00	327,585.58	1,802.00
STRATASYS LTD		448,924.12	464,808.52	23,287.00
STRATUS PROPERTIES INC		129,930.00	128,630.70	4,331.00
STRAYER EDUCATION INC		140,443.09	170,022.84	1,898.00
STRONGBRIDGE BIOPHARMA PLC		16,965.96	22,366.25	3,085.00
STRUCTURED ADJUSTABLE R 12 7A1	VAR RT 09/25/2034 DD 08/01/04	24,368.55	24,906.23	24,575.93
STRUCTURED ADJUSTABLE RA 7 1A3	VAR RT 04/25/2035 DD 03/01/05	54,642.42	56,723.50	57,956.83
STRUCTURED CREDIT MASTER FUND		125,719,696.81	307,540,340.58	124,721.83
STRYKER CORP	2.625% 03/15/2021 DD 03/10/16	85,991.35	85,200.60	85,000.00
STRYKER CORP	3.375% 05/15/2024 DD 05/01/14	215,485.20	215,661.60	210,000.00
STRYKER CORP	3.375% 11/01/2025 DD 10/29/15	229,718.25	230,370.75	225,000.00
STRYKER CORP	3.500% 03/15/2026 DD 03/10/16	359,293.00	361,147.50	350,000.00
STRYKER CORP		17,395,499.05	32,090,435.16	207,249.00
STURM RUGER & CO INC		165,883.52	171,012.70	3,062.00
SUCAMPO PHARMACEUTICALS INC		77,806.48	101,112.35	5,633.00
SUGI HOLDINGS CO LTD		17,603,321.51	20,743,897.45	406,400.00
SULZER AG		8,892,197.71	8,720,964.59	71,900.00
SUMITOMO MITSUI BANKING CORP	3.000% 01/18/2023 DD 01/18/13	98,961.00	99,837.00	100,000.00
SUMITOMO MITSUI BANKING CORP	3.950% 07/19/2023 DD 07/19/13	421,028.00	418,516.00	400,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.934% 03/09/2021 DD 03/09/16	176,596.00	176,657.25	175,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.784% 03/09/2026 DD 03/09/16	179,301.50	180,962.25	175,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.778% 10/18/2022 DD 10/18/17	199,972.00	198,606.00	200,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.364% 07/12/2027 DD 07/12/17	508,155.00	498,895.00	500,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.446% 01/11/2027 DD 01/12/17	489,710.00	505,515.00	500,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.442% 10/19/2021 DD 10/19/16	1,173,324.00	1,187,364.00	1,200,000.00
SUMMIT FINANCIAL GROUP INC		202,717.51	223,825.28	8,504.00
SUMMIT HOTEL PROPERTIES INC		1,165,033.21	1,201,799.30	78,910.00
SUMMIT MATERIALS 11/17	0.000% 11/21/2024 DD 11/06/17	518,700.00	522,111.20	520,000.00

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SUMMIT MATERIALS INC		488,430.46	626,822.68	19,937.11
SUMMIT MATERIALS LLC / SUMMIT	6.125% 07/15/2023 DD 07/08/15	735,739.95	769,600.00	740,000.00
SUN BANCORP INC/NJ		181,837.29	183,246.30	7,541.00
SUN COMMUNITIES INC		5,140,867.60	6,442,457.64	69,438.00
SUN HYDRAULICS CORP		167,047.87	270,404.20	4,180.00
SUNCOKE ENERGY INC		545,333.48	571,671.21	47,679.00
SUNCOR ENERGY INC	4.000% 11/15/2047 DD 11/15/17	50,729.50	51,172.00	50,000.00
SUNCOR ENERGY INC	6.500% 06/15/2038 DD 06/28/07	222,282.00	270,202.00	200,000.00
SUNCOR ENERGY INC	3.600% 12/01/2024 DD 11/25/14	514,370.00	510,980.00	500,000.00
SUNJIN CO LTD		455,692.38	348,450.87	24,223.00
SUNNIC TECHNOLOGY & MERCHANDIS		265,797.37	177,362.77	333,000.00
SUNNY OPTICAL TECHNOLOGY GROUP		2,005,256.48	2,606,987.07	204,000.00
SUNOCO LOGISTICS PARTNERS OPER	4.950% 01/15/2043 DD 01/10/13	49,275.50	47,036.50	50,000.00
SUNOCO LOGISTICS PARTNERS OPER	5.400% 10/01/2047 DD 09/21/17	91,888.20	90,607.50	90,000.00
SUNOCO LOGISTICS PARTNERS OPER	5.350% 05/15/2045 DD 11/17/14	1,037,661.10	1,038,426.95	1,045,000.00
SUNOCO LOGISTICS PARTNERS OPER	5.300% 04/01/2044 DD 04/03/14	1,535,355.00	1,529,695.00	1,550,000.00
SUNPOWER CORP		411,713.03	375,725.10	44,570.00
SUNRUN INC		353,622.51	376,178.10	63,759.00
SUNSHINE BANCORP INC		93,317.79	99,949.58	4,357.00
SUNSTONE HOTEL INVESTORS INC		3,770,759.44	4,523,847.75	273,675.00
SUNTRUST BANKS INC	2.900% 03/03/2021 DD 03/03/16	45,972.45	45,503.55	45,000.00
SUNTRUST BANKS INC	2.350% 11/01/2018 DD 10/25/13	3,822,648.00	3,810,260.00	3,800,000.00
SUNTRUST BANKS INC		4,132,941.64	8,039,258.94	124,466.00
SUPER GROUP LTD/SOUTH AFRICA		513,320.53	603,549.67	180,700.00
SUPER MICRO COMPUTER INC		623,881.83	504,208.81	24,096.00
SUPERIOR ENERGY SERVICES INC		1,134,215.06	1,120,411.98	116,346.00
SUPERIOR INDUSTRIES INTERNATIO		475,613.52	288,223.65	19,409.00
SUPERIOR UNIFORM GROUP INC		22,231.20	31,517.80	1,180.00
SUPERNUS PHARMACEUTICALS INC		5,580,911.36	5,986,545.95	150,227.00
SUPERVALU INC		908,557.69	616,032.00	28,520.00
SURGERY PARTNERS INC		59,391.15	45,399.20	3,752.00
SURMODICS INC		68,086.15	74,060.00	2,645.00
SUTHERLAND ASSET MANAGEMENT CO		198,507.05	198,358.95	13,093.00
SVB FINANCIAL GROUP	3.500% 01/29/2025 DD 01/29/15	123,991.25	125,298.75	125,000.00
SVB FINANCIAL GROUP		1,413,204.97	3,152,622.22	13,486.00
SVENSK EXPORTKREDIT AB	1.750% 08/28/2020 DD 08/28/15	197,542.00	197,586.00	200,000.00
SVENSK EXPORTKREDIT AB	1.250% 04/12/2019 DD 04/13/16	197,692.00	198,100.00	200,000.00
SVENSK EXPORTKREDIT AB	1.125% 08/28/2019 DD 08/31/16	297,054.00	295,308.00	300,000.00
SVENSKA HANDELSBANKEN AB	2.400% 10/01/2020 DD 10/01/15	79,540.00	80,083.20	80,000.00
SVENSKA HANDELSBANKEN AB	2.250% 06/17/2019 DD 06/17/14	402,080.00	400,176.00	400,000.00
SWAP COLLATERAL WITH CITIBANK		50,000.00	50,000.00	50,000.00
SWAP COLLATERAL WITH GOLDMAN		60,000.00	60,000.00	60,000.00
SWITCH INC		158,913.73	169,076.05	9,295.00
SYKES ENTERPRISES INC		763,792.38	853,238.50	27,130.00
SYMANTEC CORP		3,197,176.07	4,448,127.32	158,522.00
SYMANTEC CORP 144A	5.000% 04/15/2025 DD 02/09/17	706,776.72	728,000.00	700,000.00
SYNAPTICS INC		340,753.61	254,976.96	6,384.00
SYNCHRONOSS TECHNOLOGIES INC		705,278.14	282,834.78	31,637.00
SYNCHRONY CREDIT CARD MAST 2 A	2.210% 05/15/2024 DD 05/26/16	248,437.50	248,520.00	250,000.00
SYNCHRONY FINANCIAL	4.250% 08/15/2024 DD 08/11/14	30,464.10	31,105.80	30,000.00
SYNCHRONY FINANCIAL	2.600% 01/15/2019 DD 12/04/15	149,724.00	150,283.50	150,000.00
SYNCHRONY FINANCIAL	4.500% 07/23/2025 DD 07/23/15	1,395,027.90	1,410,750.00	1,350,000.00
SYNCHRONY FINANCIAL		6,564,374.37	8,295,358.50	214,850.00
SYNDAX PHARMACEUTICALS INC		29,145.31	21,882.48	2,498.00
SYNERGY PHARMACEUTICALS INC		208,424.89	88,791.91	39,817.00
SYNNEX CORP		2,137,622.29	2,519,969.20	18,536.00
SYNOPSYS INC		1,731,271.57	3,316,091.72	38,903.00
SYNOVUS FINANCIAL CORP		795,334.21	1,557,858.24	32,496.00
SYNTEL INC		117,720.07	138,445.78	6,022.00
SYROS PHARMACEUTICALS INC		43,233.19	24,714.20	2,540.00
SYSCO CORP	2.600% 06/12/2022 DD 06/12/12	99,707.00	99,305.00	100,000.00
SYSCO CORP	3.750% 10/01/2025 DD 09/28/15	264,789.45	265,154.10	255,000.00
SYSCO CORP	3.300% 07/15/2026 DD 04/01/16	294,702.05	296,849.65	295,000.00
SYSCO CORP		5,057,892.62	7,706,333.35	126,895.00
SYSTEMAX INC		46,021.48	132,747.30	3,990.00

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SYSTEMS TECHNOLOGY INC/SOUTH K		416,305.97	542,264.65	20,157.00
T ROWE PRICE GROUP INC		4,033,807.67	6,377,645.40	60,780.00
T3EX GLOBAL HOLDINGS CORP		429,015.94	368,952.18	478,408.00
TABERNA PFD FDG III LTD	VAR RT 02/05/2036 DD 09/29/05	441,681.77	309.18	441,681.77
TABERNA PFD FDG III LTD SEC NT	VAR RT 02/05/2036 DD 09/29/05	1,421,965.11	995.38	1,421,965.11
TABERNA PREFERRED F 6A F1 144A	VAR RT 12/05/2036 DD 06/27/06	2,774,978.83	1,977.76	2,825,374.40
TABLEAU SOFTWARE INC		3,566,587.20	4,075,188.00	58,890.00
TABULA RASA HEALTHCARE INC		1,105,468.72	2,797,033.80	99,716.00
TACTILE SYSTEMS TECHNOLOGY INC		53,186.24	60,191.46	2,077.00
TAHOE RESOURCES INC		1,004,428.97	391,050.81	81,639.00
TAILORED BRANDS INC		513,836.15	639,924.62	29,314.00
TAIWAN SEMICONDUCTOR MANUFACTU		5,100,243.33	11,051,413.79	1,433,000.00
TAIWAN SEMICONDUCTOR MANUFACTU	ADR	24,921,835.77	45,910,735.00	1,157,900.00
TAKE-TWO INTERACTIVE SOFTWARE		2,320,598.92	3,210,186.76	29,242.00
TANGER FACTORY OUTLET CENTERS		814,794.59	713,384.10	26,910.00
TAPESTRY INC	4.125% 07/15/2027 DD 06/20/17	753,120.00	755,707.50	750,000.00
TAPESTRY INC		3,811,396.07	3,203,269.29	72,423.00
TARGA RESOURCES CORP		2,872,226.98	2,648,041.38	54,689.00
TARGA RESOURCES PARTNERS LP /	4.250% 11/15/2023 DD 05/14/13	947,093.75	949,200.00	960,000.00
TARGET CORP	2.500% 04/15/2026 DD 04/11/16	18,448.80	19,229.20	20,000.00
TARGET CORP	3.500% 07/01/2024 DD 06/26/14	94,255.20	93,830.40	90,000.00
TARGET CORP	4.000% 07/01/2042 DD 06/26/12	140,769.00	155,191.50	150,000.00
TARGET CORP	2.900% 01/15/2022 DD 01/12/12	576,926.20	570,740.80	560,000.00
TARGET CORP	3.625% 04/15/2046 DD 04/11/16	1,578,227.90	1,635,160.80	1,680,000.00
TARGET CORP		8,626,542.92	9,316,199.25	142,777.00
TAUBMAN CENTERS INC	PFD 6.500% CUMULATIVE	452,025.00	454,194.72	18,081.00
TAUBMAN CENTERS INC		3,473,850.52	3,794,874.57	57,999.00
TAYLOR MORRISON HOME CORP		323,161.15	368,151.15	15,045.00
TCF FINANCIAL CORP		497,067.24	840,848.50	41,017.00
TD AMERITRADE HOLDING CORP	2.950% 04/01/2022 DD 03/09/15	126,321.25	126,497.50	125,000.00
TD AMERITRADE HOLDING CORP		1,816,396.17	3,286,687.53	64,281.00
TEAM HEALTH HOLDINGS INC 144A	6.375% 02/01/2025 DD 02/01/17	919,306.25	838,950.00	940,000.00
TEAM INC		399,075.36	217,495.30	14,597.00
TECH DATA CORP		2,102,789.15	2,433,182.92	24,836.00
TECHTARGET INC		93,371.71	146,521.92	10,526.00
TECK RESOURCES LTD	3.750% 02/01/2023 DD 08/08/12	626,625.00	751,875.00	750,000.00
TEEKAY CORP		282,191.13	380,311.92	40,806.00
TEEKAY TANKERS LTD		349,028.21	241,411.80	172,437.00
TEGNA INC		622,276.23	800,152.32	56,829.00
TEGNA INC	6.375% 10/15/2023 DD 10/03/13	963,723.84	974,175.00	930,000.00
TEHMAG FOODS CORP		219,377.16	295,344.18	37,400.00
TEJON RANCH CO		311,573.91	283,228.68	13,643.00
TEKFEN HOLDING AS		1,401,171.08	2,225,656.72	496,400.00
TELADOC INC		2,799,932.84	5,089,215.20	146,032.00
TELEDYNE TECHNOLOGIES INC		1,083,651.94	1,545,571.80	8,532.00
TELEFLEX INC		1,340,158.74	2,838,040.92	11,406.00
TELEFONICA BRASIL SA	ADR	2,148,345.12	3,329,335.00	224,500.00
TELEFONICA EMISIONES SAU	7.045% 06/20/2036 DD 06/20/06	27,735.00	33,540.50	25,000.00
TELEFONICA EMISIONES SAU	5.134% 04/27/2020 DD 04/26/10	74,867.10	74,102.70	70,000.00
TELEFONICA EMISIONES SAU	4.570% 04/27/2023 DD 04/29/13	73,947.30	75,705.70	70,000.00
TELEFONICA EMISIONES SAU	5.213% 03/08/2047 DD 03/08/17	258,383.70	272,364.00	240,000.00
TELEFONICA EMISIONES SAU	4.103% 03/08/2027 DD 03/08/17	297,873.70	299,828.10	290,000.00
TELEFONICA EMISIONES SAU	5.877% 07/15/2019 DD 07/06/09	1,350,475.00	1,314,125.00	1,250,000.00
TELENAV INC		89,607.72	82,153.50	14,937.00
TELEPHONE & DATA SYSTEMS INC		640,047.79	691,358.20	24,869.00
TELETECH HOLDINGS INC		86,400.64	112,700.00	2,800.00
TELIGENT INC/NJ		47,355.20	23,173.92	6,384.00
TELKOM SA SOC LTD		4,110,102.45	3,059,335.88	787,086.00
TELLURIAN INC		100,592.79	98,266.86	10,089.00
TEMPUR SEALY INTERNATIONAL INC		574,921.15	674,544.40	10,760.00
TENCENT HOLDINGS LTD		14,452,571.28	42,961,534.01	827,200.00
TENET HEALTHCARE CORP		261,544.03	214,802.04	14,169.00
TENET HEALTHCARE CORP 144A	4.625% 07/15/2024 DD 06/14/17	1,661,312.50	1,618,500.00	1,660,000.00
TENNANT CO		266,195.29	265,099.85	3,649.00
TENNECO INC		531,472.20	543,719.52	9,288.00

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TENNESSEE VALLEY AUTH BD	3.875% 02/15/2021 DD 02/08/11	50,046.75	47,460.60	45,000.00
TENNESSEE VALLEY AUTH BD	5.250% 09/15/2039 DD 09/15/09	67,648.88	87,677.20	65,000.00
TENNESSEE VALLEY AUTH BD	4.250% 09/15/2065 DD 09/24/15	100,680.00	118,225.00	100,000.00
TENNESSEE VALLEY AUTH BD	2.875% 09/15/2024 DD 09/29/14	239,772.70	236,115.70	230,000.00
TENNESSEE VALLEY AUTH BD	3.500% 12/15/2042 DD 12/21/12	210,897.50	270,565.00	250,000.00
TENNESSEE VALLEY AUTH BD	1.875% 08/15/2022 DD 08/09/12	268,815.00	295,296.00	300,000.00
TENNESSEE VALLEY AUTH BD	5.375% 04/01/2056 DD 04/01/06	478,530.50	496,905.50	350,000.00
TERA SEMICON CO LTD		441,683.44	396,637.12	15,165.00
TERADATA CORP		1,410,833.85	1,199,836.62	31,197.00
TERADYNE INC		1,071,260.91	2,204,371.76	52,648.00
TEREX CORP		543,490.98	1,123,429.56	23,298.00
TERRAFORM POWER INC		486,361.79	430,069.64	35,959.00
TERRENO REALTY CORP		902,389.88	1,124,514.44	32,074.00
TERRITORIAL BANCORP INC		182,908.51	178,613.82	5,786.00
TESARO INC		2,494,823.52	3,106,299.08	37,484.00
TESLA INC		6,718,151.80	10,839,961.60	34,816.00
TETRA TECH INC		6,499,477.07	7,500,181.05	155,767.00
TETRA TECHNOLOGIES INC		344,376.57	390,717.81	91,503.00
TETRAPHASE PHARMACEUTICALS INC		190,389.91	237,138.30	37,641.00
TEVA PHARMACEUTICAL FINANCE CO	6.150% 02/01/2036 DD 01/31/06	2,005.46	2,002.54	2,000.00
TEVA PHARMACEUTICAL FINANCE IV	2.250% 03/18/2020 DD 12/18/12	48,873.00	48,352.00	50,000.00
TEVA PHARMACEUTICAL FINANCE IV	3.650% 11/10/2021 DD 11/10/11	187,468.94	172,185.30	181,000.00
TEVA PHARMACEUTICAL FINANCE NE	3.150% 10/01/2026 DD 07/21/16	207,030.58	177,514.75	215,000.00
TEVA PHARMACEUTICAL FINANCE NE	2.800% 07/21/2023 DD 07/21/16	277,552.95	248,180.85	285,000.00
TEVA PHARMACEUTICAL FINANCE NE	1.400% 07/20/2018 DD 07/21/16	297,858.00	298,002.00	300,000.00
TEVA PHARMACEUTICAL FINANCE NE	2.200% 07/21/2021 DD 07/21/16	458,335.00	456,735.00	500,000.00
TEVA PHARMACEUTICAL FINANCE NE	4.100% 10/01/2046 DD 07/21/16	947,474.10	830,035.00	1,090,000.00
TEXAS CAPITAL BANCSHARES INC		1,155,576.40	1,395,374.40	15,696.00
TEXAS INSTRUMENTS INC	1.650% 08/03/2019 DD 08/06/12	70,023.10	69,580.70	70,000.00
TEXAS INSTRUMENTS INC	1.850% 05/15/2022 DD 05/06/16	98,469.00	97,548.00	100,000.00
TEXAS INSTRUMENTS INC		13,114,857.97	27,304,166.96	261,434.00
TEXAS ROADHOUSE INC		558,563.84	639,377.16	12,137.00
TEXAS ST	5.517% 04/01/2039 DD 08/26/09	57,961.50	65,640.00	50,000.00
TEXTAINER GROUP HOLDINGS LTD		233,609.32	456,079.50	21,213.00
TEXTRON INC	3.375% 03/01/2028 DD 09/13/17	299,634.00	298,323.00	300,000.00
TEXTRON INC		2,176,274.29	3,928,194.85	69,415.00
TFS FINANCIAL CORP		102,933.29	154,838.16	10,364.00
TG THERAPEUTICS INC		62,938.25	66,543.00	8,115.00
THERAPEUTICSMD INC		190,477.03	175,492.20	29,055.00
THERAVANCE BIOPHARMA INC		237,703.91	202,620.85	7,265.00
THERMO FISHER SCIENTIFIC INC	3.000% 04/15/2023 DD 04/13/16	61,096.20	60,370.20	60,000.00
THERMO FISHER SCIENTIFIC INC	4.150% 02/01/2024 DD 12/11/13	64,280.40	63,645.60	60,000.00
THERMO FISHER SCIENTIFIC INC	2.950% 09/19/2026 DD 09/19/16	88,844.40	87,453.90	90,000.00
THERMO FISHER SCIENTIFIC INC	5.300% 02/01/2044 DD 12/11/13	127,757.50	149,331.25	125,000.00
THERMO FISHER SCIENTIFIC INC	3.150% 01/15/2023 DD 08/22/12	303,651.00	303,747.00	300,000.00
THERMO FISHER SCIENTIFIC INC	4.500% 03/01/2021 DD 02/22/11	2,414,262.50	2,364,841.25	2,225,000.00
THERMO FISHER SCIENTIFIC INC		10,899,963.17	19,838,852.28	104,481.00
THERMON GROUP HOLDINGS INC		473,132.77	554,043.69	23,407.00
THIRD POINT REINSURANCE LTD		598,977.60	654,620.60	44,684.00
THOMSON REUTERS CORP	3.950% 09/30/2021 DD 10/05/11	53,130.00	51,754.00	50,000.00
THOR INDUSTRIES INC		715,385.79	1,919,419.20	12,735.00
TIAA SEASONED COMMERCIAL C4 AJ	VAR RT 08/15/2039 DD 07/10/07	80,130.64	88,204.82	87,934.86
TIAA SEASONED COMMERCIAL C4 F	VAR RT 08/15/2039 DD 07/10/07	2,068,000.00	2,555,855.40	2,765,000.00
TIANJIN DEVELOPMENT HOLDINGS L		1,265,827.03	773,579.11	1,630,000.00
TIANNENG POWER INTERNATIONAL L		659,418.50	1,009,637.60	972,000.00
TIER REIT INC		590,711.67	744,907.87	36,533.00
TIFFANY & CO		2,067,600.17	2,927,959.65	28,167.00
TILE SHOP HOLDINGS INC		135,427.42	71,625.60	7,461.00
TILLY'S INC		649,713.70	975,207.96	66,071.00
TIM PARTICIPACOES SA	ADR	4,959,518.94	4,804,424.55	248,805.00
TIMBERLAND BANCORP INC/WA		97,199.31	112,359.60	4,232.00
TIME INC		1,063,683.49	1,414,413.90	76,662.00
TIME WARNER CABLE LLC	4.500% 09/15/2042 DD 08/10/12	35,250.00	37,528.80	40,000.00
TIME WARNER CABLE LLC	5.500% 09/01/2041 DD 09/12/11	46,302.75	46,903.05	45,000.00
TIME WARNER CABLE LLC	4.000% 09/01/2021 DD 09/12/11	108,284.00	102,994.00	100,000.00

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TIME WARNER CABLE LLC	8.250% 04/01/2019 DD 03/26/09	116,112.00	106,879.00	100,000.00
TIME WARNER CABLE LLC	8.750% 02/14/2019 DD 11/18/08	190,128.00	159,934.50	150,000.00
TIME WARNER CABLE LLC	7.300% 07/01/2038 DD 06/19/08	214,570.62	231,890.10	185,000.00
TIME WARNER CABLE LLC	6.750% 06/15/2039 DD 06/29/09	431,980.50	419,958.00	350,000.00
TIME WARNER ENTERTAINMENT CO L	8.375% 03/15/2023 DD 09/15/93	100,763.20	97,130.40	80,000.00
TIME WARNER INC	4.850% 07/15/2045 DD 06/04/15	105,381.15	110,274.15	105,000.00
TIME WARNER INC	5.350% 12/15/2043 DD 12/16/13	152,181.00	165,430.50	150,000.00
TIME WARNER INC	3.800% 02/15/2027 DD 12/08/16	210,078.90	209,802.60	210,000.00
TIME WARNER INC	2.950% 07/15/2026 DD 05/10/16	225,713.60	226,994.40	240,000.00
TIME WARNER INC	3.600% 07/15/2025 DD 06/04/15	381,501.70	380,851.20	380,000.00
TIME WARNER INC	3.400% 06/15/2022 DD 06/13/12	3,056,687.00	2,956,811.00	2,900,000.00
TIME WARNER INC		12,551,931.41	18,591,551.91	203,253.00
TIMES SQUARE HOTEL TRUST 144A	8.528% 08/01/2026 DD 08/09/01	1,669,736.91	1,823,063.13	1,541,702.43
TIMKEN CO/THE		646,616.84	896,053.65	18,231.00
TIMKENSTEEL CORP		401,426.79	446,282.20	29,380.00
TINGYI CAYMAN ISLANDS HOLDING		2,690,886.73	4,651,017.61	2,392,000.00
TINTRI INC		10,718.75	12,750.00	2,500.00
TIPTREE INC		109,669.64	103,654.95	17,421.00
TITAN CEMENT CO SA		6,450,744.99	7,864,024.55	285,982.00
TITAN INTERNATIONAL INC		427,047.90	473,984.00	36,800.00
TITAN MACHINERY INC		164,242.54	281,751.53	13,309.00
TIVITY HEALTH INC		324,162.93	488,490.75	13,365.00
TIVO CORP		1,774,357.19	1,395,794.40	89,474.00
TJX COS INC/THE		17,790,737.07	35,631,124.60	466,010.00
T-MOBILE US INC		3,058,165.82	4,885,062.18	76,918.00
T-MOBILE USA INC	5.375% 04/15/2027 DD 03/16/17	910,388.18	964,956.25	905,000.00
T-MOBILE USA INC	6.500% 01/15/2026 DD 11/05/15	1,013,727.50	1,069,425.00	980,000.00
TOCAGEN INC		46,327.38	38,755.25	3,781.00
TOLL BROTHERS INC		3,624,031.53	6,163,751.16	128,358.00
TOMPKINS FINANCIAL CORP		908,208.72	867,841.80	10,668.00
TOOTSIE ROLL INDUSTRIES INC		206,443.42	205,503.48	5,645.70
TOPBUILD CORP		3,876,086.78	4,635,212.26	61,199.00
TOPS HOLDING LLC / TOPS M 144A	8.000% 06/15/2022 DD 06/10/15	910,000.00	491,400.00	910,000.00
TORCHMARK CORP		1,509,089.22	2,794,140.13	30,803.00
TORO CO/THE		1,001,442.35	1,800,413.23	27,601.00
TORONTO-DOMINION BANK/THE	2.500% 12/14/2020 DD 12/14/15	296,099.25	295,944.00	295,000.00
TORONTO-DOMINION BANK/THE	1.950% 01/22/2019 DD 01/22/16	301,263.00	299,682.00	300,000.00
TORONTO-DOMINION BANK/THE	1.900% 10/24/2019 DD 10/24/17	399,804.00	397,716.00	400,000.00
TORONTO-DOMINION BANK/THE	VAR RT 04/07/2021 DD 04/07/16	700,000.00	713,853.00	700,000.00
TOSCO CORP DEBS	7.800% 01/01/2027 DD 07/01/97	49,532.40	59,162.58	45,000.00
TOTAL CAPITAL INTERNATIONAL SA	2.750% 06/19/2021 DD 06/23/14	30,161.40	30,301.50	30,000.00
TOTAL CAPITAL INTERNATIONAL SA	2.875% 02/17/2022 DD 02/17/12	50,090.00	50,687.00	50,000.00
TOTAL CAPITAL INTERNATIONAL SA	2.100% 06/19/2019 DD 06/23/14	200,620.00	199,926.00	200,000.00
TOTAL CAPITAL INTERNATIONAL SA	3.750% 04/10/2024 DD 01/15/14	248,625.77	254,481.60	240,000.00
TOTAL SYSTEM SERVICES INC	3.800% 04/01/2021 DD 03/17/16	178,916.50	179,369.75	175,000.00
TOTAL SYSTEM SERVICES INC		1,817,504.27	3,677,764.09	46,501.00
TOTVS SA		3,892,641.91	3,079,018.72	341,700.00
TOWER BERSAMA INFRASTRUCTURE T		12,059,870.95	13,474,848.19	28,454,300.00
TOWER INTERNATIONAL INC		395,878.78	466,620.70	15,274.00
TOWNE BANK/PORTSMOUTH VA		1,331,356.66	1,325,755.50	43,114.00
TOWNSQUARE MEDIA INC		51,212.53	44,643.84	5,813.00
TOYOTA AUTO RECEIVABLES 2 A A4	2.100% 09/15/2022 DD 03/15/17	2,621,710.00	2,588,976.00	2,600,000.00
TOYOTA AUTO RECEIVABLES 2 C A3	1.140% 08/17/2020 DD 08/10/16	2,099,407.80	2,095,778.60	2,110,000.00
TOYOTA AUTO RECEIVABLES 2 C A4	1.320% 11/15/2021 DD 08/10/16	493,710.94	492,310.00	500,000.00
TOYOTA INDUSTRIES CORP		2,898,836.48	5,610,759.10	87,300.00
TOYOTA MOTOR CREDIT CORP	3.200% 01/11/2027 DD 01/09/17	9,893.20	10,189.60	10,000.00
TOYOTA MOTOR CREDIT CORP	3.400% 09/15/2021 DD 09/15/11	41,235.60	41,389.60	40,000.00
TOYOTA MOTOR CREDIT CORP	1.700% 02/19/2019 DD 02/19/16	125,273.75	124,443.75	125,000.00
TOYOTA MOTOR CREDIT CORP	2.150% 03/12/2020 DD 03/12/15	233,832.80	231,266.88	232,000.00
TOYOTA MOTOR CREDIT CORP	3.300% 01/12/2022 DD 01/12/12	250,089.60	237,153.00	230,000.00
TOYOTA MOTOR CREDIT CORP	VAR RT 06/18/2018 DD 06/18/08	279,125.00	275,000.00	275,000.00
TOYOTA MOTOR CREDIT CORP	2.150% 09/08/2022 DD 09/08/17	492,255.00	492,030.00	500,000.00
TOYOTA MOTOR CREDIT CORP	1.950% 04/17/2020 DD 04/17/17	808,477.60	801,755.85	805,000.00
TPG RE FINANCE TRUST INC		161,302.87	156,533.85	8,217.00
TPI COMPOSITES INC		25,121.64	31,160.58	1,523.00

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TRACTOR SUPPLY CO		1,875,997.31	2,656,764.50	35,542.00
TRADE DESK INC/THE		229,842.22	212,141.47	4,639.00
TRAKYA CAM SANAYII AS		265,488.58	326,675.28	268,100.00
TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	64,556.18	75,332.00	50,000.00
TRANSCANADA PIPELINES LTD	4.625% 03/01/2034 DD 02/28/14	107,915.00	111,658.00	100,000.00
TRANSCANADA PIPELINES LTD	6.200% 10/15/2037 DD 10/05/07	122,901.00	131,965.00	100,000.00
TRANSCANADA PIPELINES LTD	5.000% 10/16/2043 DD 10/07/13	694,875.00	710,670.00	600,000.00
TRANSCONTINENTAL REALTY INVEST		30,115.51	36,018.00	1,150.00
TRANSDIGM GROUP INC		2,157,159.00	3,472,295.28	12,644.00
TRANSNEFT PJSC		632,567.86	628,089.54	201.00
TRANSOCEAN LTD		1,011,068.37	993,517.68	93,026.00
TRANSUNION		1,643,129.83	2,214,997.92	40,302.00
TRAVELERS COS INC/THE	6.250% 06/15/2037 DD 05/29/07	60,520.50	68,129.00	50,000.00
TRAVELERS COS INC/THE	4.600% 08/01/2043 DD 08/01/13	99,306.00	115,455.00	100,000.00
TRAVELERS COS INC/THE		6,169,015.44	9,755,771.36	71,924.00
TRAVELPORT WORLDWIDE LTD		1,109,348.96	1,052,657.80	80,540.00
TRAVIS PERKINS PLC		15,969,525.41	16,879,642.91	796,300.00
TREASURY GROUP INVESTMENT FUND	VAR RT 12/31/2049 DD 08/01/98	1,178,675,325.75	1,178,675,325.75	1,175,985,906.54
TRECORA RESOURCES		192,541.16	217,498.50	16,111.00
TREDEGAR CORP		407,695.16	377,664.00	19,670.00
TREEHOUSE FOODS INC		1,231,222.29	704,013.64	14,234.00
TREVENA INC		1,844,229.41	358,808.00	224,255.00
TREX CO INC		7,192,420.98	11,310,388.11	104,349.00
TRI POINTE GROUP INC		1,302,860.25	1,968,583.68	109,854.00
TRIBUNE MEDIA CO		1,071,032.24	979,825.37	23,071.00
TRIBUNE MEDIA CO	5.875% 07/15/2022 DD 01/15/16	1,630,788.86	1,664,550.00	1,620,000.00
TRICO BANCSHARES		484,066.63	582,589.68	15,388.00
TRICON AMERICAN HO SFR1 F 144A	5.769% 11/17/2033 DD 10/25/16	533,991.07	547,910.70	534,000.00
TRICON AMERICAN HO SFR1 F 144A	5.151% 09/17/2034 DD 08/23/17	1,196,979.28	1,200,052.35	1,197,000.00
TRICON AMERICAN HO SFR2 F 144A	5.104% 01/17/2036 DD 12/20/17	208,948.30	209,092.86	210,000.00
TRIMAS CORP		720,809.31	905,300.25	33,843.00
TRIMBLE INC		1,729,045.19	2,658,668.80	65,420.00
TRINET GROUP INC		199,612.75	336,185.88	7,582.00
TRINITY INDUSTRIES INC	4.550% 10/01/2024 DD 09/25/14	1,004,150.00	998,950.00	1,000,000.00
TRINITY INDUSTRIES INC		924,279.97	1,494,916.22	39,907.00
TRINITY PLACE HOLDINGS INC		30,144.27	24,582.15	3,537.00
TRINSEO MATERIALS OPERATI 144A	5.375% 09/01/2025 DD 08/29/17	1,101,909.72	1,138,500.00	1,100,000.00
TRINSEO SA		995,832.07	1,131,471.00	15,585.00
TRIPADVISOR INC		1,201,155.01	955,610.26	27,731.00
TRIPLE D ASSOCIATES INC PFD A		115,789.00	-	115,789.00
TRIPLE-S MANAGEMENT CORP		341,241.17	380,378.95	15,307.00
TRISTATE CAPITAL HOLDINGS INC		267,755.72	309,166.00	13,442.00
TRITON INTERNATIONAL LTD/BERMU		783,381.69	1,323,483.00	35,340.00
TRIUMPH BANCORP INC		312,111.96	426,321.00	13,534.00
TRIUMPH GROUP INC		997,855.92	994,921.60	36,578.00
TRONC INC		97,538.56	134,704.22	7,658.00
TRONOX LTD		1,003,754.48	1,386,496.51	67,601.00
TRUEBLUE INC		606,464.78	812,735.00	29,554.00
TRUECAR INC		171,728.60	132,776.00	11,855.00
TRUPANION INC		77,505.63	116,494.60	3,980.00
TRUSTCO BANK CORP NY		565,893.94	640,255.60	69,593.00
TRUSTEES OF THE UNIVERSITY OF	4.674% 09/01/2039 DD 04/05/12	45,019.20	45,175.60	40,000.00
TRUSTMARK CORP		1,703,532.74	1,637,858.88	51,408.00
TSINGTAO BREWERY CO LTD		2,196,914.40	1,670,295.37	324,000.00
TTM TECHNOLOGIES INC		795,867.88	918,888.80	58,640.00
TUCOWS INC		101,089.14	124,548.90	1,778.00
TULLOW OIL PLC REGS	6.250% 04/15/2022 DD 04/08/14	321,376.51	348,318.60	347,000.00
TUPPERWARE BRANDS CORP		782,851.01	848,958.00	13,540.00
TURKCELL ILETISIM HIZMETLERI A	ADR	1,892,320.06	1,426,980.00	139,900.00
TURKCELL ILETISIM HIZMETLERI A		6,117,511.62	5,281,800.82	1,293,700.00
TURKEY GOVERNMENT BOND	11.000% 03/02/2022	873,925.29	753,820.02	2,968,000.00
TURKEY GOVERNMENT BOND	10.600% 02/11/2026	1,798,890.12	1,567,294.48	6,395,000.00
TURKEY GOVERNMENT INTERNATIONA	6.000% 01/14/2041 DD 01/12/11	435,451.12	409,361.85	405,000.00
TURKEY GOVERNMENT INTERNATIONA	4.250% 04/14/2026 DD 04/14/15	557,438.75	544,271.49	571,000.00
TURKEY GOVERNMENT INTERNATIONA	3.250% 03/23/2023 DD 01/15/13	655,309.98	665,102.88	702,000.00

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TURKEY GOVERNMENT INTERNATIONAL	6.625% 02/17/2045 DD 02/19/14	875,890.00	855,274.29	793,000.00
TURKEY GOVERNMENT INTERNATIONAL	7.375% 02/05/2025 DD 01/24/05	1,029,145.13	1,034,082.92	898,000.00
TURKEY GOVERNMENT INTERNATIONAL	7.000% 03/11/2019 DD 09/11/08	1,096,958.07	1,040,471.40	996,000.00
TURKEY GOVERNMENT INTERNATIONAL	5.750% 05/11/2047 DD 05/11/17	2,335,549.00	2,390,700.00	2,452,000.00
TURKEY GOVERNMENT INTERNATIONAL	6.000% 03/25/2027 DD 01/23/17	6,172,687.32	6,228,612.00	5,850,000.00
TURKIYE GARANTI BANKASI A 144A	VAR RT 05/24/2027 DD 05/23/17	409,880.00	416,178.51	417,000.00
TURKIYE IS BANKASI AS 144A	VAR RT 06/29/2028 DD 06/29/17	179,414.00	179,958.60	180,000.00
TURNING POINT BRANDS INC		12,232.64	18,784.57	889.00
TUTOR PERINI CORP		8,172,831.67	7,948,796.70	313,562.00
TWENTY-FIRST CENTURY FOX INC		3,437,905.93	3,851,431.48	112,879.00
TWENTY-FIRST CENTURY FOX INC		5,962,934.95	9,421,234.26	272,842.00
TWILIO INC		338,701.13	269,535.60	11,421.00
TWIN DISC INC		107,771.50	171,881.33	6,469.00
TWITTER INC		5,013,197.86	4,204,919.32	175,132.00
TWO HARBORS INVESTMENT CORP		889,265.90	759,569.64	46,714.00
TWO RIVER BANCORP		87,229.46	88,855.13	4,901.00
TXU RIGHTS		71,991.45	47,994.30	53,327.00
TXU/TCEH 4/11 EXTENDED TLB	0.000% 10/10/2017 DD 04/07/11	2,466,433.15	-	3,145,028.82
TYLER TECHNOLOGIES INC		1,470,684.24	1,625,673.10	9,182.00
TYSON FOODS INC	3.550% 06/02/2027 DD 06/02/17	61,130.40	61,437.60	60,000.00
TYSON FOODS INC	4.500% 06/15/2022 DD 06/13/12	270,417.50	267,027.50	250,000.00
TYSON FOODS INC	4.550% 06/02/2047 DD 06/02/17	433,365.60	435,644.00	400,000.00
TYSON FOODS INC		16,027,859.17	23,684,924.78	292,154.00
U S TREASURY BILL	0.000% 03/01/2018 DD 03/02/17	596,692.43	596,692.43	600,000.00
U S TREASURY BOND	2.750% 08/15/2042 DD 08/15/12	147,625.43	155,077.25	155,000.00
U S TREASURY BOND	4.375% 05/15/2041 DD 05/15/11	190,194.28	219,944.30	170,000.00
U S TREASURY BOND	6.750% 08/15/2026 DD 08/15/96	275,729.80	268,296.00	200,000.00
U S TREASURY BOND	6.125% 08/15/2029 DD 08/15/99	270,945.31	274,438.00	200,000.00
U S TREASURY BOND	3.125% 11/15/2041 DD 11/15/11	271,455.46	285,960.64	266,000.00
U S TREASURY BOND	6.125% 11/15/2027 DD 11/15/97	363,898.29	359,180.69	271,000.00
U S TREASURY BOND	7.625% 11/15/2022 DD 11/15/92	449,114.57	381,856.95	305,000.00
U S TREASURY BOND	5.250% 02/15/2029 DD 02/15/99	388,527.60	382,056.00	300,000.00
U S TREASURY BOND	4.375% 11/15/2039 DD 11/15/09	370,666.76	386,004.00	300,000.00
U S TREASURY BOND	3.000% 05/15/2042 DD 05/15/12	365,485.34	388,387.26	369,000.00
U S TREASURY BOND	4.375% 05/15/2040 DD 05/15/10	427,385.90	431,942.30	335,000.00
U S TREASURY BOND	6.250% 05/15/2030 DD 11/15/99	446,243.82	435,829.00	310,000.00
U S TREASURY BOND	6.875% 08/15/2025 DD 08/15/95	620,055.89	550,259.38	418,000.00
U S TREASURY BOND	4.750% 02/15/2041 DD 02/15/11	601,951.60	610,821.00	450,000.00
U S TREASURY BOND	6.000% 02/15/2026 DD 02/15/96	665,623.41	633,945.00	500,000.00
U S TREASURY BOND	6.500% 11/15/2026 DD 11/15/96	726,072.65	717,249.60	540,000.00
U S TREASURY BOND	3.125% 02/15/2043 DD 02/15/13	664,269.60	720,882.14	671,000.00
U S TREASURY BOND	8.125% 08/15/2021 DD 08/15/91	769,216.80	726,564.00	600,000.00
U S TREASURY BOND	5.250% 11/15/2028 DD 11/15/98	771,900.60	761,136.00	600,000.00
U S TREASURY BOND	3.125% 02/15/2042 DD 02/15/12	796,968.75	859,968.00	800,000.00
U S TREASURY BOND	4.500% 08/15/2039 DD 08/15/09	927,793.84	956,204.28	732,000.00
U S TREASURY BOND	4.250% 05/15/2039 DD 05/15/09	1,082,327.92	1,086,997.00	860,000.00
U S TREASURY BOND	3.625% 08/15/2043 DD 08/15/13	1,116,637.74	1,178,781.10	1,010,000.00
U S TREASURY BOND	4.500% 05/15/2038 DD 05/15/08	1,327,959.76	1,325,683.80	1,020,000.00
U S TREASURY BOND	6.375% 08/15/2027 DD 08/15/97	1,395,673.44	1,382,290.90	1,030,000.00
U S TREASURY BOND	5.375% 02/15/2031 DD 02/15/01	1,611,886.42	1,570,535.22	1,182,000.00
U S TREASURY BOND	2.750% 11/15/2047 DD 11/15/17	1,600,993.96	1,617,648.60	1,615,000.00
U S TREASURY BOND	3.000% 05/15/2047 DD 05/15/17	1,690,848.03	1,708,476.25	1,625,000.00
U S TREASURY BOND	4.750% 02/15/2037 DD 02/15/07	1,783,963.23	1,785,188.20	1,340,000.00
U S TREASURY BOND	5.000% 05/15/2037 DD 05/15/07	1,833,482.66	1,816,747.25	1,325,000.00
U S TREASURY BOND	2.500% 02/15/2046 DD 02/15/16	1,918,451.94	1,912,716.00	2,010,000.00
U S TREASURY BOND	3.000% 05/15/2045 DD 05/15/15	1,979,461.57	2,047,890.00	1,950,000.00
U S TREASURY BOND	3.750% 08/15/2041 DD 08/15/11	2,071,217.03	2,085,670.40	1,760,000.00
U S TREASURY BOND	2.500% 02/15/2045 DD 02/15/15	2,169,921.59	2,168,803.00	2,275,000.00
U S TREASURY BOND	3.500% 02/15/2039 DD 02/15/09	2,187,593.13	2,238,614.00	1,960,000.00
U S TREASURY BOND	3.625% 02/15/2044 DD 02/15/14	2,084,364.55	2,259,425.71	1,933,000.00
U S TREASURY BOND	3.375% 05/15/2044 DD 05/15/14	2,129,658.16	2,300,407.50	2,050,000.00
U S TREASURY BOND	3.875% 08/15/2040 DD 08/15/10	2,332,452.50	2,343,413.80	1,945,000.00
U S TREASURY BOND	2.750% 11/15/2042 DD 11/15/12	2,324,282.74	2,413,179.34	2,398,000.00
U S TREASURY BOND	3.000% 11/15/2044 DD 11/15/14	2,471,795.51	2,507,185.45	2,387,000.00
U S TREASURY BOND	4.250% 11/15/2040 DD 11/15/10	2,549,383.00	2,540,000.00	2,000,000.00

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U S TREASURY BOND	3.000% 11/15/2045 DD 11/15/15	2,714,108.32	2,835,540.00	2,700,000.00
U S TREASURY BOND	4.625% 02/15/2040 DD 02/15/10	2,844,240.23	2,845,793.40	2,140,000.00
U S TREASURY BOND	2.875% 08/15/2045 DD 08/15/15	2,798,308.83	2,845,901.25	2,775,000.00
U S TREASURY BOND	3.000% 02/15/2047 DD 02/15/17	2,863,053.94	2,928,928.80	2,785,000.00
U S TREASURY BOND	3.750% 11/15/2043 DD 11/15/13	3,114,086.59	3,300,510.40	2,770,000.00
U S TREASURY BOND	5.500% 08/15/2028 DD 08/15/98	3,372,344.57	3,331,628.76	2,589,000.00
U S TREASURY BOND	2.875% 05/15/2043 DD 05/15/13	3,215,657.91	3,376,740.16	3,284,000.00
U S TREASURY BOND	2.250% 08/15/2046 DD 08/15/16	3,647,573.25	3,675,935.25	4,075,000.00
U S TREASURY BOND	2.500% 05/15/2046 DD 05/15/16	3,879,491.35	3,686,093.75	3,875,000.00
U S TREASURY BOND	2.750% 08/15/2047 DD 08/15/17	5,898,425.89	5,957,437.50	5,950,000.00
U S TREASURY BOND	2.875% 11/15/2046 DD 11/15/16	8,497,408.18	8,945,150.40	8,720,000.00
U S TREASURY BOND	3.125% 08/15/2044 DD 08/15/14	24,761,477.54	25,542,859.65	23,765,000.00
U S TREASURY NOTE	1.000% 06/30/2019 DD 06/30/12	288,785.10	296,262.00	300,000.00
U S TREASURY NOTE	1.000% 09/30/2019 DD 09/30/12	344,305.06	344,844.50	350,000.00
U S TREASURY NOTE	1.125% 12/31/2019 DD 12/31/12	397,331.53	394,080.00	400,000.00
U S TREASURY NOTE	1.875% 06/30/2020 DD 06/30/13	458,313.64	459,406.60	460,000.00
U S TREASURY NOTE	2.000% 11/30/2020 DD 11/30/13	501,271.21	500,470.00	500,000.00
U S TREASURY NOTE	1.500% 03/31/2019 DD 03/31/12	512,375.58	507,868.20	510,000.00
U S TREASURY NOTE	1.375% 01/15/2020 DD 01/15/17	528,729.59	524,535.70	530,000.00
U S TREASURY NOTE	2.250% 03/31/2021 DD 03/31/14	562,993.88	563,696.00	560,000.00
U S TREASURY NOTE	2.000% 09/30/2020 DD 09/30/13	592,577.34	580,794.60	580,000.00
U S TREASURY NOTE	1.625% 10/31/2023 DD 10/31/16	630,002.52	608,220.90	630,000.00
U S TREASURY NOTE	2.125% 11/30/2023 DD 11/30/16	627,805.08	624,859.20	630,000.00
U S TREASURY NOTE	2.000% 07/31/2020 DD 07/31/13	650,628.26	656,074.20	655,000.00
U S TREASURY NOTE	1.500% 04/15/2020 DD 04/15/17	726,123.03	718,257.50	725,000.00
U S TREASURY NOTE	1.625% 03/15/2020 DD 03/15/17	727,679.60	720,584.75	725,000.00
U S TREASURY NOTE	1.500% 06/15/2020 DD 06/15/17	749,037.75	742,440.00	750,000.00
U S TREASURY NOTE	1.125% 08/31/2021 DD 08/31/16	765,495.56	763,155.80	790,000.00
U S TREASURY NOTE	1.250% 03/31/2019 DD 03/31/17	784,910.64	779,206.70	785,000.00
U S TREASURY NOTE	1.875% 11/30/2021 DD 11/30/14	798,000.80	793,504.00	800,000.00
U S TREASURY NOTE	3.625% 08/15/2019 DD 08/15/09	848,918.23	811,969.90	790,000.00
U S TREASURY NOTE	2.125% 09/30/2021 DD 09/30/14	847,227.65	830,522.90	830,000.00
U S TREASURY NOTE	2.125% 03/31/2024 DD 03/31/17	840,042.39	836,389.45	845,000.00
U S TREASURY NOTE	2.375% 12/31/2020 DD 12/31/13	850,222.28	854,506.25	845,000.00
U S TREASURY NOTE	1.625% 08/15/2022 DD 08/15/12	882,530.18	874,092.80	895,000.00
U S TREASURY NOTE	1.750% 02/28/2022 DD 02/28/15	917,136.78	910,838.25	925,000.00
U S TREASURY NOTE	1.500% 01/31/2022 DD 01/31/15	939,646.31	921,781.35	945,000.00
U S TREASURY NOTE	1.375% 06/30/2023 DD 06/30/16	969,300.88	955,310.00	1,000,000.00
U S TREASURY NOTE	1.125% 05/31/2019 DD 05/31/12	966,138.41	960,300.00	970,000.00
U S TREASURY NOTE	2.000% 05/31/2021 DD 05/31/14	999,710.76	978,314.40	980,000.00
U S TREASURY NOTE	0.750% 08/15/2019 DD 08/15/16	1,045,912.36	1,041,248.60	1,060,000.00
U S TREASURY NOTE	1.375% 05/31/2020 DD 05/31/13	1,045,214.52	1,046,421.40	1,060,000.00
U S TREASURY NOTE	3.125% 05/15/2019 DD 05/15/09	1,186,313.13	1,091,359.03	1,073,000.00
U S TREASURY NOTE	2.125% 12/31/2021 DD 12/31/14	1,135,386.87	1,115,223.00	1,115,000.00
U S TREASURY NOTE	1.250% 02/29/2020 DD 02/28/13	1,138,898.85	1,134,325.50	1,150,000.00
U S TREASURY NOTE	3.125% 05/15/2021 DD 05/15/11	1,180,538.36	1,156,783.42	1,118,000.00
U S TREASURY NOTE	0.875% 04/15/2019 DD 04/15/16	1,193,946.30	1,185,144.00	1,200,000.00
U S TREASURY NOTE	1.875% 03/31/2022 DD 03/31/17	1,196,863.40	1,186,452.00	1,200,000.00
U S TREASURY NOTE	2.125% 06/30/2022 DD 06/30/15	1,221,043.87	1,202,782.80	1,205,000.00
U S TREASURY NOTE	1.375% 12/15/2019 DD 12/15/16	1,227,839.88	1,222,847.60	1,235,000.00
U S TREASURY NOTE	1.375% 04/30/2021 DD 04/30/16	1,228,680.00	1,222,950.00	1,250,000.00
U S TREASURY NOTE	1.500% 08/15/2020 DD 08/15/17	1,242,280.72	1,226,298.00	1,240,000.00
U S TREASURY NOTE	1.500% 07/15/2020 DD 07/15/17	1,244,906.91	1,231,678.50	1,245,000.00
U S TREASURY NOTE	1.375% 02/29/2020 DD 02/28/15	1,243,295.33	1,235,887.50	1,250,000.00
U S TREASURY NOTE	1.375% 01/31/2021 DD 01/31/16	1,315,508.35	1,294,840.80	1,320,000.00
U S TREASURY NOTE	1.375% 02/28/2019 DD 02/29/12	1,312,988.39	1,302,886.70	1,310,000.00
U S TREASURY NOTE	2.000% 02/28/2021 DD 02/28/14	1,356,046.08	1,339,209.40	1,340,000.00
U S TREASURY NOTE	1.375% 07/31/2019 DD 07/31/17	1,350,690.07	1,339,821.00	1,350,000.00
U S TREASURY NOTE	1.250% 06/30/2019 DD 06/30/17	1,351,477.00	1,342,981.15	1,355,000.00
U S TREASURY NOTE	0.750% 07/15/2019 DD 07/15/16	1,358,254.29	1,351,845.00	1,375,000.00
U S TREASURY NOTE	1.625% 05/31/2023 DD 05/31/16	1,417,121.94	1,414,258.20	1,460,000.00
U S TREASURY NOTE	1.750% 03/31/2022 DD 03/31/15	1,453,692.90	1,445,877.30	1,470,000.00
U S TREASURY NOTE	1.375% 09/15/2020 DD 09/15/17	1,464,947.88	1,453,966.50	1,475,000.00
U S TREASURY NOTE	1.625% 10/15/2020 DD 10/15/17	1,464,048.20	1,454,978.84	1,468,000.00
U S TREASURY NOTE	1.875% 12/15/2020 DD 12/15/17	1,455,841.61	1,455,780.60	1,460,000.00

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U S TREASURY NOTE	1.750% 11/15/2020 DD 11/15/17	1,458,709.99	1,456,590.90	1,465,000.00
U S TREASURY NOTE	1.875% 10/31/2022 DD 10/31/15	1,522,613.49	1,472,292.18	1,494,000.00
U S TREASURY NOTE	1.625% 03/31/2019 DD 03/31/14	1,506,962.64	1,495,605.00	1,500,000.00
U S TREASURY NOTE	1.250% 10/31/2021 DD 10/31/16	1,531,527.52	1,520,937.50	1,570,000.00
U S TREASURY NOTE	2.625% 08/15/2020 DD 08/15/10	1,540,962.06	1,526,190.00	1,500,000.00
U S TREASURY NOTE	1.750% 11/30/2019 DD 11/30/17	1,583,890.86	1,581,037.50	1,585,000.00
U S TREASURY NOTE	1.375% 09/30/2019 DD 09/30/17	1,596,832.00	1,586,192.00	1,600,000.00
U S TREASURY NOTE	1.875% 12/31/2019 DD 12/31/17	1,649,554.36	1,649,488.50	1,650,000.00
U S TREASURY NOTE	2.125% 11/30/2024 DD 11/30/17	1,689,166.22	1,687,564.80	1,710,000.00
U S TREASURY NOTE	2.250% 12/31/2024 DD 12/31/17	1,696,082.21	1,695,810.05	1,705,000.00
U S TREASURY NOTE	2.125% 09/30/2024 DD 09/30/17	1,715,841.26	1,698,362.40	1,720,000.00
U S TREASURY NOTE	0.750% 02/15/2019 DD 02/15/16	1,711,882.05	1,709,049.70	1,730,000.00
U S TREASURY NOTE	1.125% 06/30/2021 DD 06/30/16	1,749,291.87	1,714,138.80	1,770,000.00
U S TREASURY NOTE	1.500% 02/28/2019 DD 02/28/14	1,732,986.69	1,718,134.50	1,725,000.00
U S TREASURY NOTE	1.125% 02/28/2021 DD 02/29/16	1,741,169.52	1,721,254.20	1,770,000.00
U S TREASURY NOTE	1.875% 02/28/2022 DD 02/28/17	1,764,010.99	1,755,794.50	1,775,000.00
U S TREASURY NOTE	1.125% 09/30/2021 DD 09/30/16	1,799,987.29	1,765,730.40	1,830,000.00
U S TREASURY NOTE	1.375% 05/31/2021 DD 05/31/16	1,806,630.45	1,779,050.00	1,820,000.00
U S TREASURY NOTE	1.500% 05/31/2019 DD 05/31/14	1,801,542.62	1,791,000.00	1,800,000.00
U S TREASURY NOTE	1.750% 12/31/2020 DD 12/31/15	1,830,336.76	1,812,316.25	1,825,000.00
U S TREASURY NOTE	1.875% 07/31/2022 DD 07/31/17	1,903,791.52	1,874,255.00	1,900,000.00
U S TREASURY NOTE	2.125% 08/15/2021 DD 08/15/11	1,886,540.63	1,877,718.75	1,875,000.00
U S TREASURY NOTE	1.750% 09/30/2022 DD 09/30/15	1,891,582.68	1,881,523.20	1,920,000.00
U S TREASURY NOTE	2.000% 10/31/2022 DD 10/31/17	1,899,041.52	1,883,451.00	1,900,000.00
U S TREASURY NOTE	1.750% 10/31/2020 DD 10/31/13	1,927,284.52	1,904,161.10	1,915,000.00
U S TREASURY NOTE	1.375% 10/31/2020 DD 10/31/15	1,924,020.22	1,908,707.80	1,940,000.00
U S TREASURY NOTE	1.000% 08/31/2019 DD 08/31/12	1,931,057.82	1,922,427.00	1,950,000.00
U S TREASURY NOTE	0.875% 09/15/2019 DD 09/15/16	1,951,155.67	1,932,066.60	1,965,000.00
U S TREASURY NOTE	1.625% 04/30/2023 DD 04/30/16	1,925,925.97	1,938,980.00	2,000,000.00
U S TREASURY NOTE	1.000% 11/30/2019 DD 11/30/12	1,973,736.74	1,962,202.20	1,995,000.00
U S TREASURY NOTE	1.750% 06/30/2022 DD 06/30/17	1,987,196.00	1,963,820.00	2,000,000.00
U S TREASURY NOTE	3.500% 05/15/2020 DD 05/15/10	2,025,749.44	1,990,195.20	1,920,000.00
U S TREASURY NOTE	1.625% 08/31/2022 DD 08/31/17	2,061,902.64	2,018,808.90	2,070,000.00
U S TREASURY NOTE	2.000% 12/31/2021 DD 12/31/16	2,039,949.52	2,019,687.60	2,030,000.00
U S TREASURY NOTE	1.875% 09/30/2022 DD 09/30/17	2,084,910.85	2,059,715.90	2,090,000.00
U S TREASURY NOTE	0.875% 06/15/2019 DD 06/15/16	2,067,991.91	2,060,781.80	2,090,000.00
U S TREASURY NOTE	1.000% 11/15/2019 DD 11/15/16	2,075,693.38	2,061,291.45	2,095,000.00
U S TREASURY NOTE	1.875% 01/31/2022 DD 01/31/17	2,112,152.61	2,083,129.05	2,105,000.00
U S TREASURY NOTE	1.375% 03/31/2020 DD 03/31/15	2,151,021.50	2,129,743.40	2,155,000.00
U S TREASURY NOTE	1.375% 02/15/2020 DD 02/15/17	2,176,019.78	2,155,976.40	2,180,000.00
U S TREASURY NOTE	1.000% 10/15/2019 DD 10/15/16	2,178,521.87	2,161,570.15	2,195,000.00
U S TREASURY NOTE	1.625% 12/31/2019 DD 12/31/14	2,193,325.39	2,173,325.45	2,185,000.00
U S TREASURY NOTE	1.375% 04/30/2020 DD 04/30/15	2,237,370.60	2,222,145.00	2,250,000.00
U S TREASURY NOTE	0.875% 07/31/2019 DD 07/31/12	2,247,078.51	2,245,617.60	2,280,000.00
U S TREASURY NOTE	1.875% 08/31/2022 DD 08/31/15	2,282,180.33	2,267,662.00	2,300,000.00
U S TREASURY NOTE	2.000% 07/31/2022 DD 07/31/15	2,307,354.76	2,272,550.20	2,290,000.00
U S TREASURY NOTE	1.625% 11/30/2020 DD 11/30/15	2,304,324.00	2,276,908.00	2,300,000.00
U S TREASURY NOTE	1.000% 03/15/2019 DD 03/15/16	2,386,610.01	2,380,853.80	2,405,000.00
U S TREASURY NOTE	2.000% 11/30/2022 DD 11/30/15	2,421,303.25	2,383,114.50	2,405,000.00
U S TREASURY NOTE	1.750% 01/31/2023 DD 01/31/16	2,451,237.43	2,385,100.00	2,440,000.00
U S TREASURY NOTE	0.875% 05/15/2019 DD 05/15/16	2,417,398.33	2,402,955.40	2,435,000.00
U S TREASURY NOTE	1.500% 03/31/2023 DD 03/31/16	2,477,743.44	2,443,892.10	2,535,000.00
U S TREASURY NOTE	1.125% 03/31/2020 DD 03/31/13	2,487,563.58	2,472,068.95	2,515,000.00
U S TREASURY NOTE	1.500% 10/31/2019 DD 10/31/14	2,500,657.22	2,487,790.65	2,505,000.00
U S TREASURY NOTE	2.000% 10/31/2021 DD 10/31/14	2,538,278.08	2,489,250.00	2,500,000.00
U S TREASURY NOTE	2.750% 12/31/2017 DD 12/31/10	2,514,775.00	2,500,000.00	2,500,000.00
U S TREASURY NOTE	2.125% 01/31/2021 DD 01/31/14	2,547,550.00	2,508,800.00	2,500,000.00
U S TREASURY NOTE	1.250% 10/31/2019 DD 10/31/12	2,556,019.37	2,551,078.20	2,580,000.00
U S TREASURY NOTE	1.125% 02/28/2019 DD 02/28/17	2,567,303.20	2,553,885.00	2,575,000.00
U S TREASURY NOTE	1.750% 05/15/2023 DD 05/15/13	2,656,952.23	2,609,061.25	2,675,000.00
U S TREASURY NOTE	2.125% 08/31/2020 DD 08/31/13	2,633,828.44	2,611,986.00	2,600,000.00
U S TREASURY NOTE	2.250% 04/30/2021 DD 04/30/14	2,662,969.49	2,627,330.40	2,610,000.00
U S TREASURY NOTE	1.250% 05/31/2019 DD 05/31/17	2,671,839.40	2,652,851.00	2,675,000.00
U S TREASURY NOTE	2.125% 06/30/2021 DD 06/30/14	2,729,035.00	2,655,167.50	2,650,000.00
U S TREASURY NOTE	1.750% 11/30/2021 DD 11/30/16	2,699,987.00	2,662,362.00	2,700,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
U S TREASURY NOTE	1.500% 02/28/2023 DD 02/29/16	2,708,295.60	2,668,114.40	2,765,000.00
U S TREASURY NOTE	1.375% 09/30/2023 DD 09/30/16	2,723,922.74	2,671,986.90	2,805,000.00
U S TREASURY NOTE	1.625% 07/31/2020 DD 07/31/15	2,708,602.76	2,679,237.00	2,700,000.00
U S TREASURY NOTE	2.500% 08/15/2023 DD 08/15/13	2,814,883.11	2,726,476.40	2,690,000.00
U S TREASURY NOTE	1.625% 07/31/2019 DD 07/31/14	2,791,587.50	2,739,907.50	2,750,000.00
U S TREASURY NOTE	1.500% 11/30/2019 DD 11/30/14	2,777,149.92	2,749,972.90	2,770,000.00
U S TREASURY NOTE	1.750% 05/15/2022 DD 05/15/12	2,807,971.09	2,764,787.10	2,810,000.00
U S TREASURY NOTE	1.750% 04/30/2022 DD 04/30/15	2,804,279.29	2,781,239.10	2,830,000.00
U S TREASURY NOTE	1.250% 08/31/2019 DD 08/31/17	2,834,159.51	2,811,060.40	2,840,000.00
U S TREASURY NOTE	1.250% 01/31/2020 DD 01/31/15	2,842,986.90	2,812,266.00	2,850,000.00
U S TREASURY NOTE	1.125% 04/30/2020 DD 04/30/13	2,852,300.91	2,848,235.00	2,900,000.00
U S TREASURY NOTE	2.000% 08/31/2021 DD 08/31/14	2,944,064.00	2,890,488.00	2,900,000.00
U S TREASURY NOTE	2.250% 07/31/2021 DD 07/31/14	2,958,793.86	2,896,761.60	2,880,000.00
U S TREASURY NOTE	1.375% 08/31/2020 DD 08/31/15	2,984,241.57	2,956,170.00	3,000,000.00
U S TREASURY NOTE	1.625% 06/30/2020 DD 06/30/15	3,006,959.20	2,977,860.00	3,000,000.00
U S TREASURY NOTE	2.000% 02/15/2025 DD 02/15/15	3,050,902.86	2,981,497.00	3,050,000.00
U S TREASURY NOTE	1.625% 08/31/2019 DD 08/31/14	3,004,560.06	2,982,840.30	2,995,000.00
U S TREASURY NOTE	1.375% 01/31/2020 DD 01/31/13	3,011,653.75	2,988,018.20	3,020,000.00
U S TREASURY NOTE	1.875% 04/30/2022 DD 04/30/17	3,037,462.98	2,988,851.25	3,025,000.00
U S TREASURY NOTE	2.250% 12/31/2020 DD 12/31/16	3,067,920.42	3,009,452.40	3,015,000.00
U S TREASURY NOTE	1.875% 05/31/2022 DD 05/31/15	3,072,258.46	3,054,650.40	3,090,000.00
U S TREASURY NOTE	2.125% 02/29/2024 DD 02/28/17	3,078,191.59	3,069,372.00	3,100,000.00
U S TREASURY NOTE	2.250% 11/15/2027 DD 11/15/17	3,154,483.50	3,154,880.00	3,200,000.00
U S TREASURY NOTE	1.750% 09/30/2019 DD 09/30/14	3,220,324.00	3,192,736.00	3,200,000.00
U S TREASURY NOTE	1.625% 11/15/2022 DD 11/15/12	3,227,683.70	3,220,821.65	3,305,000.00
U S TREASURY NOTE	3.625% 02/15/2021 DD 02/15/11	3,313,584.15	3,250,877.00	3,100,000.00
U S TREASURY NOTE	2.000% 11/15/2021 DD 11/15/11	3,316,141.87	3,264,276.22	3,274,000.00
U S TREASURY NOTE	1.750% 05/31/2022 DD 05/31/17	3,330,710.17	3,271,991.40	3,330,000.00
U S TREASURY NOTE	1.125% 07/31/2021 DD 07/31/16	3,430,801.90	3,374,934.70	3,490,000.00
U S TREASURY NOTE	1.625% 04/30/2019 DD 04/30/14	3,462,682.17	3,439,339.50	3,450,000.00
U S TREASURY NOTE	1.375% 09/30/2020 DD 09/30/15	3,486,979.34	3,446,695.00	3,500,000.00
U S TREASURY NOTE	1.250% 07/31/2023 DD 07/31/16	3,615,577.93	3,501,751.50	3,695,000.00
U S TREASURY NOTE	1.625% 02/15/2026 DD 02/15/16	3,572,969.00	3,538,591.86	3,747,000.00
U S TREASURY NOTE	2.000% 02/15/2023 DD 02/15/13	3,646,782.47	3,595,689.09	3,633,000.00
U S TREASURY NOTE	2.625% 11/15/2020 DD 11/15/10	3,711,904.03	3,629,348.25	3,565,000.00
U S TREASURY NOTE	1.250% 03/31/2021 DD 03/31/16	3,698,093.75	3,657,412.50	3,750,000.00
U S TREASURY NOTE	2.000% 02/15/2022 DD 02/15/12	3,710,595.94	3,710,470.25	3,675,000.00
U S TREASURY NOTE	2.000% 06/30/2024 DD 06/30/17	3,725,803.70	3,683,129.30	3,755,000.00
U S TREASURY NOTE	3.375% 11/15/2019 DD 11/15/09	3,815,403.07	3,709,275.00	3,610,000.00
U S TREASURY NOTE	1.250% 04/30/2019 DD 04/30/12	3,794,564.23	3,769,866.00	3,800,000.00
U S TREASURY NOTE	2.250% 11/15/2025 DD 11/15/15	3,906,759.79	3,831,026.65	3,865,000.00
U S TREASURY NOTE	1.625% 06/30/2019 DD 06/30/14	4,016,517.30	3,986,080.00	4,000,000.00
U S TREASURY NOTE	2.375% 08/15/2024 DD 08/15/14	4,062,937.54	4,037,880.00	4,025,000.00
U S TREASURY NOTE	2.000% 08/15/2025 DD 08/15/15	4,143,765.25	4,045,752.00	4,150,000.00
U S TREASURY NOTE	1.625% 05/15/2026 DD 05/15/16	4,266,138.14	4,200,784.80	4,460,000.00
U S TREASURY NOTE	2.125% 05/15/2025 DD 05/15/15	4,352,269.71	4,234,339.00	4,300,000.00
U S TREASURY NOTE	2.375% 05/15/2027 DD 05/15/17	4,325,191.90	4,277,773.50	4,290,000.00
U S TREASURY NOTE	1.375% 08/31/2023 DD 08/31/16	4,472,443.20	4,299,473.20	4,510,000.00
U S TREASURY NOTE	3.625% 02/15/2020 DD 02/15/10	4,511,808.23	4,397,055.90	4,245,000.00
U S TREASURY NOTE	2.250% 10/31/2024 DD 10/31/17	4,548,344.11	4,503,144.36	4,524,000.00
U S TREASURY NOTE	1.875% 08/31/2024 DD 08/31/17	5,029,234.73	4,918,969.95	5,055,000.00
U S TREASURY NOTE	2.750% 11/15/2023 DD 11/15/13	5,356,982.60	5,324,330.88	5,184,000.00
U S TREASURY NOTE	2.750% 02/15/2024 DD 02/15/14	5,440,391.30	5,371,392.50	5,234,000.00
U S TREASURY NOTE	2.000% 05/31/2024 DD 05/31/17	5,744,229.09	5,676,994.05	5,785,000.00
U S TREASURY NOTE	2.250% 01/31/2024 DD 01/31/17	7,024,218.06	6,909,113.40	6,924,000.00
U S TREASURY NOTE	VAR RT 04/30/2019 DD 04/30/17	7,751,104.47	7,756,587.50	7,750,000.00
U S TREASURY NOTE	2.000% 11/15/2026 DD 11/15/16	8,005,687.74	7,930,875.15	8,195,000.00
U S TREASURY NOTE	2.250% 11/15/2024 DD 11/15/14	13,780,547.40	13,659,153.20	13,730,000.00
U S TREASURY NOTE	2.125% 07/31/2024 DD 07/31/17	20,505,150.55	20,113,386.15	20,355,000.00
U S TREASURY NOTE	2.500% 05/15/2024 DD 05/15/14	22,789,880.82	22,491,089.60	22,240,000.00
U S TREASURY NOTE	VAR RT 07/31/2019 DD 07/31/17	22,600,321.90	22,609,008.90	22,595,000.00
U S TREASURY NOTE	2.250% 08/15/2027 DD 08/15/17	56,571,214.21	55,464,054.70	56,255,000.00
U S TREASURY NOTE	1.500% 08/15/2026 DD 08/15/16	167,774,379.83	160,552,750.35	172,565,000.00
U S TREASURY NOTE	2.250% 02/15/2027 DD 02/15/17	246,969,498.62	243,603,432.96	246,842,000.00
UBQUITI NETWORKS INC		231,915.00	294,377.90	4,145.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
UBS AG/STAMFORD CT	2.350% 03/26/2020 DD 03/26/15	79,698.40	79,936.00	80,000.00
UBS AG/STAMFORD CT	2.375% 08/14/2019 DD 08/14/14	251,505.00	250,205.00	250,000.00
UBS COMMERCIAL MORTG C1 D 144A	VAR RT 05/10/2045 DD 05/01/12	1,826,589.02	1,747,008.90	1,743,000.00
UBS COMMERCIAL MORTG C1 E 144A	VAR RT 05/10/2045 DD 05/01/12	555,933.75	546,168.66	642,000.00
UBS COMMERCIAL MORTG C1 F 144A	VAR RT 05/10/2045 DD 05/01/12	661,204.33	661,204.33	861,000.00
UBS GROUP FUNDING SWITZER 144A	4.125% 09/24/2025 DD 09/24/15	199,626.00	209,890.00	200,000.00
UBS GROUP FUNDING SWITZER 144A	4.125% 04/15/2026 DD 04/05/16	1,010,830.00	1,048,550.00	1,000,000.00
UBS-BAMLL TRUST WRM D 144A	VAR RT 06/10/2030 DD 07/01/12	388,283.20	441,531.00	450,000.00
UBS-BARCLAYS COMMERCIAL C4 A5	2.850% 12/10/2045 DD 12/01/12	351,380.86	351,232.00	350,000.00
UBS-BARCLAYS COMMERCIAL C5 A4	3.185% 03/10/2046 DD 02/01/13	513,950.00	509,025.00	500,000.00
UDE CORP		1,354,832.66	1,443,550.91	854,034.00
UDR INC	2.950% 09/01/2026 DD 08/23/16	300,000.00	288,324.00	300,000.00
UDR INC		3,623,702.50	4,273,948.08	110,954.00
UFP TECHNOLOGIES INC		116,223.30	123,793.40	4,453.00
UGI CORP		1,478,796.93	2,104,392.90	44,822.00
UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2021 DD 09/01/15	30,105.77	30,868.76	29,000.00
UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2026 DD 09/01/15	218,536.96	228,191.34	221,000.00
UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2023 DD 09/01/15	382,560.44	433,867.20	409,000.00
UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2020 DD 09/01/15	622,312.16	635,352.00	600,000.00
UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2027 DD 09/01/15	1,834,022.76	1,906,584.22	1,847,000.00
UKRAINE GOVERNMENT INTERN 144A	7.375% 09/25/2032 DD 09/25/17	3,004,452.81	3,012,557.85	3,065,000.00
UKRAINE GOVERNMENT INTERN REGS	7.750% 09/01/2026	207,250.00	206,508.00	200,000.00
UKRAINE GOVERNMENT INTERN REGS	7.750% 09/01/2024	251,788.75	274,650.30	261,000.00
UKRAINE GOVERNMENT INTERN REGS	7.750% 09/01/2020	347,138.75	371,680.22	351,000.00
UKRAINE GOVERNMENT INTERN REGS	VAR RT 05/31/2040	1,521,844.49	1,647,837.02	2,995,000.00
ULTA BEAUTY INC		2,473,454.67	3,432,062.70	15,345.00
ULTIMATE SOFTWARE GROUP INC/TH		1,434,676.31	1,651,346.41	7,567.00
ULTRA CLEAN HOLDINGS INC		75,842.78	136,831.34	5,926.00
ULTRA PETROLEUM CORP		1,377,240.34	1,257,781.68	138,828.00
ULTRAGENYX PHARMACEUTICAL INC		558,006.22	329,761.80	7,110.00
UMB FINANCIAL CORP		2,531,962.94	2,451,393.20	34,085.00
UMH PROPERTIES INC		123,883.96	134,561.90	9,031.00
UMPQUA HOLDINGS CORP		2,989,749.03	3,491,737.60	167,872.00
UNDER ARMOUR INC		813,314.48	605,087.64	45,427.00
UNDER ARMOUR INC		905,431.59	647,012.34	44,838.00
UNIFI INC		366,368.47	430,655.22	12,006.00
UNIFIRST CORP/MA		1,632,631.72	1,914,489.00	11,610.00
UNILEVER CAPITAL CORP	5.900% 11/15/2032 DD 11/12/02	57,961.55	71,635.69	55,000.00
UNILEVER CAPITAL CORP	4.250% 02/10/2021 DD 02/10/11	74,544.40	73,820.60	70,000.00
UNILEVER CAPITAL CORP	2.000% 07/28/2026 DD 07/28/16	388,214.40	387,601.20	420,000.00
UNION BANKSHARES CORP		1,111,467.00	1,181,782.41	32,673.00
UNION BANKSHARES INC/MORRISVIL		32,680.00	42,360.00	800.00
UNION ELECTRIC CO	3.500% 04/15/2024 DD 04/04/14	652,362.50	648,031.25	625,000.00
UNION PACIFIC CORP	4.821% 02/01/2044 DD 08/21/13	29,670.30	35,464.80	30,000.00
UNION PACIFIC CORP	3.799% 10/01/2051 DD 10/04/16	102,624.00	101,959.00	100,000.00
UNION PACIFIC CORP	4.050% 11/15/2045 DD 10/29/15	122,420.40	129,702.00	120,000.00
UNION PACIFIC CORP	4.163% 07/15/2022 DD 06/23/11	286,730.60	284,058.80	265,000.00
UNION PACIFIC CORP		15,754,152.03	28,096,766.10	209,521.00
UNI-PRESIDENT CHINA HOLDINGS L		4,060,235.30	3,461,540.10	4,137,599.00
UNISYS CORP		248,667.99	146,211.00	17,940.00
UNIT CORP		814,427.31	859,760.00	39,080.00
UNITED AIRLINES 2013-1 CLASS A	4.300% 02/15/2027 DD 08/15/13	209,351.85	224,853.47	213,080.76
UNITED BANKSHARES INC/WV		3,341,966.74	2,635,791.67	75,850.12
UNITED COMMUNITY BANKS INC/GA		1,466,054.05	1,550,542.14	55,101.00
UNITED COMMUNITY FINANCIAL COR		306,546.07	341,516.78	37,406.00
UNITED CONTINENTAL HOLDINGS IN		2,973,859.41	4,893,711.80	72,607.00
UNITED FINANCIAL BANCORP INC		626,904.20	668,891.16	37,919.00
UNITED FIRE GROUP INC		730,290.50	730,556.24	16,028.00
UNITED INSURANCE HOLDINGS CORP		77,583.91	99,515.25	5,769.00
UNITED KINGDOM GILT INFLA REGS	2.000% 01/26/2035	78,373.92	91,659.27	25,000.00
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2068	254,786.20	501,542.83	154,350.00
UNITED KINGDOM GILT INFLA REGS	0.500% 03/22/2050	542,582.83	778,322.56	303,159.40
UNITED KINGDOM GILT INFLA REGS	2.500% 04/16/2020	1,070,868.69	863,638.21	175,000.00
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2024	1,022,720.31	946,067.42	613,229.40
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2044	923,593.28	1,019,186.50	476,947.80

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UNITED KINGDOM GILT INFLA REGS	4.125% 07/22/2030	1,175,984.48	1,195,067.94	240,000.00
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2027	1,297,772.27	1,231,873.31	680,904.00
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2046	1,197,772.76	1,267,138.75	576,666.00
UNITED KINGDOM GILT INFLA REGS	0.625% 03/22/2040	1,651,009.37	1,764,676.00	801,000.90
UNITED KINGDOM GILT INFLA REGS	0.125% 11/22/2019	1,825,306.62	1,825,975.50	1,283,864.95
UNITED KINGDOM GILT INFLA REGS	0.625% 11/22/2042	1,841,783.10	1,941,826.62	835,739.40
UNITED KINGDOM GILT INFLA REGS	0.250% 03/22/2052	1,889,067.48	2,639,979.32	1,052,039.50
UNITED KINGDOM GILT INFLA REGS	0.750% 03/22/2034	3,050,517.76	3,156,718.61	1,594,416.80
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2032	3,213,690.44	3,245,607.85	1,584,825.00
UNITED KINGDOM GILT INFLA REGS	0.375% 03/22/2062	3,078,589.65	3,699,346.61	1,190,686.80
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2029	3,901,649.19	3,943,901.46	2,353,825.60
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2055	3,028,785.97	4,475,978.96	1,324,905.25
UNITED KINGDOM GILT REGS	1.250% 07/22/2027	1,108,667.31	1,152,792.58	850,000.00
UNITED KINGDOM GILT REGS	1.250% 07/22/2018	12,780,543.20	11,958,113.17	8,795,000.00
UNITED NATURAL FOODS INC		1,802,074.15	1,888,617.64	38,332.00
UNITED PARCEL SERVICE INC	3.750% 11/15/2047 DD 11/14/17	71,908.90	72,275.70	70,000.00
UNITED PARCEL SERVICE INC	6.200% 01/15/2038 DD 01/15/08	88,851.00	103,228.50	75,000.00
UNITED PARCEL SERVICE INC	2.450% 10/01/2022 DD 09/27/12	198,614.00	199,518.00	200,000.00
UNITED PARCEL SERVICE INC	2.350% 05/16/2022 DD 05/16/17	404,636.00	398,204.00	400,000.00
UNITED PARCEL SERVICE INC		16,460,819.85	21,464,038.45	180,143.00
UNITED PARCEL SVC AMER INC DEB	8.375% 04/01/2020 DD 12/20/89	53,929.70	50,873.99	45,000.00
UNITED RENTALS INC		1,442,573.06	3,924,361.48	22,828.00
UNITED SECURITY BANCSHARES/FRE		87,252.30	97,449.00	8,859.00
UNITED STATES CELLULAR CORP		130,043.49	115,938.03	3,081.00
UNITED STATES LIME & MINERALS		91,328.25	98,302.50	1,275.00
UNITED STATES STEEL CORP		1,150,840.60	1,481,182.29	42,091.00
UNITED TECHNOLOGIES CORP	2.650% 11/01/2026 DD 11/01/16	18,975.20	19,262.20	20,000.00
UNITED TECHNOLOGIES CORP	4.500% 04/15/2020 DD 02/26/10	42,790.00	41,960.80	40,000.00
UNITED TECHNOLOGIES CORP	4.150% 05/15/2045 DD 05/04/15	61,494.60	63,915.60	60,000.00
UNITED TECHNOLOGIES CORP	1.950% 11/01/2021 DD 11/01/16	148,090.50	146,548.50	150,000.00
UNITED TECHNOLOGIES CORP	2.300% 05/04/2022 DD 05/04/17	200,228.00	196,874.00	200,000.00
UNITED TECHNOLOGIES CORP	3.100% 06/01/2022 DD 06/01/12	196,984.12	198,621.15	195,000.00
UNITED TECHNOLOGIES CORP	4.500% 06/01/2042 DD 06/01/12	287,950.88	304,801.75	275,000.00
UNITED TECHNOLOGIES CORP	3.750% 11/01/2046 DD 11/01/16	321,783.60	330,524.70	330,000.00
UNITED TECHNOLOGIES CORP	1.500% 11/01/2019 DD 11/01/16	2,988,300.00	2,964,720.00	3,000,000.00
UNITED TECHNOLOGIES CORP		18,040,585.92	24,967,107.41	195,713.00
UNITED THERAPEUTICS CORP		989,670.01	1,687,221.80	11,404.00
UNITEDHEALTH GROUP INC	3.750% 10/15/2047 DD 10/25/17	98,442.00	102,027.00	100,000.00
UNITEDHEALTH GROUP INC	4.200% 01/15/2047 DD 12/20/16	115,998.10	118,531.60	110,000.00
UNITEDHEALTH GROUP INC	4.750% 07/15/2045 DD 07/23/15	131,657.55	147,650.00	125,000.00
UNITEDHEALTH GROUP INC	2.700% 07/15/2020 DD 07/23/15	152,205.00	151,734.00	150,000.00
UNITEDHEALTH GROUP INC	3.750% 07/15/2025 DD 07/23/15	200,187.10	200,265.70	190,000.00
UNITEDHEALTH GROUP INC	3.450% 01/15/2027 DD 12/20/16	234,498.10	237,925.80	230,000.00
UNITEDHEALTH GROUP INC	4.625% 11/15/2041 DD 11/10/11	270,870.00	285,242.50	250,000.00
UNITEDHEALTH GROUP INC	4.625% 07/15/2035 DD 07/23/15	302,115.60	314,436.60	270,000.00
UNITEDHEALTH GROUP INC	3.350% 07/15/2022 DD 07/23/15	482,269.10	475,009.80	460,000.00
UNITEDHEALTH GROUP INC		26,525,628.28	55,417,030.20	251,370.00
UNITI GROUP INC		1,376,697.03	751,093.80	42,220.00
UNITIL CORP		453,676.09	475,360.40	10,420.00
UNITY BANCORP INC		87,354.15	103,628.25	5,247.00
UNITYMEDIA GMBH 144A	6.125% 01/15/2025 DD 10/22/14	645,200.00	659,375.00	625,000.00
UNIV OF CALIFORNIA CA REVENUES	5.770% 05/15/2043 DD 08/27/09	155,506.25	163,495.00	125,000.00
UNIV OF CALIFORNIA CA REVENUES	4.767% 05/15/2115 DD 04/08/15	161,970.00	164,008.50	150,000.00
UNIV OF CALIFORNIA CA REVENUES	3.063% 07/01/2025 DD 05/18/17	409,208.00	404,356.00	400,000.00
UNIV OF CALIFORNIA CA REVENUES	1.796% 07/01/2019 DD 03/14/13	505,540.00	498,205.00	500,000.00
UNIV OF CALIFORNIA CA RGTS MED	6.548% 05/15/2048 DD 11/18/10	59,107.50	70,889.50	50,000.00
UNIVAR INC		8,305,278.92	9,216,079.92	297,677.00
UNIVERSAL CORP/VA		1,062,543.88	983,325.00	18,730.00
UNIVERSAL DISPLAY CORP		1,194,331.31	1,757,749.65	10,181.00
UNIVERSAL ELECTRONICS INC		175,930.92	119,731.50	2,534.00
UNIVERSAL FOREST PRODUCTS INC		489,149.25	575,698.86	15,303.00
UNIVERSAL HEALTH REALTY INCOME		133,412.90	167,119.75	2,225.00
UNIVERSAL HEALTH SERVICES INC		1,716,048.33	2,505,941.80	22,108.00
UNIVERSAL INSURANCE HOLDINGS I		255,642.78	286,354.50	10,470.00
UNIVERSAL LOGISTICS HOLDINGS I		37,415.15	63,246.25	2,663.00

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UNIVERSITY OF SOUTHERN CALIFOR	3.028% 10/01/2039 DD 08/22/16	597,086.50	620,457.50	650,000.00
UNIVEST CORP OF PENNSYLVANIA		548,964.71	556,455.90	19,838.00
UNUM GROUP	4.000% 03/15/2024 DD 03/14/14	100,833.00	104,134.00	100,000.00
UNUM GROUP		1,928,678.48	3,349,387.80	61,020.00
UPC HOLDING BV 144A	5.500% 01/15/2028 DD 10/18/17	605,000.00	585,337.50	605,000.00
UPCB FINANCE IV LTD 144A	5.375% 01/15/2025 DD 04/15/15	872,062.50	876,003.00	870,000.00
UPLAND SOFTWARE INC		433,743.50	435,777.54	20,119.00
URANIUM ENERGY CORP		30,772.96	33,626.46	18,998.00
URBAN EDGE PROPERTIES		1,272,836.10	1,291,017.52	50,648.00
URBAN OUTFITTERS INC		727,626.42	854,903.04	24,384.00
URSTADT BIDDLE PROPERTIES INC		451,495.24	490,541.36	22,564.00
URUGUAY GOVERNMENT INTERNATION	5.100% 06/18/2050 DD 06/18/14	303,000.00	333,000.00	300,000.00
URUGUAY GOVERNMENT INTERNATION	4.500% 08/14/2024 DD 08/14/13	335,687.50	352,462.50	325,000.00
URUGUAY GOVERNMENT INTERNATION	4.375% 10/27/2027 DD 10/27/15	1,025,327.66	1,088,121.74	1,016,129.00
US AIRWAYS 2012-1 CLASS A PASS	5.900% 04/01/2026 DD 05/14/12	928,878.46	927,750.02	835,886.14
US AUTO PARTS NETWORK INC		811,202.31	528,224.76	209,613.00
US BANCORP	3.600% 09/11/2024 DD 09/11/14	57,160.90	56,975.60	55,000.00
US BANCORP	2.625% 01/24/2022 DD 01/24/17	116,156.70	115,660.10	115,000.00
US BANCORP	3.700% 01/30/2024 DD 01/30/14	286,776.70	294,067.20	280,000.00
US BANCORP	2.950% 07/15/2022 DD 07/23/12	306,951.00	304,047.00	300,000.00
US BANCORP		15,623,974.83	22,042,597.68	411,396.00
US BANK NA/CINCINNATI OH	2.800% 01/27/2025 DD 01/27/15	77,583.20	79,460.80	80,000.00
US BANK NA/CINCINNATI OH	2.125% 10/28/2019 DD 10/28/14	302,673.00	300,108.00	300,000.00
US BANK NA/CINCINNATI OH	2.050% 10/23/2020 DD 10/24/17	400,000.00	397,120.00	400,000.00
US CONCRETE INC	6.375% 06/01/2024 DD 06/07/16	1,086,118.75	1,142,212.50	1,065,000.00
US CONCRETE INC		6,360,734.63	8,447,897.15	100,991.00
US ECOLOGY INC		177,427.36	197,982.00	3,882.00
US FOODS HOLDING CORP		1,329,045.16	1,592,955.77	49,889.00
US PHYSICAL THERAPY INC		137,551.83	157,757.00	2,185.00
US SILICA HOLDINGS INC		1,241,474.13	1,077,508.08	33,093.00
US TREAS-CPI INFLAT	1.375% 01/15/2020 DD 01/15/10	337,384.51	333,604.76	325,093.80
US TREAS-CPI INFLAT	0.750% 02/15/2045 DD 02/15/15	402,134.89	421,099.19	419,000.00
US TREAS-CPI INFLAT	1.875% 07/15/2019 DD 07/15/09	550,385.59	512,186.25	496,761.80
US TREAS-CPI INFLAT	1.125% 01/15/2021 DD 01/15/11	1,446,512.67	1,416,734.62	1,375,684.20
US TREAS-CPI INFLAT	0.625% 07/15/2021 DD 07/15/11	2,397,096.45	2,376,008.66	2,331,157.20
US TREAS-CPI INFLAT	0.625% 02/15/2043 DD 02/15/13	4,467,500.95	4,629,628.37	4,731,400.80
US TREAS-CPI INFLAT	2.125% 02/15/2040 DD 02/15/10	4,796,176.02	4,959,952.52	3,811,741.60
US TREAS-CPI INFLAT	2.125% 01/15/2019 DD 01/15/09	7,915,291.19	7,686,103.60	7,531,039.50
US TREAS-CPI INFLAT	1.750% 01/15/2028 DD 01/15/08	8,312,398.52	8,257,770.61	7,347,163.20
US TREAS-CPI INFLAT	0.375% 07/15/2027 DD 07/15/17	9,782,595.52	9,834,566.18	9,887,165.90
US TREAS-CPI INFLAT	0.750% 02/15/2042 DD 02/15/12	9,556,006.36	10,554,155.37	10,452,453.00
US TREAS-CPI INFLAT	1.000% 02/15/2046 DD 02/15/16	10,392,852.89	10,626,128.79	9,947,137.20
US TREAS-CPI INFLAT	2.125% 02/15/2041 DD 02/15/11	10,739,657.27	11,149,881.53	8,509,800.90
US TREAS-CPI INFLAT	2.000%001/15/2026 DD 01/15/06	11,922,507.14	11,924,205.30	10,601,084.00
US TREAS-CPI INFLAT	0.125% 07/15/2024 DD 07/15/14	11,916,000.24	11,934,615.95	12,076,515.00
US TREAS-CPI INFLAT	0.125% 04/15/2022 DD 04/15/17	12,172,976.03	12,090,709.32	12,176,431.40
US TREAS-CPI INFLAT	3.375% 04/15/2032 DD 10/15/01	13,297,899.60	13,255,043.35	9,581,843.60
US TREAS-CPI INFLAT	0.625% 01/15/2024 DD 01/15/14	13,394,019.96	13,435,129.18	13,203,928.40
US TREAS-CPI INFLAT	0.875% 02/15/2047 DD 02/15/17	13,086,168.70	13,713,871.58	13,197,201.15
US TREAS-CPI INFLAT	0.375% 07/15/2025 DD 07/15/15	15,002,022.85	14,980,385.78	14,957,500.80
US TREAS-CPI INFLAT	0.125% 07/15/2026 DD 07/15/16	15,961,056.05	15,871,568.66	16,243,712.10
US TREAS-CPI INFLAT	0.125% 04/15/2018 DD 04/15/13	17,006,714.65	17,000,040.86	17,020,124.60
US TREAS-CPI INFLAT	3.875% 04/15/2029 DD 04/15/99	17,657,307.64	17,520,484.78	12,851,525.55
US TREAS-CPI INFLAT	0.625% 01/15/2026 DD 01/15/16	23,793,768.89	23,742,204.18	23,368,081.20
US TREAS-CPI INFLAT	0.125% 01/15/2022 DD 01/15/12	25,878,156.51	25,594,862.54	25,698,427.20
US TREAS-CPI INFLAT	1.250% 07/15/2020 DD 07/15/10	29,165,593.53	28,361,340.49	27,467,014.50
US TREAS-CPI INFLAT	2.500% 01/15/2029 DD 01/15/09	28,497,531.44	28,458,571.01	23,460,538.00
US TREAS-CPI INFLAT	0.375% 01/15/2027 DD 01/15/17	29,314,523.33	29,354,217.31	29,567,398.25
US TREAS-CPI INFLAT	2.375% 01/15/2025 DD 07/15/04	30,188,488.79	30,017,803.28	26,341,573.30
US TREAS-CPI INFLAT	0.125% 01/15/2023 DD 01/15/13	30,999,831.73	30,898,499.61	31,140,461.00
US TREAS-CPI INFLAT	0.250% 01/15/2025 DD 01/15/15	39,599,016.08	39,766,019.09	40,121,090.75
US TREAS-CPI INFLAT	0.125% 04/15/2020 DD 04/15/15	40,617,439.28	40,312,012.61	40,394,822.00
US TREAS-CPI INFLAT	0.375% 07/15/2023 DD 07/15/13	41,254,162.18	40,975,110.97	40,669,278.00
US TREAS-CPI INFLAT	2.375% 01/15/2027 DD 01/15/07	44,348,239.88	43,404,019.84	37,098,404.10
US TREAS-CPI INFLAT	1.375% 02/15/2044 DD 02/15/14	41,547,078.66	43,998,018.56	38,112,001.10

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US TREAS-CPI INFLAT	0.125% 04/15/2021 DD 04/15/16	46,853,638.04	46,319,936.76	46,511,564.40
US TREAS-CPI INFLAT	0.125% 07/15/2022 DD 07/15/12	55,006,982.96	54,421,480.77	54,494,503.40
US TREAS-CPI INFLAT	0.125% 04/15/2019 DD 04/15/14	55,128,794.66	54,595,554.79	54,718,671.80
USA TECHNOLOGIES INC		872,639.21	1,331,079.75	136,521.00
USANA HEALTH SCIENCES INC		128,647.29	153,283.50	2,070.00
USG CORP		556,794.74	748,295.36	19,406.00
USI CORP		420,646.32	435,922.51	791,000.00
UTAH MEDICAL PRODUCTS INC		70,037.20	82,621.00	1,015.00
UTAH ST	3.539% 07/01/2025 DD 09/30/10	100,701.00	104,235.00	100,000.00
VAIL RESORTS INC		1,576,317.10	2,154,233.33	10,139.00
VALE OVERSEAS LTD	6.875% 11/10/2039 DD 11/10/09	103,542.00	122,625.00	100,000.00
VALE OVERSEAS LTD	4.375% 01/11/2022 DD 01/11/12	279,121.25	284,350.00	275,000.00
VALE OVERSEAS LTD	6.250% 08/10/2026 DD 08/10/16	408,690.00	440,230.00	380,000.00
VALE OVERSEAS LTD	6.875% 11/21/2036 DD 11/21/06	1,035,695.60	1,249,500.00	1,020,000.00
VALE SA	5.625% 09/11/2042 DD 09/11/12	1,100,328.00	1,204,500.00	1,100,000.00
VALEANT PHARMACEUTICALS I 144A	6.500% 03/15/2022 DD 03/21/17	677,284.76	703,500.00	670,000.00
VALEANT PHARMACEUTICALS I 144A	5.875% 05/15/2023 DD 03/27/15	1,313,808.29	1,270,675.00	1,370,000.00
VALERO ENERGY CORP	3.400% 09/15/2026 DD 09/12/16	75,098.40	80,325.60	80,000.00
VALERO ENERGY CORP	6.625% 06/15/2037 DD 06/08/07	78,182.50	92,253.70	70,000.00
VALERO ENERGY CORP	7.500% 04/15/2032 DD 04/15/02	185,134.50	202,144.50	150,000.00
VALERO ENERGY CORP	6.125% 02/01/2020 DD 02/08/10	1,132,093.35	1,114,695.00	1,035,000.00
VALERO ENERGY CORP		4,656,481.37	10,582,425.49	115,139.00
VALHI INC		44,702.53	102,773.69	16,657.00
VALIDUS HOLDINGS LTD		779,321.25	933,238.80	19,890.00
VALLEY NATIONAL BANCORP		2,197,126.84	2,182,985.64	194,562.00
VALMONT INDUSTRIES INC		630,291.28	955,959.40	5,764.00
VALUE LINE INC		4,655.76	5,089.05	263.00
VALVOLINE INC		792,183.29	1,255,205.28	50,088.00
VANDA PHARMACEUTICALS INC		128,878.34	118,362.40	7,787.00
VANTIV INC		1,838,294.92	2,950,973.10	40,122.00
VAREX IMAGING CORP		222,363.84	265,322.85	6,605.00
VARIAN MEDICAL SYSTEMS INC		1,716,947.82	2,719,062.45	24,463.00
VARONIS SYSTEMS INC		5,743,685.11	8,783,617.45	180,919.00
VASCO DATA SECURITY INTERNATIO		310,044.25	305,605.40	21,986.00
VBI VACCINES INC		13,257.24	13,074.74	3,062.00
VECTOR GROUP LTD		987,530.68	1,094,382.00	48,900.00
VECTREN CORP		858,936.64	1,416,460.70	21,785.00
VECTRUS INC		165,002.29	224,711.40	7,284.00
VEDANTA RESOURCES PLC 144A	6.125% 08/09/2024 DD 08/09/17	316,200.50	318,352.32	312,000.00
VEECO INSTRUMENTS INC		933,964.23	515,918.70	34,742.00
VEEVA SYSTEMS INC		1,106,830.41	1,545,573.52	27,959.00
VENEZUELA GOVERNMENT INTE REGS	7.750% 10/13/2019 DD 10/13/09	2,085,839.01	886,072.50	3,938,100.00
VENTAS INC		7,129,130.22	7,236,665.91	120,591.00
VENTAS REALTY LP	3.750% 05/01/2024 DD 04/17/14	183,040.20	184,813.20	180,000.00
VENTAS REALTY LP	3.500% 02/01/2025 DD 01/14/15	932,821.45	941,956.40	935,000.00
VENTAS REALTY LP / VENTAS CAPI	2.700% 04/01/2020 DD 03/19/13	168,287.00	175,775.25	175,000.00
VEON LTD	ADR	782,162.50	858,144.00	223,475.00
VERA BRADLEY INC		162,879.98	169,764.84	13,938.00
VERACYTE INC		27,406.67	22,632.98	3,466.00
VEREIT INC		9,016,740.43	7,338,476.02	942,038.00
VERIFONE SYSTEMS INC		1,399,804.67	1,400,506.80	79,080.00
VERINT SYSTEMS INC		1,572,845.97	1,754,603.10	41,926.00
VERISIGN INC		1,228,375.75	2,627,885.72	22,963.00
VERISK ANALYTICS INC	4.000% 06/15/2025 DD 05/15/15	104,381.00	103,409.00	100,000.00
VERISK ANALYTICS INC		2,451,023.77	3,786,048.00	39,438.00
VERITEX HOLDINGS INC		236,427.62	268,754.19	9,741.00
VERITIV CORP		380,615.24	251,198.80	8,692.00
VERITONE INC		6,743.09	12,736.80	549.00
VERIZON COMMUNICATIONS IN 144A	3.376% 02/15/2025 DD 08/16/17	3,003,724.59	3,026,396.70	3,015,000.00
VERIZON COMMUNICATIONS IN REGS	3.376% 02/15/2025 DD 08/16/17	1,168,293.01	1,179,441.50	1,175,000.00
VERIZON COMMUNICATIONS INC	3.500% 11/01/2024 DD 10/29/14	78,387.20	81,434.40	80,000.00
VERIZON COMMUNICATIONS INC	4.400% 11/01/2034 DD 10/29/14	74,475.20	81,523.20	80,000.00
VERIZON COMMUNICATIONS INC	4.812% 03/15/2039 DD 02/03/17	86,115.15	88,927.85	85,000.00
VERIZON COMMUNICATIONS INC	3.000% 11/01/2021 DD 10/29/14	91,926.00	91,006.20	90,000.00
VERIZON COMMUNICATIONS INC	5.250% 03/16/2037 DD 03/16/17	104,175.00	109,968.00	100,000.00

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VERIZON COMMUNICATIONS INC	5.012% 08/21/2054 DD 02/21/15	147,455.90	158,718.45	155,000.00
VERIZON COMMUNICATIONS INC	4.500% 08/10/2033 DD 08/10/17	161,870.40	167,812.80	160,000.00
VERIZON COMMUNICATIONS INC	5.012% 04/15/2049 DD 02/03/17	220,239.80	230,733.80	220,000.00
VERIZON COMMUNICATIONS INC	2.946% 03/15/2022 DD 02/03/17	423,050.70	422,557.80	420,000.00
VERIZON COMMUNICATIONS INC	4.522% 09/15/2048 DD 03/13/15	398,180.00	423,399.50	430,000.00
VERIZON COMMUNICATIONS INC	2.625% 08/15/2026 DD 08/01/16	920,850.00	941,890.00	1,000,000.00
VERIZON COMMUNICATIONS INC	4.862% 08/21/2046 DD 02/21/15	1,066,305.20	1,046,828.10	1,005,000.00
VERIZON COMMUNICATIONS INC	5.150% 09/15/2023 DD 09/18/13	1,300,305.55	1,318,478.40	1,185,000.00
VERIZON COMMUNICATIONS INC	5.500% 03/16/2047 DD 03/16/17	2,146,040.00	2,278,820.00	2,000,000.00
VERIZON COMMUNICATIONS INC	4.125% 03/16/2027 DD 03/16/17	2,560,008.90	2,596,347.90	2,490,000.00
VERIZON COMMUNICATIONS INC		48,107,544.04	56,680,725.66	1,070,862.00
VERSARTIS INC		75,585.13	12,012.00	5,460.00
VERSO CORP		133,937.34	460,720.54	26,222.00
VERSUM MATERIALS INC		7,037,190.32	9,545,694.30	252,198.00
VERSUM MATERIALS INC 144A	5.500% 09/30/2024 DD 09/30/16	1,405,487.50	1,465,900.00	1,370,000.00
VERTEX PHARMACEUTICALS INC		4,986,455.30	9,882,068.12	65,942.00
VERTIV 3/17 COV-LITE TLB		1,169,433.35	1,182,526.19	1,184,504.31
VF CORP		3,899,706.67	6,476,628.00	87,522.00
VIACOM INC		117,123.28	94,439.40	2,706.00
VIACOM INC	6.875% 04/30/2036 DD 04/12/06	165,482.40	164,525.70	145,000.00
VIACOM INC	3.875% 12/15/2021 DD 12/12/11	367,331.30	357,000.00	350,000.00
VIACOM INC	4.375% 03/15/2043 DD 03/15/13	1,468,451.40	1,350,476.40	1,560,000.00
VIACOM INC		3,723,985.72	2,744,369.94	89,074.00
VIAD CORP		374,701.83	460,041.60	8,304.00
VIASAT INC		2,617,745.93	2,875,063.35	38,411.00
VIAVI SOLUTIONS INC		1,005,925.77	1,073,289.48	122,802.00
VICOR CORP		50,033.70	73,317.20	3,508.00
VIEWRAY INC		34,609.62	47,818.64	5,164.00
VILLAGE SUPER MARKET INC		197,814.73	136,616.94	5,958.00
VIRGINIA MEDIA FINANCE PLC 144A	6.000% 10/15/2024 DD 10/07/14	1,101,269.82	1,118,612.50	1,090,000.00
VIRGINIA ELECTRIC & POWER CO	3.450% 09/01/2022 DD 09/01/10	135,457.40	134,264.00	130,000.00
VIRGINIA ELECTRIC & POWER CO	2.750% 03/15/2023 DD 03/14/13	150,805.50	149,302.50	150,000.00
VIRGINIA ELECTRIC & POWER CO	6.000% 05/15/2037 DD 05/17/07	149,769.47	151,673.50	115,000.00
VIRGINIA ELECTRIC & POWER CO	3.450% 02/15/2024 DD 02/07/14	253,364.30	252,977.20	245,000.00
VIRGINIA ELECTRIC & POWER CO	4.000% 01/15/2043 DD 01/08/13	252,163.00	265,200.00	250,000.00
VIRGINIA ELECTRIC & POWER CO	8.875% 11/15/2038 DD 11/06/08	249,987.50	430,730.00	250,000.00
VIRNETX HOLDING CORP		55,883.80	41,132.90	11,117.00
VIRTU FINANCIAL INC		73,028.15	91,463.40	4,998.00
VIRTUS INVESTMENT PARTNERS INC		516,594.08	527,964.45	4,589.00
VIRTUSA CORP		245,862.93	409,326.88	9,286.00
VISA INC	4.150% 12/14/2035 DD 12/14/15	41,126.00	44,410.40	40,000.00
VISA INC	3.650% 09/15/2047 DD 09/11/17	45,348.75	46,169.10	45,000.00
VISA INC	2.800% 12/14/2022 DD 12/14/15	61,482.00	60,879.00	60,000.00
VISA INC	4.300% 12/14/2045 DD 12/14/15	163,811.10	182,068.80	160,000.00
VISA INC	3.150% 12/14/2025 DD 12/14/15	187,396.00	189,125.50	185,000.00
VISA INC	2.200% 12/14/2020 DD 12/14/15	374,651.90	374,703.75	375,000.00
VISA INC		26,814,323.51	54,426,306.80	477,340.00
VISHAY INTERTECHNOLOGY INC		1,528,478.96	2,086,723.75	100,565.00
VISHAY PRECISION GROUP INC		142,650.99	187,996.25	7,475.00
VISTA OUTDOOR INC		960,501.23	616,529.55	42,315.00
VISTEON CORP		10,073,042.10	14,206,518.50	113,525.00
VISTRA ENERGY CORP		1,032,120.71	2,059,479.44	112,417.00
VITAMIN SHOPPE INC		421,691.91	74,782.40	16,996.00
VIVEVE MEDICAL INC		16,717.17	10,451.91	2,103.00
VIVINT SOLAR INC		56,938.68	73,483.20	18,144.00
VMWARE INC		1,659,373.27	2,450,131.32	19,551.00
VMWARE INC	3.900% 08/21/2027 DD 08/21/17	2,511,925.00	2,523,700.00	2,500,000.00
VNESHECONOMBANK VIA VEB F REGS	6.902% 07/09/2020	700,888.00	682,244.00	632,000.00
VOCERA COMMUNICATIONS INC		99,230.46	149,619.22	4,951.00
VODACOM GROUP LTD		1,310,919.61	1,303,800.69	110,798.00
VODAFONE GROUP PLC	7.875% 02/15/2030 DD 08/15/00	43,840.30	47,570.88	35,000.00
VODAFONE GROUP PLC	5.450% 06/10/2019 DD 06/10/09	113,109.00	104,507.00	100,000.00
VODAFONE GROUP PLC	2.500% 09/26/2022 DD 09/26/12	425,999.20	436,537.20	440,000.00
VODAFONE GROUP PLC	4.375% 02/19/2043 DD 02/19/13	473,196.50	566,912.50	550,000.00
VONAGE HOLDINGS CORP		7,657,335.72	11,846,931.30	1,164,890.00

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VORNADO DP LLC TRUS VNO D 144A	6.356% 09/13/2028 DD 08/18/10	719,996.40	779,385.60	720,000.00
VORNADO REALTY TRUST		8,383,268.75	9,114,693.48	116,586.00
VOXX INTERNATIONAL CORP		107,039.54	76,367.20	13,637.00
VOYA FINANCIAL INC	3.650% 06/15/2026 DD 06/13/16	322,886.40	323,616.00	320,000.00
VOYA FINANCIAL INC	4.800% 06/15/2046 DD 06/13/16	1,511,835.00	1,670,865.00	1,500,000.00
VOYA FINANCIAL INC		1,869,536.37	2,445,203.16	49,428.00
VOYAGER THERAPEUTICS INC		150,784.80	200,511.40	12,079.00
VSE CORP		263,659.54	322,689.09	6,663.00
VTV THERAPEUTICS INC		8,023.40	7,843.05	1,305.00
VULCAN MATERIALS CO		2,741,349.22	4,386,788.01	34,173.00
W&T OFFSHORE INC		120,432.05	205,097.53	61,963.00
WABASH NATIONAL CORP		454,084.69	752,707.90	34,687.00
WABCO HOLDINGS INC		888,645.52	1,846,271.00	12,866.00
WABTEC CORP/DE		1,295,316.28	1,874,600.03	23,021.00
WACHOVIA CORP	5.500% 08/01/2035 DD 08/01/05	284,497.50	299,192.50	250,000.00
WADDELL & REED FINANCIAL INC		1,172,010.56	1,374,222.76	61,514.00
WAGEWORKS INC		514,575.18	454,026.00	7,323.00
WAJAX CORP		3,916,490.48	3,418,102.88	173,600.00
WALGREENS BOOTS ALLIANCE INC	4.500% 11/18/2034 DD 11/18/14	105,846.00	104,417.00	100,000.00
WALGREENS BOOTS ALLIANCE INC	4.800% 11/18/2044 DD 11/18/14	116,583.20	118,431.50	110,000.00
WALGREENS BOOTS ALLIANCE INC	3.450% 06/01/2026 DD 06/01/16	191,735.80	187,883.40	190,000.00
WALGREENS BOOTS ALLIANCE INC	3.300% 11/18/2021 DD 11/18/14	248,625.00	254,172.50	250,000.00
WALGREENS BOOTS ALLIANCE INC	2.700% 11/18/2019 DD 11/18/14	380,381.25	377,276.25	375,000.00
WALGREENS BOOTS ALLIANCE INC	4.650% 06/01/2046 DD 06/01/16	958,398.00	1,000,777.50	950,000.00
WALGREENS BOOTS ALLIANCE INC		13,502,846.18	16,682,629.50	229,725.00
WALKER & DUNLOP INC		227,694.41	342,047.50	7,201.00
WAL-MART DE MEXICO SAB DE CV		2,373,988.62	1,889,568.69	767,179.00
WALMART INC	3.250% 10/25/2020 DD 10/25/10	41,559.60	41,210.00	40,000.00
WALMART INC	3.625% 07/08/2020 DD 07/08/10	94,831.20	93,161.70	90,000.00
WALMART INC	2.350% 12/15/2022 DD 10/20/17	149,470.50	149,473.50	150,000.00
WALMART INC	2.550% 04/11/2023 DD 04/11/13	147,726.00	150,547.50	150,000.00
WALMART INC	5.625% 04/15/2041 DD 04/18/11	452,403.00	478,005.50	350,000.00
WALMART INC		25,296,869.03	37,614,862.50	380,910.00
WAL-MART STORES INC	4.250% 04/15/2021 DD 04/18/11	270,555.00	265,602.50	250,000.00
WAL-MART STORES INC	4.750% 10/02/2043 DD 10/02/13	277,809.75	277,015.50	225,000.00
WALT DISNEY CO/THE	3.750% 06/01/2021 DD 05/23/11	53,695.00	52,086.50	50,000.00
WALT DISNEY CO/THE	3.150% 09/17/2025 DD 09/17/15	55,388.85	56,041.15	55,000.00
WALT DISNEY CO/THE	2.150% 09/17/2020 DD 09/17/15	101,020.00	99,897.00	100,000.00
WALT DISNEY CO/THE	4.125% 06/01/2044 DD 06/02/14	172,307.00	183,596.60	170,000.00
WALT DISNEY CO/THE	3.000% 02/13/2026 DD 01/08/16	266,767.50	250,895.00	250,000.00
WALT DISNEY CO/THE	VAR RT 05/30/2019 DD 06/02/14	2,001,932.00	2,006,540.00	2,000,000.00
WALT DISNEY CO/THE		44,363,674.49	62,045,418.63	577,113.00
WARRIOR MET COAL INC		490,544.44	610,038.40	24,256.00
WASHINGTON FEDERAL INC		2,091,329.09	2,255,944.75	65,867.00
WASHINGTON PRIME GROUP INC		1,380,320.34	1,018,729.60	143,080.00
WASHINGTON REAL ESTATE INVESTM		1,332,931.23	1,333,958.80	42,865.00
WASHINGTON TRUST BANCORP INC		590,336.91	600,553.50	11,278.00
WASHINGTONFIRST BANKSHARES INC		216,119.50	272,733.59	7,960.70
WASTE MANAGEMENT INC	4.600% 03/01/2021 DD 02/28/11	156,708.00	159,288.00	150,000.00
WASTE MANAGEMENT INC	4.100% 03/01/2045 DD 02/26/15	157,270.50	161,079.00	150,000.00
WASTE MANAGEMENT INC		5,628,253.18	9,864,348.90	114,303.00
WATERS CORP		2,124,957.83	3,753,488.51	19,429.00
WATERSTONE FINANCIAL INC		330,785.15	313,038.00	18,360.00
WATSCO INC		1,059,795.14	1,313,559.00	7,725.00
WATTS WATER TECHNOLOGIES INC		761,674.94	891,045.40	11,732.00
WAVE LIFE SCIENCES LTD		68,223.53	89,154.00	2,540.00
WAYFAIR INC		716,677.72	753,895.84	9,392.00
WD-40 CO		276,951.12	301,962.00	2,559.00
WEA FINANCE LLC 144A	3.150% 04/05/2022 DD 04/05/17	599,094.00	605,556.00	600,000.00
WEATHERFORD INTERNATIONAL PLC		1,996,182.59	965,355.00	231,500.00
WEB.COM GROUP INC		121,503.25	152,883.40	7,013.00
WEBSTER FINANCIAL CORP		1,123,526.13	1,259,163.36	22,421.00
WEC ENERGY GROUP INC	3.550% 06/15/2025 DD 06/10/15	34,877.15	35,783.65	35,000.00
WEC ENERGY GROUP INC		3,896,066.51	5,415,772.18	81,526.00
WEIBO CORP	ADR	1,264,551.88	3,438,389.64	33,234.00

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WEIGHT WATCHERS INTERNATI 144A	8.625% 12/01/2025 DD 11/29/17	1,065,937.50	1,107,700.00	1,060,000.00
WEIGHT WATCHERS INTERNATIONAL		107,225.04	280,292.40	6,330.00
WEINGARTEN REALTY INVESTORS	3.375% 10/15/2022 DD 10/09/12	60,677.40	60,486.60	60,000.00
WEINGARTEN REALTY INVESTORS		1,996,274.38	2,064,038.78	62,794.00
WEIS MARKETS INC		441,787.47	305,209.86	7,374.00
WELBILT INC	9.500% 02/15/2024 DD 08/15/16	491,481.25	552,293.75	485,000.00
WELBILT INC		447,444.46	776,276.69	33,019.00
WELLCARE HEALTH PLANS INC		1,392,387.17	2,303,111.72	11,452.00
WELLS FARGO & CO	3.000% 02/19/2025 DD 02/19/15	38,428.00	39,666.00	40,000.00
WELLS FARGO & CO	3.550% 09/29/2025 DD 09/28/15	49,514.50	51,323.50	50,000.00
WELLS FARGO & CO	4.100% 06/03/2026 DD 06/03/14	50,226.50	52,431.00	50,000.00
WELLS FARGO & CO	4.600% 04/01/2021 DD 03/29/11	49,604.50	53,135.00	50,000.00
WELLS FARGO & CO	2.500% 03/04/2021 DD 03/04/16	60,462.00	59,972.40	60,000.00
WELLS FARGO & CO	3.069% 01/24/2023 DD 01/24/17	79,839.20	80,000.80	80,000.00
WELLS FARGO & CO	4.480% 01/16/2024 DD 11/26/13	71,439.64	89,206.74	83,000.00
WELLS FARGO & CO	4.750% 12/07/2046 DD 12/08/16	100,077.00	111,764.00	100,000.00
WELLS FARGO & CO	VAR RT 03/31/2021 DD 03/31/11	138,543.75	136,173.15	135,000.00
WELLS FARGO & CO	2.125% 04/22/2019 DD 04/22/14	148,968.00	149,976.00	150,000.00
WELLS FARGO & CO	4.900% 11/17/2045 DD 11/17/15	155,219.15	164,108.10	145,000.00
WELLS FARGO & CO	3.450% 02/13/2023 DD 02/13/13	172,516.90	173,238.50	170,000.00
WELLS FARGO & CO	3.000% 04/22/2026 DD 04/22/16	273,054.80	274,708.00	280,000.00
WELLS FARGO & CO	2.100% 07/26/2021 DD 07/25/16	277,741.60	275,312.80	280,000.00
WELLS FARGO & CO	5.375% 11/02/2043 DD 10/28/13	274,302.60	285,789.60	240,000.00
WELLS FARGO & CO	2.600% 07/22/2020 DD 07/22/15	405,362.80	402,464.00	400,000.00
WELLS FARGO & CO	4.300% 07/22/2027 DD 07/22/15	471,393.50	479,164.50	450,000.00
WELLS FARGO & CO	3.000% 10/23/2026 DD 10/25/16	562,707.80	558,691.20	570,000.00
WELLS FARGO & CO	5.606% 01/15/2044 DD 11/26/13	683,436.00	727,411.00	590,000.00
WELLS FARGO & CO	2.625% 07/22/2022 DD 07/24/17	1,003,700.00	994,620.00	1,000,000.00
WELLS FARGO & CO	3.300% 09/09/2024 DD 09/09/14	1,104,866.20	1,076,440.60	1,060,000.00
WELLS FARGO & CO	4.125% 08/15/2023 DD 08/15/13	1,493,506.60	1,560,734.00	1,480,000.00
WELLS FARGO & CO	4.650% 11/04/2044 DD 11/04/14	1,944,320.40	2,082,835.90	1,910,000.00
WELLS FARGO & CO	VAR RT 02/11/2022 DD 02/13/17	2,307,618.00	2,328,681.00	2,300,000.00
WELLS FARGO & CO	VAR RT 05/22/2028 DD 05/22/17	2,439,672.00	2,446,704.00	2,400,000.00
WELLS FARGO & CO	VAR RT 07/26/2021 DD 07/25/16	2,706,247.60	2,746,651.40	2,690,000.00
WELLS FARGO & CO		46,573,732.75	70,444,058.34	1,161,102.00
WELLS FARGO BANK NA	1.750% 05/24/2019 DD 06/02/16	418,290.60	417,664.80	420,000.00
WELLS FARGO COMMERC BNK1 D 144A	3.000% 08/15/2049 DD 08/01/16	409,143.70	410,897.61	513,000.00
WELLS FARGO COMMERC NXS4 E 144A	VAR RT 12/15/2048 DD 12/01/15	520,884.21	548,993.55	735,000.00
WELLS FARGO COMMERC NXS6 D 144A	3.059% 11/15/2049 DD 10/01/16	979,481.29	1,087,675.66	1,433,000.00
WELLS FARGO COMMERC C1 XB 144A	VAR RT 11/15/2043 DD 11/01/10	371,447.81	162,169.70	10,422,217.00
WELLS FARGO COMMERC C35 D 144A	3.142% 07/15/2048 DD 07/01/16	986,331.87	1,001,329.56	1,386,000.00
WELLS FARGO COMMERC C38 D 144A	3.000% 07/15/2050 DD 07/01/17	1,187,933.43	1,187,996.47	1,501,000.00
WELLS FARGO COMMERC LC5 D 144A	VAR RT 10/15/2045 DD 09/01/12	1,852,400.31	1,805,773.32	1,989,000.00
WELLS FARGO COMMERC LC5 E 144A	VAR RT 10/15/2045 DD 09/01/12	274,391.25	271,938.24	336,000.00
WELLS FARGO COMMERC RB1 D 144A	3.401% 03/15/2050 DD 03/01/17	516,803.19	506,144.76	614,000.00
WELLS FARGO COMMERCIAL C29 ASB	3.400% 06/15/2048 DD 06/01/15	260,107.50	256,967.50	250,000.00
WELLS FARGO COMMERCIAL C36 ASB	2.933% 11/15/2059 DD 11/01/16	249,218.75	249,895.00	250,000.00
WELLS FARGO COMMERCIAL LC12 C	VAR RT 07/15/2046 DD 07/01/13	955,781.25	1,001,540.00	1,000,000.00
WELLTOWER INC	4.500% 01/15/2024 DD 10/07/13	101,328.00	106,859.00	100,000.00
WELLTOWER INC	6.500% 03/15/2041 DD 03/14/11	201,830.40	210,344.00	160,000.00
WELLTOWER INC	5.125% 03/15/2043 DD 12/06/12	693,532.00	784,581.00	700,000.00
WELLTOWER INC		10,797,490.93	10,743,523.21	168,473.00
WENDY'S CO/THE		349,097.06	714,467.04	43,512.00
WERNER ENTERPRISES INC		986,946.85	1,392,250.30	36,022.00
WESBANCO INC		1,246,753.16	1,291,938.30	31,782.00
WESCO AIRCRAFT HOLDINGS INC		527,078.45	298,360.60	40,319.00
WESCO INTERNATIONAL INC		774,699.27	900,057.05	13,207.00
WEST CORPORATION INC		242,291.49	263,873.80	10,492.00
WEST CORP 144A	8.500% 10/15/2025 DD 10/10/17	915,388.15	913,437.50	925,000.00
WEST PHARMACEUTICAL SERVICES I		1,482,975.83	1,865,257.68	18,904.00
WESTAMERICA BANCORPORATION		1,123,979.60	1,129,663.50	18,970.00
WESTAR ENERGY INC		1,584,070.28	2,000,328.00	37,885.00
WESTERN ALLIANCE BANCORP		942,156.66	1,409,611.52	24,896.00
WESTERN ASSET MORTGAGE CAPITAL		333,499.40	315,156.30	31,674.00
WESTERN AUSTRALIAN TREASURY CO	7.000% 10/15/2019	2,661,079.45	2,647,895.24	3,120,000.00

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WESTERN DIGITAL CORP	10.500% 04/01/2024 DD 10/01/16	1,049,632.25	1,216,687.50	1,050,000.00
WESTERN DIGITAL CORP		21,939,645.09	25,079,546.91	315,347.00
WESTERN NEW ENGLAND BANCORP IN		162,290.42	203,274.10	18,649.00
WESTERN UNION CO/THE	6.200% 11/17/2036 DD 11/17/06	77,786.76	83,862.96	76,000.00
WESTERN UNION CO/THE		2,385,878.80	2,420,999.54	127,354.00
WESTLAKE CHEMICAL CORP	3.600% 08/15/2026 DD 02/15/17	75,042.00	75,433.50	75,000.00
WESTLAKE CHEMICAL CORP		368,728.44	977,093.16	9,172.00
WESTMORELAND COAL CO		210,916.69	16,218.84	13,404.00
WESTPAC BANKING CORP	2.850% 05/13/2026 DD 05/13/16	39,653.60	39,038.80	40,000.00
WESTPAC BANKING CORP	2.100% 05/13/2021 DD 05/13/16	79,384.80	79,060.80	80,000.00
WESTPAC BANKING CORP	4.875% 11/19/2019 DD 11/19/09	138,541.25	131,038.75	125,000.00
WESTPAC BANKING CORP	2.000% 08/19/2021 DD 08/19/16	295,506.00	294,453.00	300,000.00
WESTPAC BANKING CORP	2.250% 01/17/2019 DD 01/17/14	302,760.00	300,846.00	300,000.00
WESTPAC BANKING CORP	2.150% 03/06/2020 DD 03/06/17	583,741.00	577,419.00	580,000.00
WESTPAC BANKING CORP	3.350% 03/08/2027 DD 03/06/17	1,391,074.80	1,405,178.80	1,390,000.00
WESTPAC BANKING CORP	VAR RT 08/19/2019 DD 08/19/16	2,000,000.00	2,009,240.00	2,000,000.00
WESTPAC BANKING CORP	1.950% 11/23/2018 DD 11/23/15	2,392,584.30	2,382,114.15	2,385,000.00
WESTROCK CO		2,512,391.31	4,088,233.17	64,677.00
WESTWOOD HOLDINGS GROUP INC		93,980.11	103,420.02	1,562.00
WEX INC		1,095,091.22	1,425,151.93	10,091.00
WEYCO GROUP INC		138,701.27	144,766.12	4,871.00
WEYERHAEUSER CO	7.375% 10/01/2019 DD 10/01/09	90,170.25	81,278.25	75,000.00
WEYERHAEUSER CO	7.375% 03/15/2032 DD 09/15/02	89,213.63	98,070.88	71,000.00
WEYERHAEUSER CO		4,939,939.76	6,746,824.70	191,345.00
WFCG COMMERCIAL MO BXR F 144A	VAR RT 11/15/2029 DD 04/30/15	985,601.20	988,285.74	986,608.50
WFCG COMMERCIAL MO BXR G 144A	VAR RT 11/15/2029 DD 04/30/15	525,534.85	548,421.47	555,971.57
WFRBS COMMERCIAL M UBS1 D 144A	VAR RT 03/15/2046 DD 12/01/13	490,636.80	497,657.00	535,000.00
WFRBS COMMERCIAL MO C10 E 144A	VAR RT 12/15/2045 DD 12/01/12	1,443,317.19	1,371,599.90	1,810,000.00
WFRBS COMMERCIAL MO C10 F 144A	VAR RT 12/15/2045 DD 12/01/12	1,965,055.47	1,395,175.97	2,510,000.00
WFRBS COMMERCIAL MO C11 D 144A	VAR RT 03/15/2045 DD 02/01/13	1,210,689.64	1,196,735.40	1,260,000.00
WFRBS COMMERCIAL MO C11 E 144A	VAR RT 03/15/2045 DD 02/01/13	1,206,062.50	1,279,600.00	1,600,000.00
WFRBS COMMERCIAL MO C13 D 144A	VAR RT 05/15/2045 DD 05/01/13	470,914.00	461,920.00	500,000.00
WFRBS COMMERCIAL MO C16 D 144A	VAR RT 09/15/2046 DD 09/01/13	222,774.06	217,939.30	229,000.00
WFRBS COMMERCIAL MOR C3 C 144A	VAR RT 03/15/2044 DD 06/01/11	756,853.13	794,276.00	760,000.00
WFRBS COMMERCIAL MOR C3 D 144A	VAR RT 03/15/2044 DD 06/01/11	1,217,785.94	1,070,618.64	1,222,000.00
WFRBS COMMERCIAL MOR C3 E 144A	VAR RT 03/15/2044 DD 06/01/11	1,100,190.63	1,116,694.60	1,330,000.00
WFRBS COMMERCIAL MOR C3 F 144A	VAR RT 03/15/2044 DD 06/01/11	790,683.87	790,683.87	957,000.00
WFRBS COMMERCIAL MOR C4 D 144A	VAR RT 06/15/2044 DD 08/01/11	659,228.91	598,068.40	610,000.00
WFRBS COMMERCIAL MOR C4 E 144A	VAR RT 06/15/2044 DD 08/01/11	587,925.08	647,439.45	735,000.00
WFRBS COMMERCIAL MOR C5 C 144A	VAR RT 11/15/2044 DD 11/01/11	525,159.59	637,548.10	590,000.00
WFRBS COMMERCIAL MOR C5 D 144A	VAR RT 11/15/2044 DD 11/01/11	1,026,689.23	1,100,751.80	1,070,000.00
WFRBS COMMERCIAL MOR C5 E 144A	VAR RT 11/15/2044 DD 11/01/11	2,315,349.05	2,165,909.86	2,133,544.00
WFRBS COMMERCIAL MOR C5 F 144A	VAR RT 11/15/2044 DD 11/01/11	1,291,198.44	1,241,176.14	1,426,000.00
WFRBS COMMERCIAL MOR C5 G 144A	VAR RT 11/15/2044 DD 11/01/11	415,833.75	389,956.68	486,000.00
WFRBS COMMERCIAL MOR C6 D 144A	VAR RT 04/15/2045 DD 04/01/12	703,582.40	837,590.00	850,000.00
WFRBS COMMERCIAL MOR C7 E 144A	VAR RT 06/15/2045 DD 06/01/12	2,450,968.28	1,956,791.71	2,411,000.00
WFRBS COMMERCIAL MOR C7 F 144A	VAR RT 06/15/2045 DD 06/01/12	456,698.28	363,711.24	547,000.00
WFRBS COMMERCIAL MOR C7 G 144A	VAR RT 06/15/2045 DD 06/01/12	1,169,587.35	934,084.00	1,594,000.00
WFRBS COMMERCIAL MOR C8 E 144A	VAR RT 08/15/2045 DD 08/01/12	389,881.91	383,434.51	397,000.00
WFRBS COMMERCIAL MORTGA C20 A2	3.036% 05/15/2047 DD 05/01/14	497,400.00	484,156.80	480,000.00
WFRBS COMMERCIAL MORTGA C21 A2	2.917% 08/15/2047 DD 08/01/14	433,765.63	429,101.25	425,000.00
WFRBS COMMERCIAL MORTGAG C4I G	VAR RT 06/15/2044 DD 08/01/11	392,947.50	323,543.35	484,000.00
WFRBS COMMERCIAL MORTGAGE C7 C	VAR RT 06/15/2045 DD 06/01/12	1,019,699.22	1,023,121.20	1,020,000.00
WGL HOLDINGS INC		2,627,521.18	3,332,480.48	38,822.00
WHIRLPOOL CORP		2,022,837.00	3,215,627.52	19,068.00
WHITE MOUNTAINS INSURANCE GROU		730,896.28	1,007,064.24	1,183.00
WHITESTONE REIT		379,887.94	416,780.43	28,923.00
WHITING PETROLEUM CORP		1,675,310.21	615,289.28	23,236.00
WHITING PETROLEUM CORP 144A	6.625% 01/15/2026 DD 12/27/17	853,637.50	861,900.00	845,000.00
WIDOPENWEST INC		179,205.15	121,364.74	11,482.00
WILDHORSE RESOURCE DEVELOPMENT		526,533.21	655,027.80	35,580.00
WILLBROS GROUP INC		68,545.80	43,068.60	30,330.00
WILLDAN GROUP INC		49,502.94	39,381.30	1,645.00
WILLIAM LYON HOMES		361,776.59	515,443.00	17,725.00
WILLIAMS COS INC/THE		6,254,591.36	6,463,209.22	211,978.00

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WILLIAMS PARTNERS LP	3.900% 01/15/2025 DD 06/27/14	19,665.20	20,383.60	20,000.00
WILLIAMS PARTNERS LP	4.000% 09/15/2025 DD 03/03/15	105,728.10	107,437.05	105,000.00
WILLIAMS PARTNERS LP	3.350% 08/15/2022 DD 08/14/12	124,824.35	126,277.50	125,000.00
WILLIAMS PARTNERS LP	4.300% 03/04/2024 DD 03/04/14	208,302.20	209,470.00	200,000.00
WILLIAMS PARTNERS LP	6.300% 04/15/2040 DD 02/09/10	307,847.50	307,485.00	250,000.00
WILLIAMS PARTNERS LP / ACMP FI	4.875% 03/15/2024 DD 03/07/14	51,289.50	52,250.00	50,000.00
WILLIAMS-SONOMA INC		1,024,584.88	1,195,252.30	23,119.00
WILLIS LEASE FINANCE CORP		71,534.16	67,968.34	2,722.00
WILLIS TOWERS WATSON PLC		4,748,171.68	4,906,918.47	32,563.00
WILSON SONS LTD		3,073,191.11	2,760,242.38	228,900.00
WINBOND ELECTRONICS CORP		443,693.87	1,328,663.90	1,686,100.00
WIND TRE SPA 144A	5.000% 01/20/2026 DD 11/03/17	1,245,000.00	1,170,947.40	1,245,000.00
WINDSTREAM HOLDINGS INC		809,820.58	261,027.87	141,096.15
WINDSTREAM SERVICES LLC / WIND	7.500% 04/01/2023 DD 03/16/11	821,662.92	551,950.00	830,000.00
WINGSTOP INC		157,357.56	202,384.16	5,192.00
WINMARK CORP		44,643.43	49,430.80	382.00
WINNEBAGO INDUSTRIES INC		258,204.88	430,955.60	7,751.00
WINTRUST FINANCIAL CORP		2,765,230.64	3,459,869.48	42,004.00
WIRECARD AG		5,234,239.04	11,499,945.12	102,900.00
WISDOMTREE INDIA EARNINGS		12,169,359.33	15,874,507.20	570,205.00
WISDOMTREE INVESTMENTS INC		199,662.83	255,041.10	20,322.00
WISOL CO LTD		1,118,024.08	1,235,809.89	93,498.00
WM ASSET HOLDINGS CO 4 N1 144A	5.877% 06/25/2046 DD 05/30/06	447,979.60	-	447,979.60
WMIH CORP		187,564.88	117,866.10	138,666.00
WOLVERINE WORLD WIDE INC		418,353.55	543,362.72	17,044.00
WOODWARD INC		656,854.06	741,213.36	9,684.00
WOOLWORTHS HOLDINGS LTD/SOUTH		6,873,227.70	4,979,486.55	943,899.00
WORKDAY INC		5,574,171.85	6,518,787.02	64,073.00
WORKIVA INC		81,614.17	104,068.20	4,863.00
WORLD ACCEPTANCE CORP		269,532.70	363,643.60	4,505.00
WORLD FUEL SERVICES CORP		751,596.81	526,246.14	18,701.00
WORLD ONLINE INTL EURO.4		552,606.33	-	291,314.00
WORLD WRESTLING ENTERTAINMENT		138,279.47	216,812.20	7,090.00
WORLDWIDE PLAZA TRU WWP F 144A	VAR RT 11/10/2036 DD 11/01/17	781,226.93	778,830.43	881,000.00
WORTHINGTON INDUSTRIES INC		548,105.98	447,253.06	10,151.00
WOWPRIME CORP		405,675.35	320,607.55	71,200.00
WP CAREY INC	4.250% 10/01/2026 DD 09/12/16	99,682.00	102,427.00	100,000.00
WP CAREY INC	4.600% 04/01/2024 DD 03/14/14	100,257.00	104,466.00	100,000.00
WP CAREY INC		1,794,134.90	1,935,538.80	28,092.00
WP GLIMCHER MALL WPG PR1 144A	VAR RT 06/05/2035 DD 07/01/15	416,833.05	416,862.60	539,000.00
WP GLIMCHER MALL WPG PR2 144A	VAR RT 06/05/2035 DD 07/01/15	1,115,595.94	1,088,529.21	1,479,000.00
WPP FINANCE 2010	3.750% 09/19/2024 DD 09/19/14	123,665.00	127,748.75	125,000.00
WPX ENERGY INC		1,372,759.52	1,506,939.21	107,103.00
WR BERKLEY CORP		1,069,531.58	1,679,332.70	23,438.00
WR GRACE & CO		8,329,908.42	10,327,624.32	147,264.00
WRANGLER BUYER CORP 144A	6.000% 10/01/2025 DD 09/28/17	507,868.75	520,150.00	505,000.00
WRIGHT MEDICAL GROUP NV		462,500.76	418,536.60	18,853.00
WSFS FINANCIAL CORP		741,912.22	857,519.85	17,921.00
WW GRAINGER INC		2,834,150.57	3,350,733.75	14,183.00
WYETH LLC	6.500% 02/01/2034 DD 12/16/03	25,204.60	27,351.40	20,000.00
WYETH LLC	6.000% 02/15/2036 DD 11/14/05	236,892.00	265,934.00	200,000.00
WYNDHAM WORLDWIDE CORP	3.900% 03/01/2023 DD 02/22/13	95,599.45	93,999.65	95,000.00
WYNDHAM WORLDWIDE CORP	4.150% 04/01/2024 DD 03/21/17	1,497,270.00	1,507,020.00	1,500,000.00
WYNDHAM WORLDWIDE CORP		8,882,222.01	14,035,333.10	121,130.00
WYNN RESORTS LTD		2,219,958.43	3,472,954.00	20,600.00
X5 RETAIL GROUP NV	GDR	1,646,979.98	3,385,476.18	89,634.00
XBIOTECH INC		38,035.34	9,983.96	2,534.00
XCEL ENERGY INC	4.700% 05/15/2020 DD 05/13/10	58,227.50	52,124.00	50,000.00
XCEL ENERGY INC		4,536,862.87	6,306,932.34	131,094.00
XCERRA CORP		106,748.74	146,203.86	14,934.00
XENCOR INC		1,551,947.44	1,752,854.72	79,966.00
XENIA HOTELS & RESORTS INC		2,808,998.05	3,120,359.52	144,528.00
XENITH BANKSHARES INC		94,445.39	129,355.78	3,823.70
XEROX CORP	4.500% 05/15/2021 DD 05/18/11	446,803.00	444,065.50	425,000.00
XEROX CORP		1,521,333.67	1,770,687.60	60,744.00

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XILINX INC		2,843,623.07	4,410,616.40	65,420.00
XINYI GLASS HOLDINGS LTD		249,259.27	429,739.17	330,000.00
XL GROUP LTD		1,950,548.68	2,354,770.68	66,973.00
XLIT LTD	6.375% 11/15/2024 DD 11/12/04	138,474.90	145,613.75	125,000.00
XLIT LTD	6.250% 05/15/2027 DD 05/07/07	239,816.00	236,722.00	200,000.00
XLIT LTD	4.450% 03/31/2025 DD 03/30/15	471,125.20	465,374.00	455,000.00
XLIT LTD	2.300% 12/15/2018 DD 11/21/13	1,252,880.85	1,244,676.30	1,245,000.00
XO GROUP INC		149,511.92	152,867.26	8,281.00
XPERI CORP		327,447.87	207,961.20	8,523.00
XPO LOGISTICS INC		1,865,762.20	2,781,130.35	30,365.00
XYLEM INC/NY	4.875% 10/01/2021 DD 04/01/12	4,348.16	4,314.12	4,000.00
XYLEM INC/NY		1,745,871.25	3,146,884.40	46,142.00
YANDEX NV		2,273,550.11	2,547,950.00	77,800.00
YATAS YATAK VE YORGAN SANAYI V		293,234.47	1,306,923.20	175,100.00
YELP INC		448,564.91	594,027.72	14,157.00
YEXT INC		42,206.59	39,771.18	3,306.00
YORK WATER CO/THE		114,277.40	113,632.80	3,352.00
YRC WORLDWIDE INC		240,849.19	303,504.28	21,106.00
YUM CHINA HOLDINGS INC		9,587,993.59	11,585,950.08	289,504.00
YUM! BRANDS INC		4,756,705.95	7,323,599.79	89,739.00
YUZHOU PROPERTIES CO LTD		665,627.38	1,496,277.49	2,805,000.00
ZAGG INC		81,141.95	190,994.40	10,352.00
ZAMBIA GOVERNMENT INTERNA 144A	5.375% 09/20/2022 DD 09/20/12	57,093.75	61,460.28	63,000.00
ZAMBIA GOVERNMENT INTERNA REGS	8.500% 04/14/2024	293,647.50	308,105.28	279,000.00
ZAYO GROUP HOLDINGS INC		1,443,830.96	1,748,552.00	47,515.00
ZAYO GROUP LLC / ZAYO CAP 144A	5.750% 01/15/2027 DD 01/27/17	1,476,631.25	1,448,400.00	1,420,000.00
ZEBRA TECHNOLOGIES CORP		754,048.31	1,300,614.00	12,530.00
ZENDESK INC		431,088.26	597,072.96	17,644.00
ZF NORTH AMERICA CAPITAL 144A	4.750% 04/29/2025 DD 04/29/15	536,509.85	580,195.00	548,000.00
ZHONGSHENG GROUP HOLDINGS LTD		392,754.35	1,389,809.78	609,000.00
ZIGGO SECURED FINANCE BV 144A	5.500% 01/15/2027 DD 09/23/16	973,600.00	958,755.00	966,000.00
ZILLOW GROUP INC		497,203.14	495,928.02	12,173.00
ZILLOW GROUP INC		1,106,356.89	1,123,663.20	27,460.00
ZIMMER BIOMET HOLDINGS INC	2.700% 04/01/2020 DD 03/19/15	333,646.50	330,161.70	330,000.00
ZIMMER BIOMET HOLDINGS INC	3.550% 04/01/2025 DD 03/19/15	2,274,535.25	2,248,515.00	2,250,000.00
ZIMMER BIOMET HOLDINGS INC		4,526,914.90	6,243,465.80	51,740.00
ZIONS BANCORPORATION		1,378,778.64	2,663,085.36	52,392.00
ZIOPHARM ONCOLOGY INC		146,203.39	96,536.52	23,318.00
ZIX CORP		39,364.72	36,318.96	8,292.00
ZODIAC AEROSPACE		23.69	29.94	1.00
ZOE'S KITCHEN INC		190,268.80	201,208.48	12,034.00
ZOETIS INC	4.700% 02/01/2043 DD 08/01/13	50,706.00	55,897.50	50,000.00
ZOETIS INC	3.250% 02/01/2023 DD 08/01/13	100,084.00	101,539.00	100,000.00
ZOETIS INC		5,578,878.55	9,332,709.96	129,549.00
ZOGENIX INC		218,537.74	440,109.45	10,989.00
ZUMIEZ INC		318,711.84	280,908.44	13,489.00
ZYNERBA PHARMACEUTICALS INC		29,728.83	19,831.68	1,584.00
ZYNKA INC		855,693.62	760,280.00	190,070.00