

**SERS Public Holdings**  
**As of December 31, 2018**

<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		\$ 167,002.40	\$ 190,580.09	15,583.00
1MDB GLOBAL INVESTMENTS L REGS	4.400% 03/09/2023	1,825,000.00	1,790,500.00	2,000,000.00
1ST CONSTITUTION BANCORP		126,588.96	117,108.68	5,876.00
1ST SOURCE CORP		487,642.44	480,610.76	11,914.00
21ST CENTURY FOX AMERICA INC	4.750% 09/15/2044 DD 09/15/14	278,807.50	266,227.50	250,000.00
21ST CENTURY FOX AMERICA INC	5.650% 08/15/2020 DD 02/15/10	965,674.00	932,454.00	900,000.00
21ST CENTURY FOX AMERICA INC	4.500% 02/15/2021 DD 08/15/11	135,936.25	128,336.25	125,000.00
21ST CENTURY FOX AMERICA INC	6.400% 12/15/2035 DD 12/23/05	440,293.00	436,642.50	350,000.00
21ST CENTURY FOX AMERICA INC	6.150% 03/01/2037 DD 03/02/07	56,172.60	55,196.55	45,000.00
21ST CENTURY FOX AMERICA INC	6.650% 11/15/2037 DD 11/15/07	48,858.00	52,668.80	40,000.00
21ST CENTURY FOX AMERICA INC	3.375% 11/15/2026 DD 11/18/16	74,284.50	73,536.75	75,000.00
21ST CENTURY FOX AMERICA INC	4.750% 11/15/2046 DD 11/18/16	49,984.00	54,218.50	50,000.00
225 LIBERTY STREET 225L D 144A	VAR RT 02/10/2036 DD 02/01/16	701,662.50	692,452.53	693,000.00
22ND CENTURY GROUP INC		53,365.81	53,012.10	21,290.00
280 PARK AVENUE 20 280P F 144A	VAR RT 09/15/2034 DD 09/28/17	1,342,197.63	1,336,897.32	1,364,000.00
2U INC		1,070,362.33	643,028.76	12,933.00
3D SYSTEMS CORP		1,167,613.37	820,159.65	80,645.00
3M CO		18,389,635.68	26,041,863.96	136,674.00
8X8 INC		268,969.49	317,269.48	17,587.00
90DAY EURO\$ FUTURE (CME)	EXP JUN 20	-	(578,177.97)	(374.00)
90DAY EURO\$ FUTURE (CME)	EXP JUN 19	-	275,845.67	374.00
A10 NETWORKS INC		84,547.62	68,627.52	10,998.00
AAC HOLDINGS INC		44,231.63	7,760.20	5,543.00
AAON INC		261,920.57	278,025.80	7,930.00
AAR CORP		969,239.82	950,265.66	25,449.00
AARON'S INC		1,681,353.91	2,226,295.20	52,944.00
ABBOTT LABORATORIES	2.550% 03/15/2022 DD 03/10/15	60,214.20	58,452.60	60,000.00
ABBOTT LABORATORIES	2.950% 03/15/2025 DD 03/10/15	125,683.75	120,246.25	125,000.00
ABBOTT LABORATORIES	2.900% 11/30/2021 DD 11/22/16	169,313.30	168,522.70	170,000.00
ABBOTT LABORATORIES	3.750% 11/30/2026 DD 11/22/16	169,964.42	167,892.00	170,000.00
ABBOTT LABORATORIES	4.750% 11/30/2036 DD 11/22/16	171,854.40	167,030.40	160,000.00
ABBOTT LABORATORIES	4.900% 11/30/2046 DD 11/22/16	220,933.50	220,441.20	210,000.00
ABBOTT LABORATORIES		15,350,429.27	29,675,624.73	410,281.00
ABBVIE INC	4.400% 11/06/2042 DD 05/06/13	158,291.60	149,499.70	170,000.00
ABBVIE INC	3.200% 11/06/2022 DD 05/14/15	292,093.60	285,670.30	290,000.00
ABBVIE INC	3.600% 05/14/2025 DD 05/14/15	170,765.00	163,062.30	170,000.00
ABBVIE INC	4.500% 05/14/2035 DD 05/14/15	153,237.00	138,766.50	150,000.00
ABBVIE INC	2.500% 05/14/2020 DD 05/14/15	15,073.95	14,857.65	15,000.00
ABBVIE INC	4.300% 05/14/2036 DD 05/12/16	970,901.40	874,326.60	980,000.00
ABBVIE INC	4.450% 05/14/2046 DD 05/12/16	95,190.30	78,726.60	90,000.00
ABBVIE INC	3.200% 05/14/2026 DD 05/12/16	256,438.50	240,962.80	260,000.00
ABBVIE INC	4.875% 11/14/2048 DD 09/18/18	87,917.40	83,970.00	90,000.00
ABBVIE INC	4.250% 11/14/2028 DD 09/18/18	88,571.70	87,372.00	90,000.00
ABBVIE INC	2.900% 11/06/2022 DD 05/06/13	487,045.00	486,515.00	500,000.00
ABBVIE INC		18,072,755.05	33,498,988.11	363,369.00
ABEONA THERAPEUTICS INC		76,219.86	57,869.70	8,105.00
ABERCROMBIE & FITCH CO		758,866.88	1,031,351.95	51,439.00
ABIOMED INC		1,122,611.27	3,229,597.44	9,936.00
ABM INDUSTRIES INC		1,880,431.36	1,619,275.19	50,429.00
ABRAXAS PETROLEUM CORP		74,136.39	39,404.59	36,151.00
ABU DHABI CRUDE OIL PIPEL 144A	4.600% 11/02/2047 DD 11/02/17	761,191.25	791,803.63	811,000.00
ACACIA COMMUNICATIONS INC		714,462.19	727,434.00	19,143.00
ACACIA RESEARCH CORP		235,327.60	103,128.86	34,607.00
ACADIA HEALTHCARE CO INC		952,746.21	480,417.06	18,686.00
ACADIA PHARMACEUTICALS INC		342,791.58	297,867.57	18,421.00
ACADIA REALTY TRUST		1,937,799.05	1,462,190.40	61,540.00
ACC CLAIMS HLDGS LLC		-	64,725.92	16,181,481.00
ACCELERATE DIAGNOSTICS INC		126,169.77	56,016.50	4,871.00
ACCELERON PHARMA INC		408,171.96	488,369.70	11,214.00
ACCENTURE PLC		14,136,864.90	21,744,447.05	154,205.00
ACCESS NATIONAL CORP		322,797.01	257,346.45	12,065.00
ACCO BRANDS CORP		977,680.61	543,342.42	80,139.00
ACCO BRANDS CORP 144A	5.250% 12/15/2024 DD 12/22/16	1,157,993.75	1,038,200.00	1,160,000.00
ACCURAY INC		88,139.03	61,175.40	17,940.00
ACHAOGEN INC		142,543.56	9,153.66	7,442.00
ACHILLION PHARMACEUTICALS INC		452,907.96	165,727.29	104,231.00
ACI WORLDWIDE INC		526,367.19	702,596.64	25,392.00
ACLARIS THERAPEUTICS INC		175,031.19	61,647.38	8,342.00
ACM RESEARCH INC		15,286.26	13,262.72	1,219.00
ACNB CORP		157,630.13	204,649.50	5,214.00

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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>
ACORDA THERAPEUTICS INC		634,227.32	470,110.92	30,174.00
ACTIVISION BLIZZARD INC	3.400% 09/15/2026 DD 03/15/17	76,612.80	75,142.40	80,000.00
ACTIVISION BLIZZARD INC		15,405,709.13	14,647,336.11	314,523.00
ACTUANT CORP		760,885.80	615,090.96	29,304.00
ACUITY BRANDS INC		1,518,558.75	1,005,007.85	8,743.00
ACUSHNET HOLDINGS CORP		525,708.49	555,068.08	26,344.00
ACWA POWER MANAGEMENT AND 144A	5.950% 12/15/2039 DD 05/15/17	555,305.00	557,956.08	594,000.00
ADAMAS PHARMACEUTICALS INC		5,455,093.90	1,548,267.84	181,296.00
ADAMS RESOURCES & ENERGY INC		58,359.00	56,903.70	1,470.00
ADCOCK INGRAM HOLDINGS LTD		384,767.39	360,475.50	83,100.00
ADDUS HOMECARE CORP		77,016.02	118,179.08	1,741.00
ADECOAGRO SA 144A	6.000% 09/21/2027 DD 09/21/17	291,000.00	246,622.50	291,000.00
ADELPHIA RECOVERY TRUST		5,142,812.01	1,077.09	10,770,852.00
ADESTO TECHNOLOGIES CORP		33,153.35	19,412.80	4,412.00
ADIANT PLC		1,104,842.65	322,946.64	21,444.00
ADMA BIOLOGICS INC		13,949.31	6,789.99	2,841.00
ADOBE INC	3.250% 02/01/2025 DD 01/26/15	412,352.00	392,564.00	400,000.00
ADOBE INC		12,697,500.25	47,394,338.88	209,487.00
ADT INC		239,193.27	164,667.99	27,399.00
ADTALEM GLOBAL EDUCATION INC		1,327,105.24	2,131,434.76	45,043.00
ADTRAN INC		715,928.70	384,126.84	35,766.00
ADURO BIOTECH INC		132,706.56	30,940.80	11,720.00
ADVANCE AUTO PARTS INC		1,755,083.67	2,634,620.72	16,732.00
ADVANCED DISPOSAL SERVICES INC		371,663.80	380,526.30	15,895.00
ADVANCED DRAINAGE SYSTEMS INC		163,343.51	171,956.75	7,091.00
ADVANCED EMISSIONS SOLUTIONS I		40,224.35	46,536.05	4,411.00
ADVANCED ENERGY INDUSTRIES INC		428,297.68	313,474.86	7,302.00
ADVANCED MICRO DEVICES INC		3,110,997.54	4,090,532.94	221,589.00
ADVANSIX INC		604,306.74	410,591.46	16,869.00
ADVERUM BIOTECHNOLOGIES INC		241,645.15	127,398.60	40,444.00
AECI LTD		401,669.18	251,371.78	43,300.00
AECOM	5.125% 03/15/2027 DD 02/21/17	900,876.26	773,775.00	905,000.00
AECOM		1,151,353.86	1,067,923.50	40,299.00
AEGION CORP		578,365.07	399,007.68	24,449.00
AEGIS ASSET BACKED SECURI 1 M4	VAR RT 03/25/2035 DD 02/25/05	1,516,000.00	1,519,296.00	1,600,000.00
AEGLEA BIOTHERAPEUTICS INC		26,247.16	18,343.01	2,449.00
AEP TEXAS INC	2.400% 10/01/2022 DD 09/22/17	299,688.00	290,925.00	300,000.00
AEP TEXAS INC	3.800% 10/01/2047 DD 09/22/17	301,482.00	270,423.00	300,000.00
AEP TRANSMISSION CO LLC	3.100% 12/01/2026 DD 11/21/16	340,523.60	328,508.00	340,000.00
AEP TRANSMISSION CO LLC	4.250% 09/15/2048 DD 09/07/18	197,918.00	201,520.00	200,000.00
AERCAP IRELAND CAPITAL DAC / A	4.500% 05/15/2021 DD 05/15/15	62,634.00	60,173.40	60,000.00
AERCAP IRELAND CAPITAL DAC / A	5.000% 10/01/2021 DD 04/01/15	129,549.60	121,886.40	120,000.00
AERCAP IRELAND CAPITAL DAC / A	3.950% 02/01/2022 DD 05/23/16	173,588.70	167,014.80	170,000.00
AERCAP IRELAND CAPITAL DAC / A	3.500% 01/15/2025 DD 11/21/17	1,493,955.00	1,368,555.00	1,500,000.00
AERIE PHARMACEUTICALS INC		309,540.33	240,353.80	6,658.00
AEROHIVE NETWORKS INC		929,549.41	736,779.56	226,006.00
AEROJET ROCKETDYNE HOLDINGS IN		304,224.67	483,320.37	13,719.00
AEROVIRONMENT INC		153,572.17	284,031.00	4,180.00
AES CORP/VA		1,889,572.33	2,288,786.64	158,284.00
AETNA INC	2.750% 11/15/2022 DD 11/07/12	91,844.00	95,937.00	100,000.00
AETNA INC	4.750% 03/15/2044 DD 03/07/14	104,051.00	95,412.00	100,000.00
AFFILIATED MANAGERS GROUP INC		1,781,757.38	1,296,828.96	13,309.00
AFLAC INC	3.625% 11/15/2024 DD 11/07/14	100,397.00	99,922.00	100,000.00
AFLAC INC		5,422,470.38	8,411,287.20	184,620.00
AFRICAN DEVELOPMENT BANK	1.375% 02/12/2020 DD 02/12/15	98,893.00	98,634.00	100,000.00
AFRICAN DEVELOPMENT BANK	1.250% 07/26/2021 DD 07/26/16	489,550.00	483,260.00	500,000.00
AG MORTGAGE INVESTMENT TRUST I		377,227.13	346,095.18	21,726.00
AGCO CORP		760,418.30	829,761.35	14,905.00
AGENSUS INC		68,154.75	40,683.72	17,094.00
AGEX THERAPEUTICS INC		5,883.68	15,568.33	5,206.80
AGILENT TECHNOLOGIES INC		2,843,106.74	5,103,753.76	75,656.00
AGILYSYS INC		73,371.79	100,408.68	7,002.00
AGIOS PHARMACEUTICALS INC		986,886.78	622,300.56	13,496.00
AGNC INVESTMENT CORP		2,993,216.12	2,233,455.90	127,335.00
AGREE REALTY CORP		1,185,889.00	1,504,958.72	25,456.00
AGROFRESH SOLUTIONS INC		85,486.45	83,019.95	21,905.00
AI CANDELARIA SPAIN SLU 144A	7.500% 12/15/2028 DD 10/25/18	461,100.00	446,098.88	464,000.00
AIA GROUP LTD	HK/01299	17,778,856.69	30,921,979.53	3,724,600.00
AIA GROUP LTD REGS	3.125% 03/13/2023	2,329,141.00	2,255,642.20	2,300,000.00
AIMMUNE THERAPEUTICS INC		5,540,996.35	5,337,389.20	223,135.00

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AIR LEASE CORP	3.000% 09/15/2023 DD 08/15/16	77,437.60	75,121.60	80,000.00
AIR LEASE CORP		698,832.00	647,913.87	21,447.00
AIR PRODUCTS & CHEMICALS INC		6,146,361.35	8,475,127.65	52,953.00
AIR TRANSPORT SERVICES GROUP I		5,269,694.45	5,090,781.42	223,182.00
AIRCASCADE LTD		939,289.35	730,372.60	42,365.00
AIRPORTS OF THAILAND PCL		314,525.02	1,476,013.53	748,000.00
AK HOLDINGS INC		361,846.07	290,906.99	6,011.00
AK STEEL CORP	7.000% 03/15/2027 DD 03/23/17	1,047,907.83	807,300.00	1,035,000.00
AK STEEL HOLDING CORP		1,957,053.11	536,962.50	238,650.00
AKAMAI TECHNOLOGIES INC		1,653,655.64	2,465,982.84	40,373.00
AKBANK T.A.S.		4,881,363.79	2,044,010.24	1,585,121.00
AKCEA THERAPEUTICS INC		77,655.38	91,806.44	3,046.00
AKEBIA THERAPEUTICS INC		247,936.79	105,036.98	18,994.03
AKORN INC		1,064,085.92	213,970.02	63,118.00
AKSIGORTA AS		559,028.70	422,490.27	614,100.00
AKZO NOBEL NV		-	-	-
ALABAMA POWER CO	6.000% 03/01/2039 DD 03/06/09	68,666.95	65,971.95	55,000.00
ALABAMA POWER CO	4.300% 01/02/2046 DD 01/13/16	204,420.00	201,932.00	200,000.00
ALABAMA POWER CO	3.700% 12/01/2047 DD 11/08/17	253,187.50	227,907.50	250,000.00
ALABAMA POWER CO	5.200% 06/01/2041 DD 05/24/11	1,886,844.61	1,727,872.00	1,600,000.00
ALAMO GROUP INC		196,110.46	198,325.80	2,565.00
ALARM.COM HOLDINGS INC		3,269,842.91	5,193,639.36	100,128.00
ALASKA AIR GROUP INC		1,539,898.16	1,740,310.00	28,600.00
ALBANY INTERNATIONAL CORP		268,558.26	349,046.13	5,591.00
ALBEMARLE CORP	4.150% 12/01/2024 DD 11/24/14	103,697.00	101,293.00	100,000.00
ALBEMARLE CORP	5.450% 12/01/2044 DD 11/24/14	51,713.00	49,982.00	50,000.00
ALBEMARLE CORP		9,030,636.52	8,585,983.35	111,405.00
ALBERTSONS COS LLC / SAFEWAY I	6.625% 06/15/2024 DD 06/15/17	1,405,099.53	1,340,237.50	1,445,000.00
ALBIREO PHARMA INC		214,097.50	143,500.50	5,850.00
ALCOA CORP		1,244,480.19	1,186,929.90	44,655.00
ALDER BIOPHARMACEUTICALS INC		345,762.68	181,804.25	17,737.00
ALDEYRA THERAPEUTICS INC		26,233.04	26,468.70	3,189.00
ALEXANDER & BALDWIN INC		1,965,834.93	972,687.98	52,921.00
ALEXANDER'S INC		163,537.85	120,981.78	397.00
ALEXANDRIA REAL ESTATE EQUITIE	4.500% 07/30/2029 DD 07/18/14	533,585.00	499,475.00	500,000.00
ALEXANDRIA REAL ESTATE EQUITIE	3.450% 04/30/2025 DD 11/20/17	499,065.00	481,275.00	500,000.00
ALEXANDRIA REAL ESTATE EQUITIE		7,412,869.73	7,660,463.76	66,474.00
ALEXANDRIA REAL ESTATE EQUITIE	PFD 7.000% CUMULATIVE	3,749.89	4,945.50	150.00
ALEXION PHARMACEUTICALS INC		20,126,833.67	16,920,486.48	173,793.00
ALIBABA GROUP HOLDING LTD	3.125% 11/28/2021 DD 05/28/15	244,295.00	247,377.50	250,000.00
ALIBABA GROUP HOLDING LTD	4.000% 12/06/2037 DD 12/06/17	409,264.00	358,836.00	400,000.00
ALIBABA GROUP HOLDING LTD	3.600% 11/28/2024 DD 05/28/15	2,395,608.00	2,347,656.00	2,400,000.00
ALIBABA GROUP HOLDING LTD	ADR	16,383,787.94	27,468,828.00	200,400.00
ALICO INC		72,975.57	74,664.50	2,531.00
ALIGN TECHNOLOGY INC		1,866,819.67	4,006,395.90	19,130.00
ALIMENTATION COUCHE-TARD INC		14,012,536.86	14,190,594.52	285,400.00
ALKERMES PLC		1,548,542.89	1,009,861.71	34,221.00
ALLAKOS INC		121,631.92	135,013.41	2,583.00
ALLEGHANY CORP		1,499,166.61	2,142,974.16	3,438.00
ALLEGHENY TECHNOLOGIES INC		4,975,041.34	5,198,567.15	238,795.00
ALLEGIANCE BANCSHARES INC		300,815.60	261,355.38	8,074.00
ALLEGIAN TRAVEL CO		390,901.11	251,451.98	2,509.00
ALLEGION PLC		1,068,200.00	1,805,112.66	22,646.00
ALLEGION US HOLDING CO INC	3.200% 10/01/2024 DD 10/02/17	500,590.00	471,615.00	500,000.00
ALLEGION US HOLDING CO INC	3.550% 10/01/2027 DD 10/02/17	299,601.00	278,760.00	300,000.00
ALLENA PHARMACEUTICALS INC		21,313.94	9,532.05	1,749.00
ALLERGAN FINANCE LLC	3.250% 10/01/2022 DD 10/02/12	98,135.00	97,772.00	100,000.00
ALLERGAN FUNDING SCS	3.000% 03/12/2020 DD 03/12/15	378,801.05	368,642.10	370,000.00
ALLERGAN FUNDING SCS	4.550% 03/15/2035 DD 03/12/15	292,920.80	275,094.00	290,000.00
ALLERGAN FUNDING SCS	4.750% 03/15/2045 DD 03/12/15	107,825.27	94,928.00	100,000.00
ALLERGAN FUNDING SCS	4.850% 06/15/2044 DD 06/19/14	986,770.00	944,180.00	1,000,000.00
ALLERGAN PLC		29,368,880.46	19,320,419.34	144,549.00
ALLERGAN SALES LLC 144A	4.875% 02/15/2021 DD 01/31/14	249,913.47	238,657.24	233,000.00
ALLETE INC		2,476,125.83	2,992,778.30	39,265.00
ALLIANCE DATA SYSTEMS CORP		2,026,691.59	1,707,610.24	11,378.00
ALLIANT ENERGY CORP		1,734,704.96	2,380,111.50	56,334.00
ALLIANZ SE		-	-	-
ALLIED ELECTRONICS CORP LTD		463,276.41	665,443.17	531,800.00
ALLIED MOTION TECHNOLOGIES INC		39,060.52	59,393.01	1,329.00
ALLISON TRANSMISSION HOLDINGS		870,472.66	1,259,470.53	28,683.00

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ALLISON TRANSMISSION INC 144A	4.750% 10/01/2027 DD 09/26/17	1,174,881.25	1,059,100.00	1,190,000.00
ALLOGENE THERAPEUTICS INC		64,212.40	71,633.80	2,660.00
ALLSCRIPTS HEALTHCARE SOLUTION		1,548,237.86	1,164,415.60	120,790.00
ALLSTATE CORP/THE	3.280% 12/15/2026 DD 12/08/16	148,437.00	147,009.00	150,000.00
ALLSTATE CORP/THE		4,480,532.47	6,922,245.62	83,774.00
ALLY FINANCIAL INC		2,135,148.80	2,217,938.14	97,879.00
ALNYLAM PHARMACEUTICALS INC		1,598,509.82	1,529,360.16	20,976.00
ALPEK SAB DE CV		506,411.69	392,005.08	321,000.00
ALPHA & OMEGA SEMICONDUCTOR LT		310,550.45	146,572.96	14,384.00
ALPHABET INC	3.375% 02/25/2024 DD 02/25/16	30,995.40	30,444.60	30,000.00
ALPHABET INC	1.998% 08/15/2026 DD 08/09/16	192,225.00	181,820.00	200,000.00
ALPHABET INC-CL A		44,758,854.02	77,151,486.72	73,832.00
ALPHABET INC-CL C		48,741,560.54	92,588,712.05	89,405.00
ALTA MESA HOLDINGS LP / ALTA M	7.875% 12/15/2024 DD 06/15/17	725,025.00	424,700.00	685,000.00
ALTA MESA RESOURCES INC		534,415.82	77,790.00	77,790.00
ALTAIR ENGINEERING INC		194,331.73	146,587.70	5,315.00
ALTERNATIVE LOAN TRU OC11 2A2A	VAR RT 01/25/2037 DD 12/29/06	961,338.55	960,863.56	988,888.67
ALTERNATIVE LOAN TRUST 76 2A1	VAR RT 02/25/2036 DD 12/01/05	296,890.85	306,880.54	337,375.95
ALTERYX INC		791,614.72	959,370.04	16,132.00
ALTICE FRANCE SA/FRANCE 144A	7.375% 05/01/2026 DD 04/11/16	1,126,883.96	1,045,950.00	1,140,000.00
ALTISOURCE PORTFOLIO SOLUTIONS		231,470.16	167,280.62	7,438.00
ALTRA INDUSTRIAL MOTION CORP		872,400.16	538,476.67	21,410.60
ALTRIA GROUP INC	4.750% 05/05/2021 DD 05/05/11	53,815.50	51,102.00	50,000.00
ALTRIA GROUP INC	4.250% 08/09/2042 DD 08/09/12	91,356.00	80,656.00	100,000.00
ALTRIA GROUP INC	2.850% 08/09/2022 DD 08/09/12	305,998.60	292,793.90	305,000.00
ALTRIA GROUP INC	4.000% 01/31/2024 DD 10/31/13	83,025.60	78,620.00	80,000.00
ALTRIA GROUP INC		21,687,396.86	22,427,850.83	454,097.00
AMAG PHARMACEUTICALS INC		701,433.05	390,139.96	25,684.00
AMALGAMATED BANK		139,707.63	146,186.20	7,516.00
AMAZON.COM INC	2.500% 11/29/2022 DD 11/29/12	78,830.40	78,244.80	80,000.00
AMAZON.COM INC	3.300% 12/05/2021 DD 12/05/14	149,887.50	151,837.50	150,000.00
AMAZON.COM INC	3.800% 12/05/2024 DD 12/05/14	168,880.80	163,758.40	160,000.00
AMAZON.COM INC	4.950% 12/05/2044 DD 12/05/14	52,155.00	49,888.35	45,000.00
AMAZON.COM INC	2.400% 02/22/2023 DD 02/22/18	160,678.40	154,908.80	160,000.00
AMAZON.COM INC	3.150% 08/22/2027 DD 02/22/18	243,650.40	231,715.20	240,000.00
AMAZON.COM INC	3.875% 08/22/2037 DD 02/22/18	153,532.50	144,864.00	150,000.00
AMAZON.COM INC	4.250% 08/22/2057 DD 02/22/18	2,511,692.80	2,409,667.20	2,480,000.00
AMAZON.COM INC	4.050% 08/22/2047 DD 02/22/18	744,457.50	732,825.00	750,000.00
AMAZON.COM INC	2.800% 08/22/2024 DD 02/22/18	498,705.00	485,980.00	500,000.00
AMAZON.COM INC		57,339,894.80	146,652,350.80	97,640.00
AMBAC FINANCIAL GROUP INC		751,853.25	567,695.96	32,929.00
AMBARELLA INC		1,009,370.15	587,279.22	16,789.00
AMBER ROAD INC		39,242.02	39,928.34	3,758.00
AMBEV SA		1,971,993.54	1,497,226.09	377,300.00
AMC ENTERTAINMENT HOLDINGS INC		1,209,704.89	486,214.32	39,594.00
AMC NETWORKS INC	4.750% 08/01/2025 DD 07/28/17	1,457,086.80	1,338,562.50	1,475,000.00
AMC NETWORKS INC		522,251.51	575,636.32	10,489.00
AMDOCS LTD		1,465,555.75	1,997,285.10	34,095.00
AMEDISYS INC		247,069.63	611,314.20	5,220.00
AMERCO		381,117.81	539,412.84	1,644.00
AMEREN CORP		2,605,652.11	3,843,547.29	58,923.00
AMERESCO INC		83,677.55	195,017.10	13,831.00
AMERICA MOVIL SAB DE CV	6.375% 03/01/2035 DD 02/25/05	18,639.95	22,401.49	19,000.00
AMERICA MOVIL SAB DE CV	5.000% 03/30/2020 DD 03/30/10	375,515.00	356,076.00	350,000.00
AMERICA MOVIL SAB DE CV	3.125% 07/16/2022 DD 07/16/12	349,674.00	342,982.50	350,000.00
AMERICA MOVIL SAB DE CV	4.375% 07/16/2042 DD 07/16/12	898,420.00	958,760.00	1,000,000.00
AMERICA MOVIL SAB DE CV	ADR	1,825,507.76	1,386,838.50	97,322.00
AMERICAN AIRLINES 2011-1 CLASS	5.250% 07/31/2022 DD 01/25/11	940,771.56	883,460.18	865,077.29
AMERICAN AIRLINES 2015-2 CLASS	3.600% 03/22/2029 DD 09/24/15	549,858.98	522,651.14	543,070.59
AMERICAN AIRLINES 2016-1 CLASS	3.575% 07/15/2029 DD 01/19/16	224,009.43	217,532.88	221,572.14
AMERICAN AIRLINES GROUP INC		4,023,406.49	3,097,426.93	96,463.00
AMERICAN ASSETS TRUST INC		1,171,855.71	1,187,425.20	29,560.00
AMERICAN AXLE & MANUFACTURING		1,344,258.19	959,106.60	86,406.00
AMERICAN CAMPUS COMMUNITIES IN		1,373,209.26	1,266,327.05	30,595.00
AMERICAN CAMPUS COMMUNITIES OP	3.625% 11/15/2027 DD 10/10/17	299,157.00	281,988.00	300,000.00
AMERICAN EAGLE OUTFITTERS INC		8,516,340.16	8,203,110.76	424,372.00
AMERICAN ELECTRIC POWER CO INC		6,282,045.38	8,828,438.28	118,122.00
AMERICAN EQUITY INVESTMENT LIF		1,548,627.61	1,912,716.52	68,458.00
AMERICAN EXPRESS CO	2.650% 12/02/2022 DD 12/03/12	96,550.00	96,740.00	100,000.00
AMERICAN EXPRESS CO	4.050% 12/03/2042 DD 12/03/12	48,580.50	47,113.50	50,000.00

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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>
AMERICAN EXPRESS CO	2.200% 10/30/2020 DD 10/30/17	195,730.00	196,390.00	200,000.00
AMERICAN EXPRESS CO	4.200% 11/06/2025 DD 11/06/18	400,732.00	407,756.00	400,000.00
AMERICAN EXPRESS CO	8.150% 03/19/2038 DD 03/19/08	996,330.00	1,406,650.00	1,000,000.00
AMERICAN EXPRESS CO	VAR RT 11/05/2021 DD 11/06/18	1,745,000.00	1,738,124.70	1,745,000.00
AMERICAN EXPRESS CO		10,615,981.28	16,183,334.28	169,779.00
AMERICAN EXPRESS CREDIT AC 1 A	1.930% 09/15/2022 DD 02/21/17	2,773,888.51	2,727,349.20	2,760,000.00
AMERICAN EXPRESS CREDIT CORP	2.375% 05/26/2020 DD 05/26/15	433,361.00	425,489.30	430,000.00
AMERICAN EXPRESS CREDIT CORP	2.600% 09/14/2020 DD 09/14/15	842,127.10	821,509.10	830,000.00
AMERICAN EXPRESS CREDIT CORP	2.250% 05/05/2021 DD 05/05/16	60,147.00	58,714.20	60,000.00
AMERICAN EXPRESS CREDIT CORP	1.875% 05/03/2019 DD 05/03/17	180,491.40	179,335.80	180,000.00
AMERICAN FINANCIAL GROUP INC/O		1,069,596.96	1,525,611.56	16,852.00
AMERICAN HOME MORTGAGE I 4 1A1	VAR RT 11/25/2045 DD 10/07/05	1,109,602.99	1,111,178.08	1,125,072.73
AMERICAN HOMES 4 R SFR1 E 144A	5.639% 04/17/2052 DD 03/06/15	821,196.71	883,072.32	825,147.00
AMERICAN HOMES 4 R SFR2 E 144A	6.231% 10/17/2036 DD 09/19/14	230,985.15	254,351.79	231,000.00
AMERICAN HOMES 4 R SFR2 E 144A	6.070% 10/17/2045 DD 09/22/15	1,063,771.54	1,162,247.60	1,060,000.00
AMERICAN HOMES 4 R SFR3 E 144A	6.418% 12/17/2036 DD 11/25/14	628,657.75	696,932.06	626,000.00
AMERICAN HOMES 4 RENT		7,250,435.34	7,151,379.35	360,271.00
AMERICAN HOMES 4 RENT LP	4.250% 02/15/2028 DD 02/07/18	625,657.30	613,638.60	635,000.00
AMERICAN HOMES 4 SFR2 XS 144A	VAR RT 10/17/2045 DD 09/22/15	13,486.08	9.68	967,843.03
AMERICAN HONDA FINANCE CORP	2.450% 09/24/2020 DD 09/24/15	76,146.75	74,100.75	75,000.00
AMERICAN HONDA FINANCE CORP	1.700% 09/09/2021 DD 09/09/16	490,630.00	480,680.00	500,000.00
AMERICAN HONDA FINANCE CORP	2.650% 02/12/2021 DD 02/15/18	44,875.35	44,493.30	45,000.00
AMERICAN HONDA FINANCE CORP	3.450% 07/14/2023 DD 07/16/18	249,885.00	250,072.50	250,000.00
AMERICAN INTERNATIONAL GROUP I	4.875% 06/01/2022 DD 05/24/12	99,214.20	93,377.70	90,000.00
AMERICAN INTERNATIONAL GROUP I	4.500% 07/16/2044 DD 07/16/14	47,076.00	44,621.50	50,000.00
AMERICAN INTERNATIONAL GROUP I	4.800% 07/10/2045 DD 07/10/15	259,550.75	237,874.20	255,000.00
AMERICAN INTERNATIONAL GROUP I	3.300% 03/01/2021 DD 02/26/16	99,724.00	99,661.00	100,000.00
AMERICAN INTERNATIONAL GROUP I	4.200% 04/01/2028 DD 03/26/18	90,202.50	86,702.40	90,000.00
AMERICAN INTERNATIONAL GROUP I	4.750% 04/01/2048 DD 03/26/18	60,341.40	54,907.20	60,000.00
AMERICAN INTERNATIONAL GROUP I	VAR RT 04/01/2048 DD 03/26/18	401,000.00	348,000.00	400,000.00
AMERICAN INTERNATIONAL GROUP I		10,492,543.81	8,465,859.15	214,815.00
AMERICAN MUNI PWR-OHIO INC OH	8.084% 02/15/2050 DD 12/21/10	309,230.00	317,834.00	200,000.00
AMERICAN MUNI PWR-OHIO INC OH	7.334% 02/15/2028 DD 12/21/10	3,022,938.35	2,874,358.05	2,305,000.00
AMERICAN NATIONAL BANKSHARES I		189,144.52	179,523.75	6,125.00
AMERICAN NATIONAL INSURANCE CO		127,220.91	195,567.88	1,537.00
AMERICAN OUTDOOR BRANDS CORP		612,008.24	519,672.60	40,410.00
AMERICAN PUBLIC EDUCATION INC		275,708.98	339,385.50	11,925.00
AMERICAN REALTY INVESTORS INC		21,168.09	16,487.62	1,366.00
AMERICAN RENAL ASSOCIATES HOLD		83,300.28	43,061.76	3,738.00
AMERICAN SOFTWARE INC/GA		130,568.07	120,498.95	11,531.00
AMERICAN STATES WATER CO		614,663.51	926,693.92	13,823.00
AMERICAN TOWER CORP	5.050% 09/01/2020 DD 08/16/10	342,959.13	324,595.32	317,000.00
AMERICAN TOWER CORP	4.700% 03/15/2022 DD 03/12/12	10,572.10	10,572.40	10,000.00
AMERICAN TOWER CORP	5.000% 02/15/2024 DD 08/19/13	63,995.40	62,066.40	60,000.00
AMERICAN TOWER CORP	4.000% 06/01/2025 DD 05/07/15	9,948.50	9,810.50	10,000.00
AMERICAN TOWER CORP		9,810,576.77	16,576,730.10	104,790.00
AMERICAN VANGUARD CORP		407,146.24	345,754.78	22,762.00
AMERICAN WATER CAPITAL CORP	3.750% 09/01/2047 DD 08/10/17	101,249.00	89,855.00	100,000.00
AMERICAN WATER WORKS CO INC		2,388,645.23	3,982,442.98	43,874.00
AMERICAN WOODMARK CORP		215,803.76	140,981.76	2,532.00
AMERICAN WOODMARK CORP 144A	4.875% 03/15/2026 DD 02/12/18	1,078,500.00	955,800.00	1,080,000.00
AMERICA'S CAR-MART INC/TX		180,495.35	274,802.85	3,793.00
AMERICOLD 2010 LLC ARTA D 144A	7.443% 01/14/2029 DD 12/15/10	830,139.12	873,594.54	819,000.00
AMERICOLD REALTY TRUST		2,367,440.81	2,718,349.90	106,435.00
AMERIPRISE FINANCIAL INC	4.000% 10/15/2023 DD 09/06/13	80,527.50	77,146.50	75,000.00
AMERIPRISE FINANCIAL INC	3.700% 10/15/2024 DD 09/18/14	100,464.00	99,958.00	100,000.00
AMERIPRISE FINANCIAL INC		2,822,184.39	3,610,888.89	34,597.00
AMERIS BANCORP		351,451.10	249,559.60	7,880.00
AMERISAFE INC		852,343.03	814,578.61	14,369.00
AMERISOURCEBERGEN CORP		2,259,041.17	2,818,867.20	37,888.00
AMES NATIONAL CORP		192,721.95	160,654.40	6,320.00
AMETEK INC		2,184,704.88	3,602,994.00	53,220.00
AMGEN INC	4.500% 03/15/2020 DD 03/12/10	137,891.25	127,006.25	125,000.00
AMGEN INC	5.150% 11/15/2041 DD 11/10/11	390,859.00	360,552.50	350,000.00
AMGEN INC	3.875% 11/15/2021 DD 11/10/11	434,321.90	415,424.30	410,000.00
AMGEN INC	3.625% 05/22/2024 DD 05/22/14	125,796.25	124,620.00	125,000.00
AMGEN INC	4.400% 05/01/2045 DD 05/01/15	126,343.20	112,222.80	120,000.00
AMGEN INC	4.663% 06/15/2051 DD 12/15/16	2,175,845.80	1,903,223.80	2,020,000.00
AMGEN INC	1.850% 08/19/2021 DD 08/19/16	103,376.70	101,246.25	105,000.00
AMGEN INC	2.600% 08/19/2026 DD 08/19/16	36,479.20	36,348.00	40,000.00

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AMGEN INC	2.650% 05/11/2022 DD 05/11/17	60,378.60	58,652.40	60,000.00
AMGEN INC	2.200% 05/22/2019 DD 05/22/14	1,019,330.00	996,140.00	1,000,000.00
AMGEN INC	3.200% 11/02/2027 DD 11/02/17	278,352.00	281,130.00	300,000.00
AMGEN INC		18,106,062.73	30,000,009.69	154,107.00
AMICUS THERAPEUTICS INC		389,948.32	346,249.94	36,143.00
AMKOR TECHNOLOGY INC		922,177.81	513,379.04	78,259.00
AMN HEALTHCARE SERVICES INC		319,297.73	504,557.30	8,905.00
AMNEAL PHARMACEUTICALS INC		253,771.16	214,842.87	15,879.00
AMPHASTAR PHARMACEUTICALS INC		337,236.28	386,000.30	19,397.00
AMPHENOL CORP	2.200% 04/01/2020 DD 04/05/17	326,485.25	320,190.00	325,000.00
AMPHENOL CORP		8,996,970.97	25,046,117.70	309,135.00
AMPIO PHARMACEUTICALS INC		25,738.56	4,706.82	11,916.00
AMTRUST FINANCIAL SERVICES INC		249,486.77	-	17,267.00
AMYRIS INC		137,746.63	70,580.88	21,132.00
ANADARKO FINANCE CO	7.500% 05/01/2031 DD 04/26/01	83,740.15	76,865.75	65,000.00
ANADARKO PETROLEUM CORP	6.200% 03/15/2040 DD 03/16/10	22,164.40	20,664.80	20,000.00
ANADARKO PETROLEUM CORP	6.450% 09/15/2036 DD 09/19/06	241,101.00	216,000.00	200,000.00
ANADARKO PETROLEUM CORP	4.500% 07/15/2044 DD 07/07/14	72,040.50	63,555.00	75,000.00
ANADARKO PETROLEUM CORP	4.850% 03/15/2021 DD 03/17/16	50,949.60	49,146.24	48,000.00
ANADARKO PETROLEUM CORP	5.550% 03/15/2026 DD 03/17/16	21,838.20	20,946.80	20,000.00
ANADARKO PETROLEUM CORP	6.600% 03/15/2046 DD 03/17/16	126,508.35	115,938.90	105,000.00
ANADARKO PETROLEUM CORP		7,998,339.94	5,415,555.20	123,530.00
ANADOLU EFES BIRACILIK VE MALT		1,267,994.63	762,880.35	197,012.00
ANALOG DEVICES INC	3.125% 12/05/2023 DD 12/05/16	98,721.00	97,135.00	100,000.00
ANALOG DEVICES INC	3.500% 12/05/2026 DD 12/05/16	38,996.40	38,284.40	40,000.00
ANALOG DEVICES INC	2.950% 01/12/2021 DD 03/12/18	99,591.00	99,123.00	100,000.00
ANALOG DEVICES INC		5,301,672.94	7,614,494.28	88,716.00
ANAPLAN INC		33,989.40	36,625.20	1,380.00
ANAPTYSBIO INC		198,344.09	253,884.20	3,980.00
ANDEAVOR LOGISTICS LP / TESORO	5.250% 01/15/2025 DD 12/02/16	528,275.00	508,985.00	500,000.00
ANDEAVOR LOGISTICS LP / TESORO	5.500% 10/15/2019 DD 10/15/15	416,261.00	403,368.00	400,000.00
ANDERSONS INC/THE		789,139.66	610,682.59	20,431.00
ANGIODYNAMICS INC		464,394.84	557,037.36	27,672.00
ANGLOGOLD ASHANTI LTD	ADR	1,036,259.86	1,104,400.00	88,000.00
ANGOLAN GOVERNMENT INTERN 144A	8.250% 05/09/2028 DD 05/09/18	1,677,918.05	1,595,664.64	1,696,000.00
ANGOLAN GOVERNMENT INTERN 144A	9.375% 05/08/2048 DD 05/09/18	1,882,507.55	1,783,197.56	1,907,000.00
ANGOLAN GOVERNMENT INTERN REGS	9.500% 11/12/2025	286,110.00	267,734.70	255,000.00
ANHEUSER-BUSCH COS LLC / 144A	3.650% 02/01/2026 DD 08/01/18	1,706,472.00	1,701,990.00	1,800,000.00
ANHEUSER-BUSCH COS LLC / 144A	4.700% 02/01/2036 DD 08/01/18	1,290,662.10	1,241,788.60	1,339,000.00
ANHEUSER-BUSCH COS LLC / 144A	4.900% 02/01/2046 DD 08/01/18	1,706,516.00	1,669,302.00	1,800,000.00
ANHEUSER-BUSCH INBEV FINANCE I	2.625% 01/17/2023 DD 01/17/13	208,417.30	199,873.80	210,000.00
ANHEUSER-BUSCH INBEV FINANCE I	3.300% 02/01/2023 DD 01/25/16	60,379.20	58,341.00	60,000.00
ANHEUSER-BUSCH INBEV FINANCE I	3.700% 02/01/2024 DD 01/27/14	110,910.45	102,895.80	105,000.00
ANHEUSER-BUSCH INBEV FINANCE I	2.650% 02/01/2021 DD 01/25/16	2,024,500.00	1,966,800.00	2,000,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.375% 02/15/2021 DD 01/27/11	110,742.20	101,969.00	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	8.000% 11/15/2039 DD 11/15/10	39,557.50	31,673.50	25,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	2.500% 07/15/2022 DD 07/16/12	140,996.60	133,670.60	140,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.875% 06/15/2035 DD 06/15/16	499,708.00	418,140.00	400,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.950% 01/15/2042 DD 07/15/16	102,251.70	83,997.90	90,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.000% 04/13/2028 DD 04/04/18	100,138.00	95,653.00	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.375% 04/15/2038 DD 04/04/18	100,129.00	89,220.00	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.600% 04/15/2048 DD 04/04/18	100,920.00	89,626.00	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.750% 04/15/2058 DD 04/04/18	100,337.00	87,023.00	100,000.00
ANHUI GUIJING DISTILLERY CO LTD	CN/200596	279,046.99	266,379.20	53,600.00
ANI PHARMACEUTICALS INC		92,021.44	75,048.34	1,667.00
ANIKA THERAPEUTICS INC		390,444.68	357,744.84	10,644.00
ANIXTER INTERNATIONAL INC		1,749,847.13	1,224,418.95	22,545.00
ANNALY CAPITAL MANAGEMENT INC		4,106,993.19	3,062,351.38	311,848.41
ANNALY CAPITAL MANAGEMENT INC	PFD 7.625% CUMULATIVE	635,850.00	638,393.40	25,434.00
ANPEC ELECTRONICS CORP		283,279.42	283,047.19	149,129.00
ANSELL LTD		5,243,141.82	4,786,735.36	308,500.00
ANSYS INC		1,755,854.79	2,935,272.90	20,535.00
ANTARES PHARMA INC		91,056.87	77,985.12	28,671.00
ANTERO RESOURCES CORP	5.000% 03/01/2025 DD 03/01/17	692,500.00	628,975.00	695,000.00
ANTERO RESOURCES CORP		1,783,353.16	586,799.88	62,492.00
ANTHEM INC	4.375% 12/01/2047 DD 11/21/17	93,472.20	83,703.60	90,000.00
ANTHEM INC	4.625% 05/15/2042 DD 05/07/12	188,158.00	183,141.00	190,000.00
ANTHEM INC	3.300% 01/15/2023 DD 09/10/12	77,317.50	73,797.75	75,000.00
ANTHEM INC	3.500% 08/15/2024 DD 08/12/14	247,925.00	245,217.50	250,000.00
ANTHEM INC		25,377,735.86	35,191,894.74	133,998.00

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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>
ANWORTH MORTGAGE ASSET CORP		369,210.96	289,195.32	71,583.00
AO SMITH CORP		1,142,767.77	1,471,313.90	34,457.00
AON CORP	6.250% 09/30/2040 DD 09/10/10	215,656.00	233,066.00	200,000.00
AON PLC	3.500% 06/14/2024 DD 05/28/14	142,843.40	136,707.20	140,000.00
AON PLC	3.875% 12/15/2025 DD 03/01/16	134,544.80	128,285.30	130,000.00
AON PLC		14,911,744.57	18,618,435.60	128,085.00
APACHE CORP	3.250% 04/15/2022 DD 04/09/12	76,467.00	73,456.50	75,000.00
APACHE CORP	4.750% 04/15/2043 DD 04/09/12	320,537.25	253,039.20	295,000.00
APACHE CORP		6,454,065.71	2,333,756.25	88,905.00
APARTMENT INVESTMENT & MANAGEM		1,250,530.30	1,585,823.20	36,140.00
APELLIS PHARMACEUTICALS INC		1,559,431.72	866,160.92	65,668.00
APERGY CORP	6.375% 05/01/2026 DD 11/01/18	1,287,254.50	1,227,050.00	1,265,000.00
APERGY CORP		483,931.34	538,675.36	19,892.00
APOGEE ENTERPRISES INC		370,788.61	237,788.61	7,961.00
APOLLO COMMERCIAL REAL ESTATE		1,693,582.66	1,582,566.72	94,992.00
APOLLO MEDICAL HOLDINGS INC		42,233.56	27,948.80	1,408.00
APPALACHIAN POWER CO	7.000% 04/01/2038 DD 03/25/08	121,240.00	125,759.00	100,000.00
APPOLIO INC		124,420.85	169,665.30	2,865.00
APPLE HOSPITALITY REIT INC		1,050,831.12	812,862.78	57,003.00
APPLE INC	3.850% 05/04/2043 DD 05/03/13	493,838.91	478,224.90	505,000.00
APPLE INC	2.850% 05/06/2021 DD 05/06/14	490,193.90	480,585.60	480,000.00
APPLE INC	3.450% 05/06/2024 DD 05/06/14	182,438.60	180,853.20	180,000.00
APPLE INC	4.450% 05/06/2044 DD 05/06/14	81,128.80	82,634.40	80,000.00
APPLE INC	2.150% 02/09/2022 DD 02/09/15	60,002.40	58,500.00	60,000.00
APPLE INC	2.000% 05/06/2020 DD 05/13/15	417,082.30	411,074.10	415,000.00
APPLE INC	2.700% 05/13/2022 DD 05/13/15	172,002.50	168,106.20	170,000.00
APPLE INC	3.200% 05/13/2025 DD 05/13/15	249,256.70	240,952.60	245,000.00
APPLE INC	4.375% 05/13/2045 DD 05/13/15	157,016.45	157,413.35	155,000.00
APPLE INC	2.250% 02/23/2021 DD 02/23/16	80,499.20	79,062.40	80,000.00
APPLE INC	2.850% 02/23/2023 DD 02/23/16	59,880.00	59,264.40	60,000.00
APPLE INC	2.450% 08/04/2023 DD 08/04/16	109,931.80	101,665.30	110,000.00
APPLE INC	3.000% 02/09/2024 DD 02/09/17	92,284.20	88,881.30	90,000.00
APPLE INC	4.250% 02/09/2047 DD 02/09/17	100,315.05	94,668.45	95,000.00
APPLE INC	3.350% 02/09/2027 DD 02/09/17	169,213.05	160,774.35	165,000.00
APPLE INC	2.300% 05/11/2022 DD 05/11/17	120,181.20	117,111.60	120,000.00
APPLE INC	3.200% 05/11/2027 DD 05/11/17	202,855.00	193,016.00	200,000.00
APPLE INC	2.900% 09/12/2027 DD 09/12/17	124,480.00	117,488.75	125,000.00
APPLE INC	3.750% 09/12/2047 DD 09/12/17	59,784.60	55,110.00	60,000.00
APPLE INC	2.400% 01/13/2023 DD 11/13/17	139,225.80	135,857.40	140,000.00
APPLE INC	2.100% 05/06/2019 DD 05/06/14	2,030,610.00	1,995,640.00	2,000,000.00
APPLE INC		110,202,346.31	179,905,467.06	1,140,519.00
APPLIED EXTRUSION TECHNOLOGIES	INC ESCROW	-	370.43	245.32
APPLIED INDUSTRIAL TECHNOLOGIE		423,642.34	396,081.42	7,343.00
APPLIED MATERIALS INC	2.625% 10/01/2020 DD 09/24/15	100,244.00	99,218.00	100,000.00
APPLIED MATERIALS INC	3.900% 10/01/2025 DD 09/24/15	199,030.00	201,262.00	200,000.00
APPLIED MATERIALS INC	3.300% 04/01/2027 DD 03/31/17	107,243.85	100,743.30	105,000.00
APPLIED MATERIALS INC	4.350% 04/01/2047 DD 03/31/17	128,115.60	117,322.80	120,000.00
APPLIED MATERIALS INC		5,519,504.85	7,896,757.04	241,196.00
APPLIED OPTOELECTRONICS INC		246,680.86	91,839.36	5,952.00
APPLUS SERVICES SA		6,058,487.68	6,702,767.43	605,100.00
APPROACH RESOURCES INC		83,207.16	25,550.48	29,301.00
APTPIO INC		150,757.32	244,804.04	6,449.00
APTARGROUP INC		905,030.07	1,309,266.26	13,918.00
APTINYX INC		96,421.68	59,510.92	3,598.00
APTIV PLC	3.150% 11/19/2020 DD 11/19/15	415,530.90	405,900.00	410,000.00
APTIV PLC		4,394,698.70	3,910,987.97	63,521.00
AQUA AMERICA INC		1,032,036.59	1,486,957.29	43,491.00
AQUANTIA CORP		64,194.98	44,928.71	5,123.00
AQUAVENTURE HOLDINGS LTD		158,208.44	151,290.01	8,009.00
AQUESTIVE THERAPEUTICS INC		19,759.30	7,623.00	1,210.00
ARAMARK		1,922,567.16	1,662,675.21	57,393.00
ARATANA THERAPEUTICS INC		128,176.54	130,660.95	21,315.00
ARBOR REALTY TRUST INC		509,531.67	497,719.82	49,426.00
ARBUTUS BIOPHARMA CORP		152,375.38	81,919.87	21,389.00
ARCBEST CORP		517,292.44	622,024.56	18,156.00
ARCH CAPITAL FINANCE LLC	5.031% 12/15/2046 DD 12/08/16	250,737.60	250,617.60	240,000.00
ARCH CAPITAL GROUP LTD		2,018,195.04	2,440,872.00	91,350.00
ARCH COAL INC		904,635.45	1,132,813.50	13,650.00
ARCHER-DANIELS-MIDLAND CO	2.500% 08/11/2026 DD 08/11/16	100,146.00	92,738.00	100,000.00
ARCHER-DANIELS-MIDLAND CO		4,809,284.31	5,532,302.01	135,033.00

**SERS Public Holdings**  
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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>
ARCHROCK INC		1,194,923.60	741,330.24	98,976.00
ARCONIC INC		2,253,888.44	1,704,040.20	101,070.00
ARCOS DORADOS HOLDINGS INC		2,649,850.88	1,760,910.00	222,900.00
ARCOSA INC		222,599.08	305,540.71	11,034.33
ARCUS BIOSCIENCES INC		113,705.09	106,870.71	9,923.00
ARDAGH GROUP SA		106,541.17	53,383.44	4,818.00
ARDAGH PACKAGING FINANCE 144A	6.000% 02/15/2025 DD 01/30/17	1,442,919.74	1,278,521.20	1,385,000.00
ARDELYX INC		344,038.51	55,507.90	31,010.00
ARDEN ABSOLUTE RETURN FUND		8,171,908.72	13,526,411.63	91,454.41
ARDMORE SHIPPING CORP		184,853.07	117,585.93	25,179.00
ARENA PHARMACEUTICALS INC		5,924,421.24	5,654,605.20	145,176.00
ARES CAPITAL CORP	3.500% 02/10/2023 DD 08/10/17	449,883.00	427,716.00	450,000.00
ARES COMMERCIAL REAL ESTATE CO		288,159.38	278,482.24	21,356.00
ARGAN INC		467,356.33	417,942.80	11,045.00
ARGENT SECURITIES I W9 M7 144A	VAR RT 06/26/2034 DD 06/04/04	34,248.07	72,492.97	37,431.18
ARGENT SECURITIES TRUST M1 A1	VAR RT 07/25/2036 DD 06/28/06	1,447,972.40	1,397,977.48	1,678,808.58
ARGENTINA TREASURY BILL	0.000% 04/30/2019	420,697.28	419,435.10	14,480,000.00
ARGENTINA TREASURY BILL	0.000% 03/29/2019	420,619.82	418,505.35	14,568,000.00
ARGENTINE REPUBLIC GOVERNMENT	6.875% 04/22/2021 DD 10/22/16	378,638.00	372,246.12	412,000.00
ARGENTINE REPUBLIC GOVERNMENT	7.500% 04/22/2026 DD 10/22/16	238,301.17	220,343.75	275,000.00
ARGENTINE REPUBLIC GOVERNMENT	5.625% 01/26/2022 DD 01/26/17	893,529.49	877,500.00	1,040,000.00
ARGENTINE REPUBLIC GOVERNMENT	6.875% 01/11/2048 DD 01/11/18	16,103.81	13,228.75	19,000.00
ARGENTINE REPUBLIC GOVERNMENT	7.820% 12/31/2033	4,726,355.35	3,997,236.01	4,184,139.61
ARGENTINE REPUBLIC GOVERNMENT	STEP 12/31/2038	5,817,583.60	4,467,917.56	7,148,000.00
ARGENTINE REPUBLIC GOVERNMENT	7.820% 12/31/2033	5,851,025.35	4,558,384.92	4,818,809.65
ARGO GROUP INTERNATIONAL HOLDI		1,408,554.15	1,674,995.75	24,907.00
ARISTA NETWORKS INC		1,806,968.72	2,974,662.60	14,118.00
ARIZONA PUBLIC SERVICE CO	4.500% 04/01/2042 DD 01/13/12	134,461.25	127,416.25	125,000.00
ARLINGTON ASSET INVESTMENT COR		314,647.84	154,081.68	21,282.00
ARLO TECHNOLOGIES INC		91,783.24	64,011.72	6,414.00
ARMADA HOFFLER PROPERTIES INC		420,802.95	399,121.22	28,387.00
ARMOUR RESIDENTIAL REIT INC		724,683.61	650,096.00	31,712.00
ARMSTRONG FLOORING INC		284,404.92	184,621.12	15,593.00
ARMSTRONG WORLD INDUSTRIES INC		507,505.64	677,622.61	11,641.00
ARQULE INC		118,145.87	68,973.00	24,900.00
ARRAY BIOPHARMA INC		355,651.30	550,064.25	38,601.00
ARRIS INTERNATIONAL PLC		1,270,321.73	1,329,244.74	43,482.00
ARROW ELECTRONICS INC	4.500% 03/01/2023 DD 02/20/13	95,473.10	96,211.25	95,000.00
ARROW ELECTRONICS INC	3.875% 01/12/2028 DD 06/12/17	2,113,923.00	1,912,932.00	2,100,000.00
ARROW ELECTRONICS INC		1,104,264.16	1,434,435.80	20,804.00
ARROW FINANCIAL CORP		336,069.14	302,845.16	9,458.00
ARROWHEAD PHARMACEUTICALS INC		216,623.87	201,092.22	16,191.00
ARSANIS INC		14,748.78	1,422.16	613.00
ARTESIAN RESOURCES CORP		198,469.14	211,974.73	6,079.00
ARTHUR J GALLAGHER & CO		2,019,791.02	3,192,536.60	43,318.00
ARTISAN PARTNERS ASSET MANAGEM		275,976.85	200,183.94	9,054.00
ASBURY AUTOMOTIVE GROUP INC		241,839.11	265,506.78	3,983.00
ASCENA RETAIL GROUP INC		639,957.85	337,316.39	134,389.00
ASGN INC		425,716.43	517,041.50	9,487.00
ASHFORD HOSPITALITY TRUST INC		427,203.75	260,424.00	65,106.00
ASHFORD INC		6,198.57	5,190.00	100.00
ASHLAND GLOBAL HOLDINGS INC		623,695.92	1,076,959.92	15,177.00
ASIAN DEVELOPMENT BANK	1.375% 03/23/2020 DD 01/23/13	246,895.00	246,215.00	250,000.00
ASIAN DEVELOPMENT BANK	1.500% 01/22/2020 DD 01/22/15	498,995.00	494,450.00	500,000.00
ASIAN DEVELOPMENT BANK	2.000% 01/22/2025 DD 01/22/15	242,687.50	239,610.00	250,000.00
ASIAN DEVELOPMENT BANK	1.875% 02/18/2022 DD 02/18/15	299,454.00	293,472.00	300,000.00
ASIAN DEVELOPMENT BANK	1.750% 01/10/2020 DD 01/12/17	301,674.00	297,465.00	300,000.00
ASIAN DEVELOPMENT BANK	2.000% 02/16/2022 DD 02/16/17	301,299.00	294,480.00	300,000.00
ASIAN DEVELOPMENT BANK	1.750% 09/13/2022 DD 09/13/17	241,996.30	237,155.10	245,000.00
ASIAN DEVELOPMENT BANK	2.750% 01/19/2028 DD 01/19/18	89,478.00	88,937.10	90,000.00
ASIAN DEVELOPMENT BANK	2.750% 03/17/2023 DD 03/20/18	199,070.00	200,652.00	200,000.00
ASPEN INSURANCE HOLDINGS LTD		571,739.43	668,018.91	15,909.00
ASPEN PHARMACARE HOLDINGS LTD		4,621,680.88	1,835,014.08	195,792.00
ASPEN TECHNOLOGY INC		1,502,836.91	1,413,413.82	17,199.00
ASSEMBLY BIOSCIENCES INC		3,876,225.00	2,511,362.88	111,024.00
ASSERTIO THERAPEUTICS INC		214,580.64	51,139.26	14,166.00
ASSOCIATED BANC-CORP		738,491.22	761,143.19	38,461.00
ASSOCIATED CAPITAL GROUP INC		77,231.41	69,931.55	1,985.00
ASSURANT INC		763,806.61	1,060,579.52	11,858.00
ASSURED GUARANTY LTD		627,264.13	990,724.68	25,881.00



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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>
ASTEC INDUSTRIES INC		681,913.67	331,788.10	10,990.00
ASTRA INTERNATIONAL TBK PT		2,680,008.29	2,818,748.64	4,928,100.00
ASTRAL FOODS LTD		422,125.18	273,498.65	24,600.00
ASTRAZENECA PLC	6.450% 09/15/2037 DD 09/12/07	144,504.60	149,625.38	125,000.00
ASTRAZENECA PLC	4.000% 09/18/2042 DD 09/18/12	74,294.25	66,826.50	75,000.00
ASTRAZENECA PLC	3.375% 11/16/2025 DD 11/16/15	206,649.20	198,093.55	205,000.00
ASTRAZENECA PLC	4.375% 11/16/2045 DD 11/16/15	154,673.70	141,936.00	150,000.00
ASTRAZENECA PLC	4.375% 08/17/2048 DD 08/17/18	44,724.15	42,713.55	45,000.00
ASTRAZENECA PLC	2.375% 11/16/2020 DD 11/16/15	758,070.00	736,927.50	750,000.00
ASTRONICS CORP		104,793.87	108,036.60	3,548.00
ASTRONICS CORP		17,117.93	18,077.98	595.65
ASURE SOFTWARE INC		36,967.44	12,649.20	2,490.00
AT HOME GROUP INC		266,945.71	155,680.38	8,343.00
AT&T INC	4.300% 12/15/2042 DD 06/15/13	55,274.40	50,949.00	60,000.00
AT&T INC	4.350% 06/15/2045 DD 06/15/13	785,687.16	752,112.30	890,000.00
AT&T INC	2.625% 12/01/2022 DD 12/11/12	89,032.50	86,458.50	90,000.00
AT&T INC	3.900% 03/11/2024 DD 03/10/14	351,753.50	347,641.00	350,000.00
AT&T INC	4.800% 06/15/2044 DD 06/10/14	45,373.50	44,815.50	50,000.00
AT&T INC	2.450% 06/30/2020 DD 05/04/15	230,123.00	227,007.70	230,000.00
AT&T INC	3.000% 06/30/2022 DD 05/04/15	228,660.90	224,307.50	230,000.00
AT&T INC	3.400% 05/15/2025 DD 05/04/15	226,039.00	216,579.50	230,000.00
AT&T INC	4.500% 05/15/2035 DD 05/04/15	175,885.95	161,604.00	180,000.00
AT&T INC	4.750% 05/15/2046 DD 05/04/15	81,330.30	79,910.10	90,000.00
AT&T INC	2.800% 02/17/2021 DD 02/09/16	121,232.40	118,501.20	120,000.00
AT&T INC	3.600% 02/17/2023 DD 02/09/16	204,428.00	198,760.00	200,000.00
AT&T INC	4.125% 02/17/2026 DD 02/09/16	93,011.40	87,948.00	90,000.00
AT&T INC	4.600% 02/15/2021 DD 02/15/16	63,321.60	61,368.60	60,000.00
AT&T INC	6.000% 08/15/2040 DD 02/15/16	280,050.55	257,623.95	255,000.00
AT&T INC	6.375% 03/01/2041 DD 03/01/16	22,074.20	21,658.40	20,000.00
AT&T INC	5.150% 03/15/2042 DD 03/15/16	103,066.00	93,411.00	100,000.00
AT&T INC	4.500% 03/09/2048 DD 09/07/16	167,713.53	140,336.44	164,000.00
AT&T INC	4.550% 03/09/2049 DD 09/07/16	54,778.80	51,648.00	60,000.00
AT&T INC	3.800% 03/01/2024 DD 02/09/17	477,210.00	470,207.25	475,000.00
AT&T INC	5.250% 03/01/2037 DD 02/09/17	71,491.70	68,756.10	70,000.00
AT&T INC	5.700% 03/01/2057 DD 09/07/17	61,342.20	59,040.60	60,000.00
AT&T INC	4.100% 02/15/2028 DD 08/15/18	84,108.36	80,772.72	84,000.00
AT&T INC	4.300% 02/15/2030 DD 08/15/18	92,484.84	86,939.08	92,000.00
AT&T INC	5.150% 11/15/2046 DD 11/15/18	61,228.80	55,756.80	60,000.00
AT&T INC	5.350% 09/01/2040 DD 03/01/11	39,408.80	38,858.80	40,000.00
AT&T INC	3.200% 03/01/2022 DD 02/09/17	199,848.00	197,292.00	200,000.00
AT&T INC	4.250% 03/01/2027 DD 02/09/17	3,085,110.00	2,935,080.00	3,000,000.00
AT&T INC		58,443,889.70	49,741,310.02	1,742,863.00
ATARA BIOTHERAPEUTICS INC		199,337.97	275,905.08	7,942.00
ATEA ASA		8,820,373.24	10,913,934.95	851,400.00
ATEN INTERNATIONAL CO LTD		553,621.57	534,957.86	189,000.00
ATHENAHEALTH INC		1,200,567.86	1,264,944.84	9,588.00
ATHENE HOLDING LTD		1,968,324.08	1,563,208.01	39,247.00
ATHENEX INC		153,168.17	105,504.66	8,314.00
ATHERSYS INC		32,736.02	27,660.96	19,209.00
ATKORE INTERNATIONAL GROUP INC		153,560.74	139,336.32	7,023.00
ATLANTIC CAPITAL BANCSHARES IN		161,493.19	156,006.10	9,530.00
ATLANTIC POWER CORP		205,691.81	183,627.57	84,621.00
ATLAS AIR WORLDWIDE HOLDINGS I		947,787.12	773,216.13	18,327.00
ATLISSIAN CORP PLC		986,791.70	2,111,050.50	23,725.00
ATMOS ENERGY CORP	4.125% 10/15/2044 DD 10/15/14	100,783.00	96,465.00	100,000.00
ATMOS ENERGY CORP		1,540,154.47	2,435,383.52	26,266.00
ATN INTERNATIONAL INC		550,766.63	564,872.41	7,897.00
ATRICURE INC		2,984,823.15	4,541,713.20	148,422.00
ATRION CORP		130,800.80	190,457.56	257.00
AUBURN NATIONAL BANCORPORATION		80,340.96	50,181.10	1,585.00
AUDENTES THERAPEUTICS INC		225,773.02	173,971.20	8,160.00
AUSTIN TX RENTAL CAR SPL FAC R	5.750% 11/15/2042 DD 02/21/13	931,023.00	965,601.00	900,000.00
AUSTRALIA & NEW ZEALAND B 144A	4.500% 03/19/2024 DD 03/19/14	2,055,060.00	1,998,740.00	2,000,000.00
AUSTRALIA & NEW ZEALAND BANKIN	2.550% 11/23/2021 DD 11/23/16	78,895.20	78,319.20	80,000.00
AUSTRALIA & NEW ZEALAND BANKIN	2.625% 05/19/2022 DD 05/19/17	340,014.50	341,061.00	350,000.00
AUSTRALIA GOVERNMENT BOND REGS	3.000% 09/20/2025	1,107,978.28	993,766.40	1,000,000.00
AUSTRALIA GOVERNMENT BOND REGS	2.750% 10/21/2019	4,863,061.12	4,427,759.60	6,250,000.00
AUTODESK INC		3,379,335.38	6,841,794.78	53,198.00
AUTOMATIC DATA PROCESSING INC	2.250% 09/15/2020 DD 09/15/15	60,667.20	59,671.20	60,000.00
AUTOMATIC DATA PROCESSING INC		12,389,563.66	28,406,885.76	216,648.00

**SERS Public Holdings**  
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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>
AUTONATION INC	3.350% 01/15/2021 DD 09/21/15	519,924.60	506,088.30	510,000.00
AUTONATION INC		537,547.42	438,788.70	12,291.00
AUTOZONE INC	4.000% 11/15/2020 DD 11/15/10	150,643.50	151,164.00	150,000.00
AUTOZONE INC	3.250% 04/15/2025 DD 04/29/15	75,462.75	71,406.00	75,000.00
AUTOZONE INC	3.750% 06/01/2027 DD 04/18/17	100,562.00	95,930.00	100,000.00
AUTOZONE INC		10,935,722.15	13,747,099.32	16,398.00
AVALARA INC		93,003.58	73,794.35	2,369.00
AVALONBAY COMMUNITIES INC	3.625% 10/01/2020 DD 09/20/13	52,189.00	50,287.00	50,000.00
AVALONBAY COMMUNITIES INC	3.450% 06/01/2025 DD 05/13/15	142,774.80	137,684.40	140,000.00
AVALONBAY COMMUNITIES INC		14,613,877.23	15,364,263.75	88,275.00
AVANGRID INC		426,542.50	586,453.72	11,708.00
AVANOS MEDICAL INC		1,357,702.72	1,612,484.79	36,001.00
AVAYA 6/18 COV-LITE TLB		1,222,973.47	1,190,546.14	1,235,326.73
AVAYA HOLDINGS CORP		1,676,612.29	1,164,683.85	80,047.00
AVEO PHARMACEUTICALS INC		113,230.47	72,368.00	45,230.00
AVERY DENNISON CORP		1,115,822.42	1,901,341.78	21,166.00
AVID BIOSERVICES INC		38,325.56	38,035.70	9,277.00
AVID TECHNOLOGY INC		49,074.48	49,808.50	10,486.00
AVIS BUDGET GROUP INC		335,192.14	289,115.28	12,861.00
AVISTA CORP		2,053,358.73	2,119,539.60	49,895.00
AVNET INC		972,501.89	960,837.60	26,616.00
AVROBIO INC		2,796,795.14	1,735,529.40	104,236.00
AVX CORP		543,334.20	542,030.75	35,543.00
AXA EQUITABLE HOLDINGS INC		1,023,058.85	804,309.95	48,365.00
AXA SA USS SUB NT	8.600% 12/15/2030 DD 12/15/00	27,058.20	24,741.80	20,000.00
AXALTA COATING SYSTEMS LL 144A	4.875% 08/15/2024 DD 08/16/16	1,299,040.63	1,204,875.00	1,275,000.00
AXALTA COATING SYSTEMS LTD		1,350,775.31	1,086,547.48	46,394.00
AXCELIS TECHNOLOGIES INC		465,602.62	428,357.00	24,065.00
AXIS CAPITAL HOLDINGS LTD		835,577.86	957,508.88	18,542.00
AXOGEN INC		116,005.69	136,125.09	6,663.00
AXON ENTERPRISE INC		352,738.66	470,837.50	10,762.00
AXOS FINANCIAL INC		280,163.02	287,757.04	11,428.00
AXT INC		191,765.31	120,838.65	27,779.00
AXTEL SAB DE CV 144A	6.375% 11/14/2024 DD 11/14/17	312,000.00	296,184.72	312,000.00
AZIMUT HOLDING SPA		24,921,692.19	16,061,059.47	1,473,655.00
AZZ INC		732,121.58	593,897.40	14,715.00
B&G FOODS INC	5.250% 04/01/2025 DD 04/03/17	1,361,481.25	1,297,350.00	1,395,000.00
B&G FOODS INC	4.625% 06/01/2021 DD 06/04/13	323,898.25	316,875.00	325,000.00
B&G FOODS INC		1,578,094.93	1,338,677.55	46,305.00
B. RILEY FINANCIAL INC		251,821.65	209,620.40	14,762.00
B2W CIA DIGITAL		4,465,097.46	7,891,953.93	727,921.00
BABCOCK & WILCOX ENTERPRISES I		177,709.15	14,242.41	36,519.00
BABCOCK INTERNATIONAL GROUP PL		12,987,826.48	8,749,826.79	1,404,100.00
BADGER METER INC		221,222.65	283,400.39	5,759.00
BAHRAIN GOVERNMENT INTERN 144A	7.000% 10/12/2028 DD 10/12/16	74,497.50	76,852.16	77,000.00
BAHRAIN GOVERNMENT INTERN 144A	6.750% 09/20/2029 DD 09/20/17	74,852.50	77,252.52	79,000.00
BAHRAIN GOVERNMENT INTERN 144A	7.500% 09/20/2047 DD 09/20/17	153,733.00	158,191.12	164,000.00
BAHRAIN GOVERNMENT INTERN REGS	6.000% 09/19/2044	552,330.00	545,734.34	646,000.00
BAIDU INC	4.875% 11/14/2028 DD 11/14/18	399,740.00	406,420.00	400,000.00
BAIDU INC	ADR	3,212,326.25	4,424,940.00	27,900.00
BAKER HUGHES A GE CO		5,321,723.74	2,596,125.00	120,750.00
BAKER HUGHES A GE CO LLC	3.200% 08/15/2021 DD 02/15/12	21,511.77	20,757.45	21,000.00
BAKER HUGHES A GE CO LLC / BAK	2.773% 12/15/2022 DD 12/11/17	73,439.25	71,955.00	75,000.00
BAKER HUGHES A GE CO LLC / BAK	3.337% 12/15/2027 DD 12/11/17	76,401.60	73,607.20	80,000.00
BAKER HUGHES A GE CO LLC / BAK	4.080% 12/15/2047 DD 12/11/17	75,198.40	65,924.00	80,000.00
BALCHEM CORP		486,050.85	479,502.00	6,120.00
BALL CORP		8,400,054.48	9,804,407.36	213,232.00
BALOISE HOLDING AG		-	-	-
BALTIMORE GAS & ELECTRIC CO	4.250% 09/15/2048 DD 09/20/18	197,990.00	198,612.00	200,000.00
BAMLL COMMERCIAL M 200P F 144A	VAR RT 04/14/2033 DD 04/01/15	829,915.43	798,989.75	845,000.00
BANC OF AMERICA CO BNK3 D 144A	3.250% 02/15/2050 DD 02/01/17	595,698.23	598,790.39	737,000.00
BANC OF AMERICA COMME BNK3 ASB	3.366% 02/15/2050 DD 02/01/17	621,445.31	601,914.00	600,000.00
BANC OF AMERICA MORTGAGE A 2A2	VAR RT 02/25/2034 DD 01/01/04	85,177.55	86,230.20	86,529.60
BANC OF CALIFORNIA INC		600,913.73	436,541.38	32,798.00
BANC ONE CORP SUB DEB	7.625% 10/15/2026 DD 10/29/96	65,879.67	72,147.54	60,000.00
BANCFIRST CORP		489,229.48	562,323.10	11,269.00
BANCO BRADESCO SA	ADR	2,786,528.30	3,767,842.75	380,975.00
BANCO COMMERCIAL PORTUGUESE	EUR1 REG D	-	-	-
BANCO LATINOAMERICANO DE COMER		667,098.14	401,515.70	23,209.00
BANCO NACIONAL DE COMERCIO 144A	VAR RT 08/11/2026 DD 08/11/16	1,190,532.18	1,142,191.96	1,196,000.00

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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>
BANCO NACIONAL DE COMERCIO REGS	VAR RT 08/11/2026 DD 08/11/16	592,874.60	580,646.08	608,000.00
BANCO SANTANDER BRASIL SA	ADR	958,072.50	1,318,905.00	118,500.00
BANCO SANTANDER MEXICO SA INST	ADR	3,075,302.02	1,891,951.60	307,135.00
BANCO SANTANDER SA	3.125% 02/23/2023 DD 10/23/17	400,028.00	378,180.00	400,000.00
BANCO SANTANDER SA	3.800% 02/23/2028 DD 10/23/17	198,288.00	177,894.00	200,000.00
BANCO SANTANDER SA	VAR RT 04/11/2022 DD 04/11/17	1,000,000.00	995,800.00	1,000,000.00
BANCORP INC/THE		297,809.38	323,709.32	40,667.00
BANCORPSOUTH BANK		2,129,907.00	1,891,516.54	72,361.00
BANGCHAK CORP PCL		1,379,112.63	1,145,086.77	1,174,300.00
BANGKOK BANK PCL		3,141,193.87	2,526,277.66	405,200.00
BANK 2017-BNK4 BNK4 D 144A	3.357% 05/15/2050 DD 04/01/17	1,161,070.66	1,182,021.75	1,449,000.00
BANK 2017-BNK6 BNK6 D 144A	3.100% 07/15/2060 DD 07/01/17	679,409.37	669,207.60	844,000.00
BANK 2017-BNK8 BNK8 D 144A	2.600% 11/15/2050 DD 11/01/17	781,137.43	771,240.75	1,025,000.00
BANK 2018-BNK12 BN12 D 144A	3.000% 05/15/2061 DD 05/01/18	362,419.24	379,483.44	483,000.00
BANK 2018-BNK15 BN15 D 144A	3.000% 11/15/2061 DD 11/01/18	612,427.61	612,277.77	761,000.00
BANK 2018-BNK15 BN15 E 144A	3.000% 11/15/2061 DD 11/01/18	553,210.78	555,697.42	761,000.00
BANK OF AMERICA CORP	5.625% 07/01/2020 DD 06/22/10	114,950.00	103,378.00	100,000.00
BANK OF AMERICA CORP	5.700% 01/24/2022 DD 01/24/12	166,666.50	158,980.50	150,000.00
BANK OF AMERICA CORP	5.875% 02/07/2042 DD 02/07/12	513,766.25	504,900.15	435,000.00
BANK OF AMERICA CORP	4.125% 01/22/2024 DD 01/21/14	106,053.00	101,363.00	100,000.00
BANK OF AMERICA CORP	5.000% 01/21/2044 DD 01/21/14	87,439.50	77,615.25	75,000.00
BANK OF AMERICA CORP	4.200% 08/26/2024 DD 08/26/14	420,261.15	401,679.00	405,000.00
BANK OF AMERICA CORP	4.250% 10/22/2026 DD 10/22/14	99,692.00	97,260.00	100,000.00
BANK OF AMERICA CORP	4.000% 01/22/2025 DD 01/22/15	19,799.20	19,483.00	20,000.00
BANK OF AMERICA CORP	2.250% 04/21/2020 DD 04/21/15	99,761.00	98,931.00	100,000.00
BANK OF AMERICA CORP	3.875% 08/01/2025 DD 07/30/15	94,305.60	89,033.40	90,000.00
BANK OF AMERICA CORP	4.450% 03/03/2026 DD 03/03/16	81,190.40	79,088.00	80,000.00
BANK OF AMERICA CORP	2.625% 04/19/2021 DD 04/19/16	396,383.80	389,628.00	395,000.00
BANK OF AMERICA CORP	3.500% 04/19/2026 DD 04/19/16	298,137.90	283,890.30	295,000.00
BANK OF AMERICA CORP	3.248% 10/21/2027 DD 10/21/16	192,816.80	185,130.00	200,000.00
BANK OF AMERICA CORP	4.183% 11/25/2027 DD 11/25/16	93,232.80	86,505.30	90,000.00
BANK OF AMERICA CORP	VAR RT 01/20/2028 DD 01/20/17	59,650.20	58,206.00	60,000.00
BANK OF AMERICA CORP	VAR RT 01/20/2048 DD 01/20/17	39,973.20	38,441.20	40,000.00
BANK OF AMERICA CORP	VAR RT 07/21/2021 DD 07/21/17	401,232.00	392,844.00	400,000.00
BANK OF AMERICA CORP	VAR RT 07/21/2028 DD 07/21/17	401,364.00	379,328.00	400,000.00
BANK OF AMERICA CORP	VAR RT 01/23/2049 DD 01/23/18	76,179.75	66,803.25	75,000.00
BANK OF AMERICA CORP	VAR RT 12/20/2023 DD 12/20/17	585,205.06	572,513.89	589,000.00
BANK OF AMERICA CORP	VAR RT 03/05/2024 DD 03/05/18	149,526.00	148,186.50	150,000.00
BANK OF AMERICA CORP	VAR RT 03/05/2029 DD 03/05/18	300,579.69	291,612.00	300,000.00
BANK OF AMERICA CORP	VAR RT 05/17/2022 DD 05/17/18	2,201,512.00	2,200,330.00	2,200,000.00
BANK OF AMERICA CORP	VAR RT 07/23/2024 DD 07/23/18	129,940.20	129,690.60	130,000.00
BANK OF AMERICA CORP	VAR RT 07/23/2029 DD 07/23/18	150,180.00	149,296.50	150,000.00
BANK OF AMERICA CORP	6.110% 01/29/2037 DD 01/29/07	204,589.20	197,827.20	180,000.00
BANK OF AMERICA CORP	7.750% 05/14/2038 DD 05/14/08	67,699.00	64,664.00	50,000.00
BANK OF AMERICA CORP	4.100% 07/24/2023 DD 07/23/13	1,299,870.00	1,317,641.00	1,300,000.00
BANK OF AMERICA CORP	2.650% 04/01/2019 DD 04/01/14	2,899,208.10	2,861,991.75	2,865,000.00
BANK OF AMERICA CORP	4.000% 04/01/2024 DD 04/01/14	631,646.05	598,296.30	595,000.00
BANK OF AMERICA CORP	VAR RT 01/20/2023 DD 01/20/17	1,526,025.00	1,474,755.00	1,500,000.00
BANK OF AMERICA CORP	VAR RT 04/24/2023 DD 04/24/17	600,000.00	593,538.00	600,000.00
BANK OF AMERICA CORP	VAR RT 12/20/2028 DD 12/20/17	5,121,586.28	4,563,322.75	4,885,000.00
BANK OF AMERICA CORP	VAR RT 02/18/2020 DD 02/18/10	2,557,468.49	2,481,893.75	2,485,000.00
BANK OF AMERICA CORP	VAR RT 05/28/2020 DD 05/28/10	352,117.50	351,856.44	351,000.00
BANK OF AMERICA CORP	VAR RT 02/25/2021 DD 02/25/11	108,340.00	104,868.75	105,000.00
BANK OF AMERICA CORP	VAR RT 03/31/2021 DD 03/31/11	146,463.75	139,413.75	141,000.00
BANK OF AMERICA CORP		30,270,778.38	54,043,404.80	2,193,320.00
BANK OF COMMERCE HOLDINGS		119,962.03	115,343.04	10,524.00
BANK OF HAWAII CORP		677,724.56	682,490.16	10,138.00
BANK OF MARIN BANCORP		344,821.09	432,442.64	10,486.00
BANK OF MONTREAL	2.550% 11/06/2022 DD 11/06/12	45,337.50	43,636.95	45,000.00
BANK OF MONTREAL	1.900% 08/27/2021 DD 08/29/16	246,480.00	241,460.00	250,000.00
BANK OF MONTREAL	1.500% 07/18/2019 DD 07/18/16	562,084.60	560,756.85	565,000.00
BANK OF MONTREAL	2.100% 06/15/2020 DD 06/15/17	1,038,260.25	1,021,493.25	1,035,000.00
BANK OF NEW YORK MELLON CORP/T	2.200% 08/16/2023 DD 08/16/16	1,497,390.00	1,424,310.00	1,500,000.00
BANK OF NEW YORK MELLON CORP/T		7,564,515.67	10,416,826.35	221,305.00
BANK OF NOVA SCOTIA/THE	2.800% 07/21/2021 DD 07/21/14	40,101.20	39,654.00	40,000.00
BANK OF NOVA SCOTIA/THE	2.450% 03/22/2021 DD 03/22/16	39,666.00	39,314.40	40,000.00
BANK OF NOVA SCOTIA/THE	2.700% 03/07/2022 DD 03/07/17	1,760,274.60	1,706,924.10	1,745,000.00
BANK OF NOVA SCOTIA/THE	1.650% 06/14/2019 DD 06/14/16	4,653,103.20	4,633,577.80	4,660,000.00
BANK OF NT BUTTERFIELD & SON L		352,988.34	327,482.10	10,446.00
BANK OF PRINCETON/THE		142,355.25	121,616.10	4,359.00

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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>
BANK OZK		1,406,056.16	714,442.02	31,294.00
BANK RAKYAT INDONESIA PERSERO		3,815,934.96	5,119,289.23	20,113,500.00
BANK TABUNGAN PANSIUNAN NASION		1,429,224.93	1,605,151.24	12,859,100.00
BANKFINANCIAL CORP		166,054.20	172,582.80	11,544.00
BANKIA SA		-	-	-
BANKUNITED INC		825,739.04	776,434.02	25,933.00
BANKWELL FINANCIAL GROUP INC		108,795.00	112,686.75	3,925.00
BANNER CORP		1,257,822.28	1,323,095.20	24,740.00
BANQUE CENTRALE DE TUNISI REGS	5.750% 01/30/2025	315,770.00	305,337.76	364,000.00
BANQUE CENTRALE DE TUNISI REGS	5.625% 02/17/2024	464,560.69	420,301.91	407,000.00
BAR HARBOR BANKSHARES		324,062.92	262,946.89	11,723.00
BARCLAYS BANK PLC	VAR RT 04/08/2021 DD 04/08/11	449,388.00	432,963.00	438,000.00
BARCLAYS BANK PLC REV REPO	3.100% 01/03/2019 DD 01/02/19	26,100,000.00	26,100,000.00	26,100,000.00
BARCLAYS BANK PLC/NY	VAR RT 10/25/2019 DD 10/25/18	3,000,000.00	3,000,000.00	3,000,000.00
BARCLAYS DRYROCK ISSUANCE 3 A	2.410% 07/15/2022 DD 09/18/14	509,218.75	497,765.00	500,000.00
BARCLAYS PLC	3.650% 03/16/2025 DD 03/16/15	117,958.20	110,608.80	120,000.00
BARCLAYS PLC	2.875% 06/08/2020 DD 06/08/15	353,528.00	343,514.50	350,000.00
BARCLAYS PLC	5.250% 08/17/2045 DD 08/17/15	102,221.10	82,516.50	90,000.00
BARCLAYS PLC	3.250% 01/12/2021 DD 01/12/16	366,226.40	357,444.50	365,000.00
BARCLAYS PLC	4.375% 01/12/2026 DD 01/12/16	3,103,885.80	2,811,792.80	2,960,000.00
BARCLAYS PLC	3.684% 01/10/2023 DD 01/10/17	202,885.60	192,172.00	200,000.00
BARCLAYS PLC	4.337% 01/10/2028 DD 01/10/17	700,311.20	638,484.60	690,000.00
BARCLAYS PLC	4.950% 01/10/2047 DD 01/10/17	78,644.80	70,696.00	80,000.00
BARCLAYS PLC	VAR RT 05/16/2024 DD 05/16/18	700,000.00	666,554.00	700,000.00
BARCLAYS PLC	VAR RT 02/15/2023 DD 11/15/18	899,829.00	892,404.00	900,000.00
BARLOWORLD LTD		1,103,003.99	1,054,149.32	131,700.00
BARNES & NOBLE EDUCATION INC		307,705.47	112,685.01	28,101.00
BARNES & NOBLE INC		520,602.90	330,067.86	46,554.00
BARNES GROUP INC		1,560,194.09	1,781,578.12	33,226.00
BARRETT BUSINESS SERVICES INC		81,491.44	83,814.00	1,464.00
BARRICK GOLD CORP	5.250% 04/01/2042 DD 04/03/12	111,046.20	99,996.00	100,000.00
BARRICK NORTH AMERICA FINANCE	5.700% 05/30/2041 DD 06/01/11	10,881.10	10,542.50	10,000.00
BARRICK NORTH AMERICA FINANCE	5.750% 05/01/2043 DD 05/02/13	121,437.80	105,034.00	100,000.00
BARRICK PD AUSTRALIA FINANCE P	5.950% 10/15/2039 DD 10/16/09	11,133.30	10,664.90	10,000.00
BASF SE		-	-	-
BASIC ENERGY SERVICES INC		299,962.78	58,160.64	15,146.00
BASSETT FURNITURE INDUSTRIES I		251,083.59	162,203.76	8,094.00
BAT CAPITAL CORP	3.557% 08/15/2027 DD 08/15/18	2,028,849.00	1,793,255.00	2,020,000.00
BAT CAPITAL CORP	4.390% 08/15/2037 DD 08/15/18	133,014.70	106,401.10	130,000.00
BAT CAPITAL CORP	4.540% 08/15/2047 DD 08/15/18	1,519,253.20	1,297,561.50	1,630,000.00
BAUSCH HEALTH COS INC 144A	5.875% 05/15/2023 DD 03/27/15	1,243,167.33	1,202,500.00	1,300,000.00
BAUSCH HEALTH COS INC 144A	6.125% 04/15/2025 DD 03/27/15	1,034,800.00	959,750.00	1,100,000.00
BAUSCH HEALTH COS INC 144A	6.500% 03/15/2022 DD 03/21/17	626,993.79	620,085.00	617,000.00
BAXALTA INC	4.000% 06/23/2025 DD 12/23/15	155,701.50	146,649.00	150,000.00
BAXALTA INC	5.250% 06/23/2045 DD 12/23/15	32,461.20	30,408.60	30,000.00
BAXTER INTERNATIONAL INC		4,891,876.79	7,959,020.22	120,921.00
BAY AREA CA TOLL AUTH TOLL BRI	6.263% 04/01/2049 DD 11/05/09	105,129.00	102,073.50	75,000.00
BAYCOM CORP		212,091.69	196,149.36	8,558.00
BAYER US FINANCE II LLC 144A	2.125% 07/15/2019 DD 07/15/18	977,661.75	977,661.75	985,000.00
BAYVIEW FINANCIAL ACQUIS D 1A4	VAR RT 12/28/2036 DD 11/01/06	970,000.00	963,910.00	1,000,000.00
BB&T CORP	2.450% 01/15/2020 DD 12/08/14	249,085.00	248,255.00	250,000.00
BB&T CORP	2.625% 06/29/2020 DD 06/29/15	397,429.50	386,509.50	390,000.00
BB&T CORP	3.700% 06/05/2025 DD 06/05/18	99,417.00	99,754.00	100,000.00
BB&T CORP		6,463,808.67	7,963,472.28	183,829.00
BBCMS TRUST 2015-ST STP E 144A	VAR RT 09/10/2028 DD 10/06/15	2,140,406.10	2,254,731.36	2,326,000.00
BBX CAPITAL CORP		442,885.38	282,939.80	49,465.00
BCB BANCORP INC		140,661.35	98,187.66	9,378.00
BEACON ROOFING SUPPLY INC		1,105,478.45	724,199.32	22,831.00
BEACON ROOFING SUPPLY INC 144A	4.875% 11/01/2025 DD 10/25/17	399,072.16	351,500.00	400,000.00
BEAR STEARNS ARM TRUST 10 15A1	VAR RT 01/25/2035 DD 11/01/04	141,765.44	146,797.01	141,301.78
BEAR STEARNS ARM TRUST 2 1 2A1	VAR RT 04/25/2033 DD 02/01/03	741.40	791.90	795.84
BEAR STEARNS ARM TRUST 2 9 2A1	VAR RT 02/25/2034 DD 12/01/03	7,013.87	7,261.74	7,145.62
BEAR STEARNS ASSET BACK FR1 M2	VAR RT 06/25/2035 DD 08/31/05	682,333.38	681,579.99	684,901.76
BEASLEY BROADCAST GROUP INC		37,405.27	16,211.25	4,323.00
BEAZER HOMES USA INC		331,872.00	231,909.24	24,463.00
BECTON DICKINSON AND CO	3.125% 11/08/2021 DD 11/08/11	50,605.00	49,313.00	50,000.00
BECTON DICKINSON AND CO	3.734% 12/15/2024 DD 12/15/14	158,698.96	148,764.00	154,000.00
BECTON DICKINSON AND CO	4.685% 12/15/2044 DD 12/15/14	30,519.30	28,078.80	30,000.00
BECTON DICKINSON AND CO	2.894% 06/06/2022 DD 06/06/17	150,480.00	145,278.00	150,000.00
BECTON DICKINSON AND CO	4.669% 06/06/2047 DD 06/06/17	202,495.48	188,112.00	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>
BECTON DICKINSON AND CO		9,559,530.25	14,313,453.00	63,525.00
BED BATH & BEYOND INC	5.165% 08/01/2044 DD 07/17/14	1,753,690.00	1,165,937.50	1,750,000.00
BED BATH & BEYOND INC		2,102,817.23	1,165,609.08	102,969.00
BEIERSDORF AG		-	-	-
BEIGENE LTD	ADR	1,076,643.67	828,095.04	5,904.00
BEL FUSE INC		208,106.76	138,831.54	7,537.00
BELDEN INC		2,320,315.77	1,290,776.54	30,902.00
BELLICUM PHARMACEUTICALS INC		224,336.28	42,705.00	14,625.00
BELMOND LTD		813,868.66	1,568,329.74	62,658.00
BEMIS CO INC		785,797.29	920,065.50	20,045.00
BENCHMARK 2018-B7 MO B7 D 144A	VAR RT 05/15/2053 DD 11/01/18	651,785.30	631,170.12	798,000.00
BENCHMARK 2018-B7 MO B7 E 144A	VAR RT 05/15/2053 DD 11/01/18	603,230.79	586,936.98	798,000.00
BENCHMARK ELECTRONICS INC		962,086.63	724,334.82	34,199.00
BENEFICIAL BANCORP INC		852,046.35	734,563.16	51,404.00
BENEFITFOCUS INC		157,336.27	214,015.32	4,681.00
BERKSHIRE HATHAWAY ENERGY CO	4.500% 02/01/2045 DD 12/04/14	30,509.10	29,955.30	30,000.00
BERKSHIRE HATHAWAY ENERGY CO	3.800% 07/15/2048 DD 01/05/18	45,046.80	40,388.85	45,000.00
BERKSHIRE HATHAWAY ENERGY CO	6.125% 04/01/2036 DD 10/01/06	42,447.60	53,865.90	45,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.150% 11/15/2043 DD 11/08/13	458,319.00	426,884.00	400,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.950% 05/15/2037 DD 05/11/07	1,787,032.43	1,637,426.00	1,400,000.00
BERKSHIRE HATHAWAY FINANCE COR	2.900% 10/15/2020 DD 10/15/13	101,571.00	100,343.00	100,000.00
BERKSHIRE HATHAWAY FINANCE COR	4.200% 08/15/2048 DD 08/15/18	121,869.60	118,984.80	120,000.00
BERKSHIRE HATHAWAY FINANCE COR	VAR RT 08/15/2019 DD 08/15/16	1,000,000.00	999,810.00	1,000,000.00
BERKSHIRE HATHAWAY INC	3.400% 01/31/2022 DD 01/31/12	1,903,080.00	1,899,787.50	1,875,000.00
BERKSHIRE HATHAWAY INC	4.500% 02/11/2043 DD 02/11/13	41,759.60	41,764.00	40,000.00
BERKSHIRE HATHAWAY INC	3.125% 03/15/2026 DD 03/15/16	173,001.40	164,770.80	170,000.00
BERKSHIRE HATHAWAY INC		58,365,235.85	95,023,534.38	465,391.00
BERKSHIRE HILLS BANCORP INC		1,072,556.63	845,428.59	31,347.00
BERMAZ AUTO BHD		434,129.77	447,012.70	859,200.00
BERRY GLOBAL GROUP INC		1,368,661.76	1,452,136.56	30,552.00
BERRY GLOBAL INC	5.125% 07/15/2023 DD 06/05/15	367,225.00	365,948.50	370,000.00
BERRY GLOBAL INC 144A	4.500% 02/15/2026 DD 01/26/18	658,848.71	626,775.00	685,000.00
BERRY PETROLEUM CORP		110,817.29	58,957.50	6,738.00
BEST BUY CO INC		2,067,001.36	3,066,913.60	57,910.00
BG STAFFING INC		29,003.82	29,323.00	1,420.00
BGC PARTNERS INC		441,042.88	295,031.22	57,066.00
BHP BILLITON FINANCE USA LTD	2.875% 02/24/2022 DD 02/24/12	222,733.14	215,300.89	217,000.00
BHP BILLITON FINANCE USA LTD	5.000% 09/30/2043 DD 09/30/13	93,016.80	87,399.20	80,000.00
BIG 5 SPORTING GOODS CORP		289,848.51	41,258.70	15,930.00
BIG LOTS INC		1,131,782.33	739,686.84	25,577.00
BIGLARI HOLDINGS INC		216,508.71	84,162.78	741.00
BIGLARI HOLDINGS INC		113,288.35	46,425.93	79.00
BINGGRAE CO LTD		434,342.17	441,445.62	6,794.00
BIOCRYST PHARMACEUTICALS INC		193,927.93	261,024.15	32,345.00
BIODELIVERY SCIENCES INTERNATI		188,852.98	191,549.00	51,770.00
BIOGEN INC	2.900% 09/15/2020 DD 09/15/15	1,531,183.20	1,528,527.00	1,540,000.00
BIOGEN INC	5.200% 09/15/2045 DD 09/15/15	200,962.20	185,853.60	180,000.00
BIOGEN INC	3.625% 09/15/2022 DD 09/15/15	40,800.80	40,104.80	40,000.00
BIOGEN INC		9,335,595.07	14,518,487.24	48,247.00
BIOHAVEN PHARMACEUTICAL HOLDIN		5,243,633.34	6,160,239.34	166,583.00
BIOMARIN PHARMACEUTICAL INC		2,901,228.12	3,667,751.10	43,074.00
BIO-RAD LABORATORIES INC		714,688.06	1,129,982.52	4,866.00
BIOSCRIP INC		161,741.48	331,628.01	92,893.00
BIOSPECIFICS TECHNOLOGIES CORP		48,876.31	58,236.60	961.00
BIO-TECHNE CORP		768,022.10	1,238,947.92	8,561.00
BIOTELEMETRY INC		163,889.33	369,427.92	6,186.00
BIOTIME INC		163,609.77	47,538.08	52,068.00
BJ'S RESTAURANTS INC		151,385.46	195,200.20	3,860.00
BJ'S WHOLESALE CLUB HOLDINGS I		882,455.29	706,305.68	31,873.00
BKB COML MTG 97-C1 CTF H 144A	VAR RT 10/25/2022 DD 03/01/97	10,212.76	27,514.56	28,003.41
BKB COML MTG TR 97-C1 IO	VAR RT 10/25/2022 DD 03/25/97	6,422.68	1,288.60	128,001.78
BLACK HILLS CORP	3.950% 01/15/2026 DD 01/13/16	256,152.50	249,037.50	250,000.00
BLACK HILLS CORP	4.350% 05/01/2033 DD 08/17/18	100,444.00	100,221.00	100,000.00
BLACK HILLS CORP		2,461,876.70	2,572,661.62	40,979.00
BLACK KNIGHT INC		1,109,791.60	1,589,040.90	35,265.00
BLACKBAUD INC		642,893.20	566,414.50	9,005.00
BLACKBERRY LTD		5,577,743.14	4,865,380.11	684,301.00
BLACKLINE INC		254,152.43	276,248.70	6,746.00
BLACKROCK INC	5.000% 12/10/2019 DD 12/10/09	107,314.00	101,793.00	100,000.00
BLACKROCK INC	3.500% 03/18/2024 DD 03/18/14	370,163.50	353,790.50	350,000.00

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BLACKROCK INC		8,343,577.56	11,435,383.02	29,111.00
BLACKSTONE KEYSTONE FUND		550,828,691.03	872,594,156.78	555,306,474.96
BLACKSTONE MORTGAGE TRUST INC		2,797,800.24	2,718,518.22	85,327.00
BLACKSTONE SERS CUSTOMIZED	FUND L.P.	17,119,186.46	7,784,094.56	17,726,698.27
BLOCK COMMUNICATIONS INC 144A	6.875% 02/15/2025 DD 02/16/17	1,349,702.19	1,293,225.00	1,290,000.00
BLOOMIN' BRANDS INC		301,520.26	287,188.17	16,053.00
BLOUNT 9/18 COV-LITE TLB	0.000% 04/12/2023 DD 09/13/18	1,219,836.09	1,197,894.73	1,215,112.88
BLUCORA INC		292,130.48	434,125.44	16,296.00
BLUE BIRD CORP		144,195.08	134,951.61	7,419.00
BLUE HILLS BANCORP INC		211,258.32	255,439.80	11,970.00
BLUEBIRD BIO INC		2,182,492.24	1,355,171.20	13,661.00
BLUEGREEN VACATIONS CORP		26,195.54	15,658.23	1,211.00
BLUELIX HOLDINGS INC		62,853.93	41,413.96	1,676.00
BLUEPRINT MEDICINES CORP		359,253.99	423,355.23	7,853.00
BLUEROCK RESIDENTIAL GROWTH RE		217,475.36	150,264.18	16,659.00
BMC STOCK HOLDINGS INC		1,029,773.97	762,699.60	49,270.00
BMW VEHICLE OWNER TRUST 2 A A3	1.160% 11/25/2020 DD 07/20/16	394,189.02	394,046.23	396,624.29
BMW VEHICLE OWNER TRUST 2 A A4	2.510% 06/25/2024 DD 01/24/18	492,734.38	491,920.00	500,000.00
BNK FINANCIAL GROUP INC		27,612,548.77	17,294,957.74	2,632,703.00
BNP PARIBAS SA	5.000% 01/15/2021 DD 01/18/11	50,545.00	51,738.50	50,000.00
BNP PARIBAS SA	2.450% 03/17/2019 DD 03/17/14	1,233,676.20	1,218,584.80	1,220,000.00
BNP PARIBAS SA 144A	2.950% 05/23/2022 DD 05/23/17	499,375.00	481,860.00	500,000.00
BOARD OF TRUSTEES OF THE LELAN	3.647% 05/01/2048 DD 04/11/17	10,064.10	9,745.30	10,000.00
BOC AVIATION LTD 144A	2.750% 09/18/2022 DD 09/18/17	895,131.00	865,944.00	900,000.00
BOEING CO/THE	5.875% 02/15/2040 DD 07/28/09	134,665.00	124,389.00	100,000.00
BOEING CO/THE	2.250% 06/15/2026 DD 05/18/16	477,080.00	461,115.00	500,000.00
BOEING CO/THE	2.125% 03/01/2022 DD 02/16/17	411,070.80	407,610.00	420,000.00
BOEING CO/THE		16,652,898.13	41,575,087.50	128,915.00
BOINGO WIRELESS INC		4,177,634.10	3,480,402.86	169,198.00
BOISE CASCADE CO		209,065.41	203,750.55	8,543.00
BOISE CASCADE CO 144A	5.625% 09/01/2024 DD 08/29/16	1,323,168.75	1,223,437.50	1,305,000.00
BOJANGLES' INC		206,543.12	211,548.48	13,156.00
BOK FINANCIAL CORP		487,961.63	505,243.70	6,890.00
BOLSA MEXICANA DE VALORES SAB		502,961.92	415,781.91	244,500.00
BONANZA CREEK ENERGY INC		408,226.08	290,620.20	14,060.00
BONOS DE LA TESORERIA DE LA RE	4.500% 02/28/2021	1,046,238.79	1,015,100.73	680,000,000.00
BOOKING HOLDINGS INC	3.600% 06/01/2026 DD 05/23/16	508,675.00	485,775.00	500,000.00
BOOKING HOLDINGS INC		12,384,536.40	19,546,022.16	11,348.00
BOOT BARN HOLDINGS INC		113,661.93	92,353.69	5,423.00
BOOZ ALLEN HAMILTON HOLDING CO		955,248.05	1,482,036.81	32,883.00
BORGWARNER INC	4.375% 03/15/2045 DD 03/16/15	77,256.75	68,793.00	75,000.00
BORGWARNER INC		1,863,106.76	1,788,519.42	51,483.00
BOSTON BEER CO INC/THE		267,558.34	375,228.72	1,558.00
BOSTON OMAHA CORP		75,197.43	79,175.15	3,385.00
BOSTON PRIVATE FINANCIAL HOLDI		952,704.32	662,041.38	62,634.00
BOSTON PROPERTIES INC		10,606,384.05	10,187,800.90	90,518.00
BOSTON PROPERTIES LP	3.125% 09/01/2023 DD 04/11/13	1,399,635.00	1,449,150.00	1,500,000.00
BOSTON SCIENTIFIC CORP	3.850% 05/15/2025 DD 05/12/15	93,811.50	88,538.40	90,000.00
BOSTON SCIENTIFIC CORP		5,211,038.73	11,675,664.54	330,381.00
BOTTOMLINE TECHNOLOGIES DE INC		219,377.71	375,456.00	7,822.00
BOX INC		3,140,162.44	2,695,432.16	159,682.00
BOYD GAMING CORP	6.375% 04/01/2026 DD 10/01/16	687,066.29	653,062.50	675,000.00
BOYD GAMING CORP	6.000% 08/15/2026 DD 06/25/18	350,000.00	327,250.00	350,000.00
BOYD GAMING CORP		423,883.68	408,846.50	19,675.00
BP CAPITAL MARKETS AMERICA INC	3.796% 09/21/2025 DD 09/21/18	200,230.00	200,964.00	200,000.00
BP CAPITAL MARKETS AMERICA INC	4.234% 11/06/2028 DD 11/06/18	499,905.00	514,380.00	500,000.00
BP CAPITAL MARKETS AMERICA INC	4.500% 10/01/2020 DD 10/01/18	101,862.00	102,386.00	100,000.00
BP CAPITAL MARKETS AMERICA INC	3.017% 01/16/2027 DD 07/16/18	28,178.10	28,180.50	30,000.00
BP CAPITAL MARKETS AMERICA INC	3.224% 04/14/2024 DD 10/14/18	58,737.00	58,744.20	60,000.00
BP CAPITAL MARKETS AMERICA INC	3.588% 04/14/2027 DD 10/14/18	87,912.00	87,554.70	90,000.00
BP CAPITAL MARKETS AMERICA INC	2.750% 05/10/2023 DD 11/10/18	193,240.00	194,202.00	200,000.00
BP CAPITAL MARKETS PLC	2.500% 11/06/2022 DD 11/06/12	108,370.70	106,410.70	110,000.00
BP CAPITAL MARKETS PLC	3.535% 11/04/2024 DD 11/04/14	82,490.20	79,256.80	80,000.00
BP CAPITAL MARKETS PLC	2.521% 01/15/2020 DD 11/04/14	99,311.00	99,685.00	100,000.00
BP CAPITAL MARKETS PLC	3.062% 03/17/2022 DD 03/17/15	291,830.65	282,406.50	285,000.00
BP CAPITAL MARKETS PLC	3.506% 03/17/2025 DD 03/17/15	332,347.00	318,613.75	325,000.00
BP CAPITAL MARKETS PLC	3.723% 11/28/2028 DD 11/28/16	124,591.20	118,147.20	120,000.00
BP CAPITAL MARKETS PLC	3.279% 09/19/2027 DD 09/19/17	90,082.80	85,662.90	90,000.00
BPCE SA	4.000% 04/15/2024 DD 04/15/14	284,987.30	271,058.40	270,000.00
BPCE SA	2.250% 01/27/2020 DD 01/27/15	49,479.50	49,343.00	50,000.00

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BPCE SA	2.750% 12/02/2021 DD 12/02/16	60,915.60	58,304.40	60,000.00
BRADY CORP		1,414,036.77	1,587,072.28	36,518.00
BRAEMAR HOTELS & RESORTS INC		269,252.19	198,656.78	22,246.00
BRANCH BANKING & TRUST CO	1.450% 05/10/2019 DD 05/10/16	3,184,544.00	3,181,440.00	3,200,000.00
BRANDYWINE REALTY TRUST		2,202,028.76	1,925,519.31	149,613.00
BRAZIL LOAN TRUST 1 144A	5.477% 07/24/2023 DD 08/01/13	862,655.69	840,665.23	832,341.82
BRAZIL MINAS SPE VIA STAT 144A	5.333% 02/15/2028 DD 02/26/13	127,635.00	132,995.00	134,000.00
BRAZIL MINAS SPE VIA STAT REGS	5.333% 02/15/2028 DD 02/26/13	1,835,057.84	1,924,457.50	1,939,000.00
BRAZIL NOTAS DO TESOUREO NACION	10.000% 01/01/2023	2,537,214.01	1,656,023.30	6,125,000.00
BRAZIL NOTAS DO TESOUREO NACION	10.000% 01/01/2025	3,795,426.93	3,835,665.43	14,230,000.00
BRAZIL NOTAS DO TESOUREO NACION	10.000% 01/01/2027	2,721,114.31	3,066,448.19	11,360,000.00
BRAZILIAN GOVERNMENT INTERNATI	8.250% 01/20/2034 DD 01/20/04	147,941.10	156,800.00	128,000.00
BRAZILIAN GOVERNMENT INTERNATI	5.000% 01/27/2045 DD 08/01/14	311,399.50	320,578.17	367,000.00
BRENTTAG AG		-	-	-
BRF SA	ADR	5,770,545.25	2,302,660.64	405,398.00
BRIDGE BANCORP INC		416,995.52	327,877.87	12,863.00
BRIDGEWATER BANCSHARES INC		175,472.61	170,551.30	16,166.00
BRIGGS & STRATTON CORP		653,416.86	410,633.52	31,394.00
BRIGHT HORIZONS FAMILY SOLUTIO		1,056,911.63	1,469,356.80	13,184.00
BRIGHTCOVE INC		57,818.10	54,165.76	7,694.00
BRIGHTHOUSE FINANCIAL INC	3.700% 06/22/2027 DD 12/22/17	2,172,588.00	1,858,934.00	2,200,000.00
BRIGHTHOUSE FINANCIAL INC	4.700% 06/22/2047 DD 12/22/17	2,160,708.00	1,638,230.00	2,200,000.00
BRIGHTHOUSE FINANCIAL INC		1,435,294.09	937,290.48	30,751.00
BRIGHTSPHERE INVESTMENT GROUP		316,066.87	228,220.92	21,369.00
BRIGHTVIEW HOLDINGS INC		187,226.51	114,556.20	11,220.00
BRILLIANCE CHINA AUTOMOTIVE HO	HK/01114	3,787,274.30	1,767,761.06	2,374,000.00
BRINKER INTERNATIONAL INC		496,557.89	578,952.72	13,164.00
BRINK'S CO/THE		502,485.76	608,873.70	9,418.00
BRISTOL-MYERS SQUIBB CO	2.000% 08/01/2022 DD 07/31/12	76,756.80	76,890.40	80,000.00
BRISTOL-MYERS SQUIBB CO	3.250% 08/01/2042 DD 07/31/12	142,212.00	130,416.00	150,000.00
BRISTOL-MYERS SQUIBB CO		18,673,687.60	20,482,095.24	394,038.00
BRISTOW GROUP INC		365,010.61	64,096.11	26,377.00
BRITISH TELECOMMUNICATIONS PLC	VAR RT 12/15/2030 DD 12/12/00	312,301.00	270,494.00	200,000.00
BRIXMOR PROPERTY GROUP INC		4,076,040.29	3,394,065.74	231,046.00
BROADCOM CORP / BROADCOM CAYMA	2.375% 01/15/2020 DD 01/15/18	301,278.00	296,253.00	300,000.00
BROADCOM CORP / BROADCOM CAYMA	3.000% 01/15/2022 DD 01/15/18	200,208.00	192,340.00	200,000.00
BROADCOM CORP / BROADCOM CAYMA	3.625% 01/15/2024 DD 01/15/18	214,306.20	198,681.00	210,000.00
BROADCOM CORP / BROADCOM CAYMA	3.875% 01/15/2027 DD 01/15/18	159,001.20	143,537.60	160,000.00
BROADCOM INC		14,661,594.71	25,109,132.88	98,746.00
BROADRIDGE FINANCIAL SOLUTIONS		1,270,245.32	2,587,296.25	26,881.00
BROOKDALE SENIOR LIVING INC		1,365,696.34	955,138.60	142,558.00
BROOKFIELD ASSET MANAGEMENT IN	4.000% 01/15/2025 DD 01/15/15	100,578.00	97,514.00	100,000.00
BROOKFIELD FINANCE INC	4.700% 09/20/2047 DD 09/14/17	1,190,628.00	1,103,424.00	1,200,000.00
BROOKFIELD FINANCE LLC	4.000% 04/01/2024 DD 03/10/17	349,097.00	346,013.50	350,000.00
BROOKFIELD PROPERTY REIT INC		775,655.88	603,347.50	37,475.00
BROOKLINE BANCORP INC		934,640.81	854,849.92	61,856.00
BROOKS AUTOMATION INC		255,055.70	352,801.68	13,476.00
BROWN & BROWN INC		863,786.30	1,463,601.36	53,106.00
BROWN-FORMAN CORP		519,587.96	629,168.56	13,268.00
BROWN-FORMAN CORP		2,268,601.49	3,120,296.40	65,580.00
BRT APARTMENTS CORP		87,877.55	79,038.96	6,909.00
BRUKER CORP		558,265.61	770,983.46	25,898.00
BRUNSWICK CORP/DE		1,009,275.52	929,371.60	20,008.00
BRYN MAWR BANK CORP		560,725.23	514,864.80	14,967.00
BSB BANCORP INC/MA		148,454.56	156,546.74	5,579.00
BUCHER INDUSTRIES AG		3,122,659.71	3,054,895.52	11,390.00
BUCKEYE PARTNERS LP	4.350% 10/15/2024 DD 09/12/14	153,040.50	145,483.50	150,000.00
BUCKLE INC/THE		406,155.78	362,605.66	18,749.00
BUILDERS FIRSTSOURCE INC		289,287.74	231,968.42	21,262.00
BUKIT ASAM TBK PT		744,301.73	779,681.17	2,607,400.00
BUNGE LTD		2,094,535.42	1,715,370.56	32,099.00
BUNGE LTD FINANCE CORP	3.000% 09/25/2022 DD 09/25/17	400,496.00	382,296.00	400,000.00
BUNGE LTD FINANCE CORP	3.750% 09/25/2027 DD 09/25/17	997,930.00	889,300.00	1,000,000.00
BURLINGTON NORTHERN SANTA FE L	5.750% 05/01/2040 DD 05/17/10	362,627.75	345,465.65	295,000.00
BURLINGTON NORTHERN SANTA FE L	4.450% 03/15/2043 DD 03/12/13	75,706.40	71,294.30	70,000.00
BURLINGTON NORTHERN SANTA FE L	5.150% 09/01/2043 DD 08/22/13	148,005.00	139,961.25	125,000.00
BURLINGTON NORTHERN SANTA FE L	3.850% 09/01/2023 DD 08/22/13	73,361.40	71,887.20	70,000.00
BURLINGTON NORTHERN SANTA FE L	3.750% 04/01/2024 DD 03/07/14	100,625.00	102,216.00	100,000.00
BURLINGTON NORTHERN SANTA FE L	4.550% 09/01/2044 DD 08/18/14	51,499.00	52,132.50	50,000.00
BURLINGTON NORTHERN SANTA FE L	3.900% 08/01/2046 DD 05/16/16	300,552.00	282,831.00	300,000.00

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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>
BURLINGTON NORTHERN SANTA FE L	4.125% 06/15/2047 DD 03/09/17	94,782.60	87,100.20	90,000.00
BURLINGTON NORTHERN SANTA FE L	6.150% 05/01/2037 DD 04/13/07	65,394.00	60,907.50	50,000.00
BURLINGTON STORES INC		1,118,694.81	2,558,148.42	15,726.00
BUSINESS FIRST BANCSHARES INC		250,804.91	229,603.48	9,476.00
BWX TECHNOLOGIES INC		861,158.51	864,915.52	22,624.00
BX COMMERCIAL MORT BIOA F 144A	VAR RT 03/15/2037 DD 03/15/18	584,539.97	570,348.24	588,000.00
BX COMMERCIAL MORTG IND G 144A	VAR RT 11/15/2035 DD 10/31/18	1,564,409.07	1,545,122.58	1,564,665.25
BX COMMERCIAL MORTG IND H 144A	VAR RT 11/15/2035 DD 10/31/18	530,208.84	524,578.02	530,208.84
BX TRUST 2017-IMC IMC F 144A	VAR RT 10/15/2032 DD 10/27/17	1,332,000.00	1,331,733.60	1,332,000.00
BXMT 2017-FL1 LTD FL1 D 144A	VAR RT 06/15/2035 DD 12/21/17	888,000.00	894,332.33	888,000.00
BYLINE BANCORP INC		274,721.49	207,600.26	12,461.00
C&F FINANCIAL CORP		96,828.60	119,403.24	2,244.00
C&J ENERGY SERVICES INC		1,399,203.89	660,933.00	48,958.00
CA INC	3.600% 08/15/2022 DD 03/17/17	999,100.00	976,217.00	1,000,000.00
CABLE ONE INC		451,842.58	830,761.30	1,013.00
CABLEVISION SYSTEMS CORP	5.875% 09/15/2022 DD 09/27/12	1,975,000.18	2,028,862.50	2,065,000.00
CABOT CORP		552,976.26	537,565.86	12,519.00
CABOT MICROELECTRONICS CORP		375,430.39	515,786.29	5,409.40
CABOT OIL & GAS CORP		2,209,880.93	2,328,735.90	104,194.00
CACI INTERNATIONAL INC		2,382,602.87	2,698,690.11	18,737.00
CACTUS INC		203,920.34	193,624.24	7,064.00
CADENCE BANCORP		13,864,172.94	9,239,135.12	550,604.00
CADENCE DESIGN SYSTEMS INC		1,310,966.67	2,873,767.12	66,094.00
CADIZ INC		224,326.09	175,409.00	17,030.00
CAESARS ENTERTAINMENT CORP		1,614,376.35	968,987.32	142,708.00
CAESARSTONE LTD		439,948.55	240,963.52	17,744.00
CAI INTERNATIONAL INC		107,654.95	205,771.34	8,858.00
CALAMP CORP		103,635.77	83,159.92	6,392.00
CALAVO GROWERS INC		194,922.06	212,459.52	2,912.00
CALERES INC		889,111.74	884,407.78	31,766.00
CALIFORNIA INSTITUTE OF TECHNO	4.321% 08/01/2045 DD 05/21/15	50,421.50	52,905.00	50,000.00
CALIFORNIA RESOURCES CORP		494,177.64	584,710.56	34,314.00
CALIFORNIA ST	7.500% 04/01/2034 DD 04/28/09	352,617.50	340,682.50	250,000.00
CALIFORNIA ST	7.550% 04/01/2039 DD 04/28/09	117,958.95	164,743.25	115,000.00
CALIFORNIA ST	7.350% 11/01/2039 DD 11/10/09	434,940.00	414,147.00	300,000.00
CALIFORNIA ST	3.500% 04/01/2028 DD 04/25/18	84,258.80	84,861.45	85,000.00
CALIFORNIA ST	6.875% 11/01/2026 DD 12/01/10	1,842,316.00	1,766,954.00	1,400,000.00
CALIFORNIA WATER SERVICE GROUP		1,280,328.62	1,644,222.34	34,499.00
CALITHERA BIOSCIENCES INC		201,080.22	105,567.26	26,326.00
CALIX INC		146,875.66	189,384.00	19,424.00
CALLAWAY GOLF CO		440,563.11	536,877.00	35,090.00
CALLON PETROLEUM CO		6,524,836.38	3,183,442.35	490,515.00
CAL-MAINE FOODS INC		647,739.18	692,324.10	16,367.00
CALPINE CORP	5.750% 01/15/2025 DD 07/22/14	1,682,041.41	1,569,225.00	1,715,000.00
CALYXT INC		17,644.42	7,407.40	715.00
CAMBREX CORP		850,195.78	653,776.64	17,314.00
CAMBRIDGE BANCORP		199,671.73	193,389.75	2,323.00
CAMDEN NATIONAL CORP		447,516.96	415,273.65	11,545.00
CAMDEN PROPERTY TRUST		7,797,669.91	7,895,795.70	89,674.00
CAMPBELL SOUP CO	3.300% 03/19/2025 DD 03/19/15	126,582.50	115,473.75	125,000.00
CAMPBELL SOUP CO	3.650% 03/15/2023 DD 03/16/18	99,590.00	97,554.00	100,000.00
CAMPBELL SOUP CO	3.950% 03/15/2025 DD 03/16/18	99,176.00	95,805.00	100,000.00
CAMPBELL SOUP CO	4.150% 03/15/2028 DD 03/16/18	78,780.00	74,479.20	80,000.00
CAMPBELL SOUP CO	4.800% 03/15/2048 DD 03/16/18	99,025.00	85,759.00	100,000.00
CAMPBELL SOUP CO		1,881,912.71	1,366,049.92	41,408.00
CAMPING WORLD HOLDINGS INC		225,026.63	69,450.85	6,055.00
CANADIAN NATIONAL RAILWAY CO	3.650% 02/03/2048 DD 02/06/18	33,647.60	32,370.45	35,000.00
CANADIAN NATURAL RESOURCES LTD	6.250% 03/15/2038 DD 03/19/07	59,724.80	76,403.18	70,000.00
CANADIAN NATURAL RESOURCES LTD	3.900% 02/01/2025 DD 11/17/14	127,006.25	121,376.25	125,000.00
CANADIAN NATURAL RESOURCES LTD	3.850% 06/01/2027 DD 05/30/17	75,300.00	70,749.00	75,000.00
CANADIAN NATURAL RESOURCES LTD	4.950% 06/01/2047 DD 05/30/17	204,446.00	192,768.00	200,000.00
CANADIAN PACIFIC RR CO	7.125% 10/15/2031 DD 10/30/01	275,964.00	250,582.00	200,000.00
CANADIAN PACIFIC RR CO	4.800% 09/15/2035 DD 09/11/15	76,225.50	77,919.75	75,000.00
CANADIAN PACIFIC RR CO	6.125% 09/15/2115 DD 09/11/15	2,306,644.00	2,093,472.00	1,800,000.00
CANNAE HOLDINGS INC		769,811.93	903,953.12	52,801.00
CANTEL MEDICAL CORP		858,589.56	653,968.80	8,784.00
CAPITAL AUTOMOTIVE 3/17 2ND	LIEN TL	960,667.93	955,214.43	970,371.64
CAPITAL AUTOMOTIVE 3/17 TL	0.000% 03/25/2024 DD 03/05/17	1,344,530.27	1,298,287.64	1,354,499.36
CAPITAL CITY BANK GROUP INC		171,927.70	215,087.07	9,267.00
CAPITAL ONE BANK USA NA	3.375% 02/15/2023 DD 02/11/13	313,568.40	299,326.70	310,000.00



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CAPITAL ONE FINANCIAL CORP	3.200% 02/05/2025 DD 02/05/15	54,468.90	51,344.70	55,000.00
CAPITAL ONE FINANCIAL CORP	4.200% 10/29/2025 DD 10/29/15	1,652,135.10	1,577,893.20	1,640,000.00
CAPITAL ONE FINANCIAL CORP	3.750% 07/28/2026 DD 07/28/16	195,258.00	183,188.00	200,000.00
CAPITAL ONE FINANCIAL CORP	3.750% 03/09/2027 DD 03/09/17	60,625.80	55,727.40	60,000.00
CAPITAL ONE FINANCIAL CORP	2.450% 04/24/2019 DD 04/24/14	1,571,622.00	1,557,488.40	1,560,000.00
CAPITAL ONE FINANCIAL CORP	2.500% 05/12/2020 DD 05/12/17	236,654.40	231,959.10	235,000.00
CAPITAL ONE FINANCIAL CORP	3.450% 04/30/2021 DD 04/30/18	584,485.20	584,725.05	585,000.00
CAPITAL ONE FINANCIAL CORP		7,298,552.54	8,699,275.15	115,085.00
CAPITAL ONE MULTI-ASSET A3 A3	1.340% 04/15/2022 DD 07/26/16	2,977,449.30	2,971,938.50	2,995,000.00
CAPITAL ONE MULTI-ASSET A4 A4	1.990% 07/17/2023 DD 10/10/17	499,687.50	492,235.00	500,000.00
CAPITAL ONE NA	2.250% 09/13/2021 DD 09/13/16	74,210.25	72,348.00	75,000.00
CAPITAL SENIOR LIVING CORP		59,683.00	26,452.00	3,890.00
CAPITOL FEDERAL FINANCIAL INC		1,575,188.74	1,267,103.25	99,225.00
CAPMARK MORTGAGE SECURITI C1 H	VAR RT 07/15/2029 DD 09/01/97	315,446.50	469,457.94	486,137.31
CAPSTAR FINANCIAL HOLDINGS INC		88,133.81	67,861.11	4,607.00
CAPSTEAD MORTGAGE CORP		704,813.19	469,087.76	70,328.00
CARA THERAPEUTICS INC		128,504.44	115,778.00	8,906.00
CARBO CERAMICS INC		117,980.99	52,384.44	15,053.00
CARBON BLACK INC		101,197.82	92,289.34	6,877.00
CARBONITE INC		138,558.09	144,815.58	5,733.00
CARDINAL HEALTH INC	4.600% 03/15/2043 DD 02/22/13	51,902.50	43,328.00	50,000.00
CARDINAL HEALTH INC	3.200% 03/15/2023 DD 02/22/13	50,899.50	48,250.50	50,000.00
CARDINAL HEALTH INC	2.616% 06/15/2022 DD 06/12/17	60,120.60	57,800.40	60,000.00
CARDINAL HEALTH INC	3.079% 06/15/2024 DD 06/12/17	60,633.00	56,343.60	60,000.00
CARDINAL HEALTH INC	3.410% 06/15/2027 DD 06/12/17	90,462.60	81,534.60	90,000.00
CARDINAL HEALTH INC	2.400% 11/15/2019 DD 11/19/14	645,433.60	635,481.60	640,000.00
CARDINAL HEALTH INC		4,096,308.41	3,227,211.40	72,359.00
CARDIOVASCULAR SYSTEMS INC		169,502.06	174,672.19	6,131.00
CARDLYTICS INC		16,709.73	10,223.52	944.00
CARDTRONICS PLC		465,801.52	305,708.00	11,758.00
CARE.COM INC		52,132.09	70,404.26	3,646.00
CAREDX INC		100,614.64	183,371.16	7,294.00
CAREER EDUCATION CORP		138,929.66	153,496.22	13,441.00
CARETRUST REIT INC		1,063,251.25	1,165,065.98	63,113.00
CARGURUS INC		327,225.20	316,758.43	9,391.00
CARLISLE COS INC		981,950.04	1,323,546.84	13,167.00
CARLYLE HOLDINGS II FINAN 144A	5.625% 03/30/2043 DD 03/28/13	1,043,150.00	989,570.00	1,000,000.00
CARMAX INC		1,826,789.78	2,569,859.91	40,967.00
CARNIVAL CORP	3.950% 10/15/2020 DD 10/15/13	269,229.00	258,286.95	255,000.00
CARNIVAL CORP		4,255,516.38	4,702,431.20	95,384.00
CAROLINA FINANCIAL CORP		237,959.22	227,635.87	7,693.00
CARPENTER TECHNOLOGY CORP		3,522,802.73	3,092,016.30	86,830.00
CARRIAGE SERVICES INC		246,788.67	149,358.00	9,636.00
CARRIZO OIL & GAS INC		477,002.07	187,368.84	16,596.00
CARROLS RESTAURANT GROUP INC		136,878.61	105,583.20	10,730.00
CARS.COM INC		1,501,884.13	1,155,388.50	53,739.00
CARTER'S INC		771,764.57	868,518.42	10,641.00
CARVANA CO		186,943.91	201,787.99	6,169.00
CASA SYSTEMS INC		129,937.55	81,537.30	6,210.00
CASCADES INC 144A	5.500% 07/15/2022 DD 06/19/14	1,335,635.65	1,296,750.00	1,330,000.00
CASELLA WASTE SYSTEMS INC		350,681.82	742,420.91	26,059.00
CASEY'S GENERAL STORES INC		1,135,532.82	1,199,005.98	9,357.00
CASH		101,037,299.96	101,037,299.96	-
CASH - BROKER		283,631.39	283,631.39	-
CASI PHARMACEUTICALS INC		74,317.28	45,695.34	11,367.00
CASS INFORMATION SYSTEMS INC		137,784.78	138,883.25	2,624.40
CASTLE BRANDS INC		22,195.47	10,322.63	12,130.00
CASTLIGHT HEALTH INC		67,615.93	32,769.17	15,101.00
CATALANT INC		5,794,632.80	4,513,460.90	144,755.00
CATALYST BIOSCIENCES INC		83,804.24	62,867.52	7,968.00
CATALYST PHARMACEUTICALS INC		56,396.93	37,870.08	19,724.00
CATCHMARK TIMBER TRUST INC		423,082.03	269,587.00	37,970.00
CATERPILLAR FINANCIAL SERVICES	1.700% 08/09/2021 DD 08/09/16	343,210.00	335,965.00	350,000.00
CATERPILLAR FINANCIAL SERVICES	3.150% 09/07/2021 DD 09/07/18	299,454.00	300,792.00	300,000.00
CATERPILLAR FINANCIAL SERVICES	VAR RT 03/15/2021 DD 03/15/18	3,218,905.20	3,198,265.00	3,220,000.00
CATERPILLAR INC	6.050% 08/15/2036 DD 08/08/06	33,365.75	30,083.50	25,000.00
CATERPILLAR INC	5.200% 05/27/2041 DD 05/27/11	61,294.00	55,368.50	50,000.00
CATERPILLAR INC	3.803% 08/15/2042 DD 08/15/12	74,474.40	74,426.40	80,000.00
CATERPILLAR INC	4.750% 05/15/2064 DD 05/08/14	181,254.50	177,472.75	175,000.00
CATERPILLAR INC		13,682,957.15	17,641,001.03	138,829.00

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CATHAY GENERAL BANCORP		2,139,637.19	1,985,981.90	59,230.00
CATHAY REAL ESTATE DEVELOPMENT		484,302.32	556,240.03	857,000.00
CATO CORP/THE		514,009.21	250,024.67	17,521.00
CAVCO INDUSTRIES INC		169,796.32	207,825.72	1,594.00
CB FINANCIAL SERVICES INC		108,846.68	77,635.74	3,133.00
CBIZ INC		505,467.52	766,664.90	38,917.00
CBL & ASSOCIATES PROPERTIES IN		1,439,815.85	245,178.24	127,697.00
CBOE GLOBAL MARKETS INC		1,547,412.62	2,519,318.16	25,752.00
CBRE GROUP INC		2,099,710.01	3,116,153.04	77,826.00
CBS CORP	3.700% 08/15/2024 DD 08/19/14	258,305.00	242,942.50	250,000.00
CBS CORP	4.000% 01/15/2026 DD 07/10/15	46,764.00	43,596.90	45,000.00
CBS CORP	2.900% 06/01/2023 DD 12/01/18	98,667.00	95,310.00	100,000.00
CBS CORP	7.875% 07/30/2030 DD 08/01/00	139,681.00	124,606.00	100,000.00
CBS CORP		3,291,280.10	3,367,882.76	77,033.00
CBTX INC		466,605.04	412,452.60	14,029.00
CC HOLDINGS GS V LLC / CROWN C	3.849% 04/15/2023 DD 04/15/13	1,231,438.00	1,287,377.00	1,300,000.00
CCM DUOPHARMA BIOTECH BHD		408,466.94	311,432.87	1,354,733.00
CCO HOLDINGS LLC / CCO HO 144A	5.500% 05/01/2026 DD 04/21/16	1,227,382.46	1,163,112.50	1,210,000.00
CCO HOLDINGS LLC / CCO HO 144A	5.125% 05/01/2027 DD 02/06/17	1,038,527.53	963,999.00	1,035,000.00
CCP CDX SP UL CDX.NA.IG.28	1.000% 06/20/2022 DD 03/20/17	104,925.24	61,799.10	6,100,000.00
CCP CDX.SP UL CDX.NA.IG.31 R1%	2023 DEC 20 ICE	873,463.89	265,892.90	47,900,000.00
CCP IRS LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	(120,683.09)	-	(2,300,000.00)
CCP IRS R LIB3M 100BPS P_1.75%	2026 DEC 21 CME	(25,061.66)	-	(890,000.00)
CCP_CDX. SP UL CDX.NA.IG.30 CM	REC 100BPS 2023 JUN 20	170,625.86	79,447.50	9,900,000.00
CCP_IRS P LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	-	60,468.54	2,300,000.00
CCP_IRS R LIB3M 100BPS P 1.75%	VAR RT 12/21/2026 DD 12/21/16	0.01	59,112.78	890,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 15	0.01	19,278.95	800,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	0.01	54,138.80	1,400,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2026 DEC 21	0.02	1,004,052.13	15,400,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 20	78,347.98	50,766.66	2,100,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.25% 2028 JUN 20	118,512.65	71,744.87	1,900,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	VAR RT 50% 2027 JUN 21	86,563.02	89,105.62	1,000,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.25% 2020 JUN 21	132,398.96	122,051.43	5,800,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.50% 2048 JUN 20	576,132.17	382,665.25	5,000,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2021 JUN 20	87,832.15	64,580.06	3,100,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.75% 2020 DEC 19	569,121.05	(143,778.60)	90,000,000.00
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	(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_SP CDX.NA.IG.27 5Y	R 100BPS 2021 DEC 20 ICE	4,649.12	3,422.40	300,000.00
CCRESG COMMERCIAL HEAT E 144A	VAR RT 04/10/2029 DD 04/01/16	695,709.18	743,176.00	736,000.00
CD 2016-CD1 MORTGAG CD1 D 144A	VAR RT 08/10/2049 DD 08/01/16	271,428.64	287,547.00	365,000.00
CD 2016-CD2 MORTGAGE TRU CD2 D	VAR RT 11/10/2049 DD 12/01/16	410,582.27	444,411.76	569,000.00
CD 2017-CD3 MORTGAG CD3 D 144A	3.250% 02/10/2050 DD 02/01/17	1,109,356.95	1,098,376.08	1,369,000.00
CD 2017-CD4 MORTGAG CD4 D 144A	3.300% 05/10/2050 DD 05/01/17	907,030.62	882,062.84	1,102,000.00
CDK GLOBAL INC		1,184,939.98	1,400,298.48	29,246.00
CDS IG24 10Y ICE XI2401J25U01	2025 JUN 20 ICE	(408,392.37)	-	(21,200,000.00)
CDS_IG24 10Y ICE CDX.NA.IG.24	2025 JUNE 20 ICE	0.02	(264,660.80)	21,200,000.00
CDW CORP/DE		1,565,552.45	2,961,242.80	36,536.00
CECO ENVIRONMENTAL CORP		283,375.03	153,603.00	22,756.00
CEDAR REALTY TRUST INC		446,861.47	216,405.66	68,919.00
CEDAR REALTY TRUST INC	PFD 7.250% CUMULATIVE	35,737.34	34,424.10	1,493.00
CEDAR REALTY TRUST INC	PFD 6.500% CUMULATIVE	657,500.00	497,596.00	26,300.00
CELANESE CORP		1,976,859.12	2,994,021.66	33,278.00
CELCUITY INC		19,219.28	21,039.23	877.00
CELGENE CORP	3.250% 08/15/2022 DD 08/09/12	30,098.70	29,453.40	30,000.00
CELGENE CORP	3.550% 08/15/2022 DD 08/12/15	62,899.80	59,341.20	60,000.00
CELGENE CORP	3.875% 08/15/2025 DD 08/12/15	527,054.44	490,956.60	510,000.00
CELGENE CORP	4.350% 11/15/2047 DD 11/09/17	81,592.00	67,368.80	80,000.00
CELGENE CORP	4.550% 02/20/2048 DD 02/20/18	1,647,686.00	1,490,552.00	1,720,000.00
CELGENE CORP	3.250% 02/20/2023 DD 02/20/18	59,734.80	58,587.00	60,000.00
CELGENE CORP	3.900% 02/20/2028 DD 02/20/18	89,133.30	84,418.20	90,000.00
CELGENE CORP	4.000% 08/15/2023 DD 08/06/13	1,491,780.00	1,506,825.00	1,500,000.00
CELGENE CORP		12,884,300.74	10,791,474.20	168,380.00
CELLNOVO GROUP SA		726,543.46	153,683.18	102,939.00
CELLULAR BIOMEDICINE GROUP INC		67,705.12	58,947.12	3,336.00
CELSIUS HOLDINGS INC		16,949.14	11,905.57	3,431.00
CEMEX SAB DE CV	ADR	1,509,064.88	845,736.48	175,464.00
CENTENE CORP		3,278,600.53	5,656,963.90	49,063.00
CENTENNIAL RESOURCE DEVELOPMEN		725,056.56	467,732.88	42,444.00

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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>
CENTERPOINT ENERGY HOUSTON ELE	4.500% 04/01/2044 DD 03/17/14	102,847.00	105,807.00	100,000.00
CENTERPOINT ENERGY INC		2,825,072.60	3,382,038.69	119,803.00
CENTERPOINT ENERGY RESOURCES C	4.100% 09/01/2047 DD 08/23/17	695,919.00	647,941.00	700,000.00
CENTERSTATE BANK CORP		1,713,540.73	1,474,588.40	70,085.00
CENTRAL EUROPEAN MEDIA ENTERPR		54,139.51	47,810.44	17,198.00
CENTRAL GARDEN & PET CO		113,113.90	129,325.30	3,754.00
CENTRAL GARDEN & PET CO		387,090.84	410,750.00	13,144.00
CENTRAL PACIFIC FINANCIAL CORP		636,590.37	511,276.95	20,997.00
CENTRAL VALLEY COMMUNITY BANCO		152,389.57	153,998.07	8,161.00
CENTURY ALUMINUM CO		388,622.80	260,747.70	35,670.00
CENTURY BANCORP INC/MA		109,606.50	140,201.10	2,070.00
CENTURY CASINOS INC		144,942.53	151,967.96	20,564.00
CENTURY COMMUNITIES INC		456,692.04	320,880.66	18,591.00
CENTURYLINK INC		5,923,317.98	3,463,317.98	228,642.00
CERIDIAN HCM HOLDING INC		228,485.11	217,390.47	6,303.00
CERNER CORP		21,543,179.55	19,834,433.64	378,231.00
CERUS CORP		204,008.30	185,060.07	36,501.00
CEVA INC		171,130.03	108,947.88	4,932.00
CF INDUSTRIES HOLDINGS INC		1,684,027.01	2,440,736.96	56,096.00
CF INDUSTRIES INC	5.150% 03/15/2034 DD 03/11/14	1,272,723.65	1,184,400.00	1,410,000.00
CF INDUSTRIES INC	4.950% 06/01/2043 DD 05/23/13	1,017,520.00	775,000.00	1,000,000.00
CF INDUSTRIES INC	5.375% 03/15/2044 DD 03/11/14	1,070,380.00	810,000.00	1,000,000.00
CFCRE COMMERCIAL MOR C2 B 144A	VAR RT 12/15/2047 DD 12/01/11	1,014,257.81	1,052,860.00	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	191,994.47	193,000.00
CGBAM COMMERCIAL M SMRT F 144A	VAR RT 04/10/2028 DD 05/01/15	1,485,301.15	1,524,449.28	1,536,000.00
CG-CCRE COMMERCIAL FL1 YTC1 144A	VAR RT 06/15/2031 DD 06/30/14	628,560.82	487,835.23	651,358.36
CG-CCRE COMMERCIAL FL1 YTC2 144A	VAR RT 06/15/2031 DD 06/30/14	615,533.65	325,227.79	651,358.36
CG-CCRE COMMERCIAL FL1 YTC3 144A	VAR RT 06/15/2031 DD 06/30/14	216,001.94	46,765.32	234,148.44
CH ROBINSON WORLDWIDE INC		2,386,640.00	2,867,805.36	34,104.00
CHANNELADVISOR CORP		69,861.36	57,294.80	5,048.00
CHARAH SOLUTIONS INC		14,780.80	20,708.00	2,480.00
CHARLES RIVER LABORATORIE 144A	5.500% 04/01/2026 DD 04/03/18	1,144,163.05	1,122,900.00	1,140,000.00
CHARLES RIVER LABORATORIES INT		650,988.80	1,303,041.34	11,513.00
CHARLES SCHWAB CORP/THE	3.000% 03/10/2025 DD 03/10/15	354,130.00	338,205.00	350,000.00
CHARLES SCHWAB CORP/THE		7,720,874.45	11,942,159.15	287,555.00
CHART INDUSTRIES INC		567,652.90	1,029,099.75	15,825.00
CHARTER COMMUNICATIONS INC		7,668,188.50	11,904,621.75	41,775.00
CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	499,735.85	472,321.00	475,000.00
CHARTER COMMUNICATIONS OPERATI	6.384% 10/23/2035 DD 10/23/16	221,622.00	205,290.00	200,000.00
CHARTER COMMUNICATIONS OPERATI	6.484% 10/23/2045 DD 10/23/16	293,338.05	262,124.70	255,000.00
CHARTER COMMUNICATIONS OPERATI	4.464% 07/23/2022 DD 07/23/16	126,392.40	121,153.20	120,000.00
CHARTER COMMUNICATIONS OPERATI	5.750% 04/01/2048 DD 04/17/18	103,089.00	98,324.10	105,000.00
CHARTER COMMUNICATIONS OPERATI	5.375% 05/01/2047 DD 11/01/17	3,093,776.00	2,809,127.00	3,100,000.00
CHARTER COMMUNICATIONS OPERATI	4.500% 02/01/2024 DD 07/03/18	998,930.00	998,480.00	1,000,000.00
CHARTER COMMUNICATIONS OPERATI	3.750% 02/15/2028 DD 07/06/17	876,978.00	814,158.00	900,000.00
CHASE BANK USA NA	VAR RT 06/30/2028 DD 06/30/98	368,325.00	368,913.75	375,000.00
CHASE COMMERCIAL MORT 2 J 144A	VAR RT 11/18/2030 DD 11/01/98	11.38	-	32.52
CHASE CORP		114,610.79	134,067.00	1,340.00
CHASE ISSUANCE TRUST A4 A4	1.840% 04/15/2022 DD 05/01/15	350,902.34	344,771.00	350,000.00
CHASE ISSUANCE TRUST A4 A4	1.490% 07/15/2022 DD 07/27/16	3,492,922.50	3,448,190.25	3,525,000.00
CHATHAM LODGING TRUST		680,652.46	607,608.56	34,367.00
CHEESECAKE FACTORY INC/THE		461,902.91	359,827.70	8,270.00
CHEFS' WAREHOUSE INC/THE		76,374.14	142,694.76	4,462.00
CHEGG INC		7,406,644.60	19,154,738.96	673,988.00
CHEMED CORP		1,119,061.51	1,052,101.92	3,714.00
CHEMICAL FINANCIAL CORP		2,709,852.08	1,989,753.50	54,350.00
CHEMOCENTRYX INC		41,223.19	55,226.42	5,062.00
CHEMOURS CO/THE		22,504,886.07	13,446,406.70	476,485.00
CHEMUNG FINANCIAL CORP		69,130.08	90,716.76	2,196.00
CHENG UEI PRECISION INDUSTRY C		1,114,614.06	561,407.09	728,100.00
CHENIERE ENERGY INC		1,697,147.40	3,349,680.48	56,592.00
CHERRY HILL MORTGAGE INVESTMEN		249,415.76	234,860.60	13,390.00
CHESAPEAKE ENERGY CORP		2,476,230.11	484,774.50	230,845.00
CHESAPEAKE LODGING TRUST		2,733,377.26	2,532,400.00	104,000.00
CHESAPEAKE UTILITIES CORP		734,333.77	892,267.50	10,975.00
CHEVRON CORP	3.191% 06/24/2023 DD 06/24/13	310,926.12	299,529.00	300,000.00
CHEVRON CORP	2.419% 11/17/2020 DD 11/17/15	356,455.50	351,734.00	355,000.00
CHEVRON CORP	3.326% 11/17/2025 DD 11/17/15	69,837.60	69,448.40	70,000.00
CHEVRON CORP	2.100% 05/16/2021 DD 05/16/16	120,464.40	117,684.00	120,000.00

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CHEVRON CORP	2.954% 05/16/2026 DD 05/16/16	162,499.90	158,842.20	165,000.00
CHEVRON CORP		49,024,903.14	49,685,698.48	456,712.00
CHICAGO IL	6.314% 01/01/2044 DD 03/24/14	153,745.50	147,765.00	150,000.00
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040 DD 08/06/08	121,913.00	127,749.00	100,000.00
CHICO'S FAS INC		999,745.07	542,689.68	96,564.00
CHILDREN'S HOSPITAL MEDICAL CE	4.268% 05/15/2044 DD 11/06/14	354,448.25	329,865.25	325,000.00
CHILDREN'S PLACE INC/THE		10,537,297.16	7,188,821.64	79,796.00
CHILE GOVERNMENT INTERNATIONAL	2.250% 10/30/2022 DD 10/30/12	133,875.00	144,397.50	150,000.00
CHILE GOVERNMENT INTERNATIONAL	3.125% 01/21/2026 DD 01/21/16	359,975.00	337,956.50	350,000.00
CHIMERA INVESTMENT CORP		756,987.32	866,818.26	48,643.00
CHIMERIX INC		182,312.05	88,613.60	34,480.00
CHINA CHEMICAL & PHARMACEUTICA		510,647.31	460,729.41	782,400.00
CHINA CONSTRUCTION BANK CORP	HK/00939	4,200,394.67	3,442,318.97	4,172,000.00
CHINA GAS HOLDINGS LTD	HK/00384	3,121,389.33	7,451,389.23	2,091,000.00
CHINA LUMENA NEW MATERIALS COR	HK/00067	344,256.41	278,599.12	1,745,000.00
CHINA MENGNIU DAIRY CO LTD	HK/02319	1,897,887.51	4,135,566.82	1,327,000.00
CHINA MOBILE LTD	ADR	11,856,484.44	10,389,264.00	216,443.00
CHINA ORIENTAL GROUP CO LTD	HK/00581	1,131,455.44	868,986.57	1,460,000.00
CHINA SUNTIEN GREEN ENERGY COR	HK/00956	555,873.92	584,378.01	2,265,000.00
CHIPOTLE MEXICAN GRILL INC		2,253,179.45	2,528,994.03	5,857.00
CHL MORTGAGE PASS-THROUGH 12 A1	6.000% 07/25/2036 DD 05/01/06	539,460.70	493,400.76	599,653.33
CHOBANI LLC / CHOBANI FIN 144A	7.500% 04/15/2025 DD 04/13/17	1,220,789.06	960,750.00	1,220,000.00
CHOICE HOTELS INTERNATIONAL INC		356,435.90	564,837.78	7,891.00
CHROMADEX CORP		22,145.06	19,774.44	5,782.00
CHS/COMMUNITY HEALTH SYSTEMS I	6.250% 03/31/2023 DD 03/16/17	987,731.99	899,712.00	990,000.00
CHUBB CORP/THE	6.000% 05/11/2037 DD 05/11/07	51,858.00	60,552.00	50,000.00
CHUBB INA HOLDINGS INC	3.150% 03/15/2025 DD 03/16/15	176,590.50	171,097.50	175,000.00
CHUBB INA HOLDINGS INC	2.300% 11/03/2020 DD 11/03/15	199,672.00	197,140.00	200,000.00
CHUBB INA HOLDINGS INC	2.875% 11/03/2022 DD 11/03/15	80,091.20	79,322.40	80,000.00
CHUBB INA HOLDINGS INC	3.350% 05/03/2026 DD 11/03/15	309,633.00	293,466.00	300,000.00
CHUBB LTD		12,055,004.15	14,314,435.80	110,810.00
CHUNG HUNG STEEL CORP		824,022.26	759,934.27	2,183,000.00
CHURCH & DWIGHT CO INC	3.950% 08/01/2047 DD 07/25/17	99,754.00	90,964.00	100,000.00
CHURCH & DWIGHT CO INC	3.150% 08/01/2027 DD 07/25/17	100,403.00	94,064.00	100,000.00
CHURCH & DWIGHT CO INC		2,053,425.96	3,838,426.96	58,371.00
CHURCHILL DOWNS INC		6,433,306.03	6,049,712.00	24,800.00
CHUY'S HOLDINGS INC		3,885,681.19	2,196,158.78	123,797.00
CIA BRASILEIRA DE DISTRIBUICAO	ADR	1,448,254.98	2,496,554.00	120,200.00
CIA CERVECERIAS UNIDAS SA	ADR	1,486,297.54	1,510,313.00	60,100.00
CIA DE MINAS BUENAVENTURA SAA	ADR	1,877,113.93	2,476,794.00	152,700.00
CIENA CORP		11,748,951.22	16,219,695.56	478,316.00
CIGNA CORP		11,380,018.00	16,927,860.18	89,131.53
CIGNA CORP 144A	3.200% 09/17/2020 DD 09/17/18	89,655.30	89,630.10	90,000.00
CIGNA CORP 144A	3.400% 09/17/2021 DD 09/17/18	59,692.80	59,863.80	60,000.00
CIGNA CORP 144A	3.750% 07/15/2023 DD 09/17/18	159,081.60	159,467.20	160,000.00
CIGNA CORP 144A	4.125% 11/15/2025 DD 09/17/18	109,283.90	109,844.90	110,000.00
CIGNA CORP 144A	4.375% 10/15/2028 DD 09/17/18	188,419.20	191,060.20	190,000.00
CIGNA CORP 144A	4.800% 08/15/2038 DD 09/17/18	109,236.60	108,033.20	110,000.00
CIGNA CORP 144A	4.900% 12/15/2048 DD 09/17/18	148,564.50	146,760.00	150,000.00
CIGNA HOLDING CO	3.250% 04/15/2025 DD 03/20/15	175,233.00	166,311.25	175,000.00
CIMAREX ENERGY CO	3.900% 05/15/2027 DD 04/10/17	1,520,970.00	1,391,910.00	1,500,000.00
CIMAREX ENERGY CO		1,995,859.38	1,350,443.25	21,905.00
CIMPRESS NV		372,181.42	440,052.10	4,255.00
CINCINNATI BELL INC		667,813.20	265,811.48	34,166.00
CINCINNATI FINANCIAL CORP		1,922,961.50	2,853,623.78	36,859.00
CINEMARK HOLDINGS INC		704,072.91	816,633.80	22,811.00
CINEMARK USA INC	4.875% 06/01/2023 DD 05/24/13	1,298,393.06	1,248,000.00	1,300,000.00
CINEWORLD 2/18 (USD) COV-LITE	0.000% 02/28/2025 DD 01/18/18	1,210,750.75	1,142,231.13	1,210,850.00
CINTAS CORP		1,594,899.01	3,605,905.35	21,465.00
CINTAS CORP NO 2	3.700% 04/01/2027 DD 03/14/17	510,119.40	478,563.40	490,000.00
CIRCOR INTERNATIONAL INC		651,588.14	261,734.40	12,288.00
CIRRUS LOGIC INC		1,916,802.41	1,483,278.72	44,704.00
CISCO SYSTEMS INC	5.900% 02/15/2039 DD 02/17/09	52,712.80	61,559.50	50,000.00
CISCO SYSTEMS INC	4.450% 01/15/2020 DD 11/17/09	407,596.00	355,432.00	350,000.00
CISCO SYSTEMS INC	2.950% 02/28/2026 DD 02/29/16	171,725.60	162,088.20	170,000.00
CISCO SYSTEMS INC	2.200% 02/28/2021 DD 02/29/16	126,217.50	123,343.75	125,000.00
CISCO SYSTEMS INC	2.200% 09/20/2023 DD 09/20/16	165,102.30	162,795.40	170,000.00
CISCO SYSTEMS INC	1.850% 09/20/2021 DD 09/20/16	59,640.00	58,341.60	60,000.00
CISCO SYSTEMS INC	2.500% 09/20/2026 DD 09/20/16	87,437.70	83,896.20	90,000.00
CISCO SYSTEMS INC	VAR RT 03/01/2019 DD 03/03/14	706,010.90	700,420.00	700,000.00

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CISCO SYSTEMS INC		39,882,261.94	68,718,303.57	1,585,929.00
CISION LTD		168,912.69	134,444.70	11,491.00
CIT GROUP INC		971,336.07	954,262.45	24,935.00
CITI TRENDS INC		200,726.29	192,991.35	9,465.00
CITIBANK CREDIT CARD ISS A1 A1	1.750% 11/19/2021 DD 12/08/16	3,522,469.90	3,482,652.80	3,520,000.00
CITIBANK NA	2.125% 10/20/2020 DD 10/20/17	243,775.00	245,045.00	250,000.00
CITIBANK NA	VAR RT 02/12/2021 DD 02/15/18	2,875,000.00	2,844,525.00	2,875,000.00
CITIGROUP COMMERCIAL 375P E 144A	VAR RT 05/10/2035 DD 05/01/13	1,310,570.00	1,278,771.04	1,328,000.00
CITIGROUP COMMERCIAL GC15 D 144A	VAR RT 09/10/2046 DD 09/01/13	2,156,315.75	2,503,075.00	2,500,000.00
CITIGROUP COMMERCIAL SHP2 E 144A	VAR RT 07/15/2027 DD 08/06/15	966,000.00	963,990.72	966,000.00
CITIGROUP COMMERCIAL C3 D 144A	3.000% 11/15/2049 DD 11/01/16	743,400.62	808,181.07	1,049,000.00
CITIGROUP COMMERCIAL M GC17 A3	3.854% 11/10/2046 DD 12/01/13	594,945.70	570,856.32	558,000.00
CITIGROUP COMMERCIAL M GC29 A3	2.935% 04/10/2048 DD 04/01/15	235,228.13	232,694.40	240,000.00
CITIGROUP COMMERCIAL MOR C1 A4	3.209% 05/10/2049 DD 05/01/16	536,531.29	517,434.95	527,000.00
CITIGROUP INC	5.875% 01/30/2042 DD 01/26/12	165,115.50	169,530.00	150,000.00
CITIGROUP INC	4.050% 07/30/2022 DD 02/08/13	20,635.20	20,091.00	20,000.00
CITIGROUP INC	6.675% 09/13/2043 DD 09/13/13	122,498.10	106,171.20	90,000.00
CITIGROUP INC	5.500% 09/13/2025 DD 09/13/13	1,064,775.75	1,007,414.40	960,000.00
CITIGROUP INC	3.875% 10/25/2023 DD 10/25/13	94,479.30	90,261.90	90,000.00
CITIGROUP INC	5.300% 05/06/2044 DD 05/06/14	10,513.70	9,965.90	10,000.00
CITIGROUP INC	3.300% 04/27/2025 DD 04/27/15	376,271.25	356,122.50	375,000.00
CITIGROUP INC	4.400% 06/10/2025 DD 06/10/15	80,547.20	78,291.20	80,000.00
CITIGROUP INC	4.650% 07/30/2045 DD 07/30/15	94,832.50	88,636.73	91,000.00
CITIGROUP INC	4.450% 09/29/2027 DD 09/29/15	143,222.40	134,934.80	140,000.00
CITIGROUP INC	4.600% 03/09/2026 DD 03/09/16	95,856.30	88,824.60	90,000.00
CITIGROUP INC	2.700% 03/30/2021 DD 03/30/16	675,246.30	660,050.50	670,000.00
CITIGROUP INC	3.400% 05/01/2026 DD 05/02/16	57,615.60	56,437.20	60,000.00
CITIGROUP INC	4.125% 07/25/2028 DD 07/25/16	77,742.40	75,076.00	80,000.00
CITIGROUP INC	2.350% 08/02/2021 DD 08/02/16	74,730.75	72,859.50	75,000.00
CITIGROUP INC	3.200% 10/21/2026 DD 10/21/16	1,487,911.30	1,375,553.10	1,490,000.00
CITIGROUP INC	VAR RT 01/10/2029 DD 01/10/17	59,802.60	57,894.60	60,000.00
CITIGROUP INC	2.750% 04/25/2022 DD 04/25/17	45,249.30	43,711.65	45,000.00
CITIGROUP INC	VAR RT 04/24/2048 DD 04/25/17	29,423.70	27,714.30	30,000.00
CITIGROUP INC	VAR RT 07/24/2028 DD 07/24/17	1,292,464.80	1,218,637.20	1,290,000.00
CITIGROUP INC	VAR RT 01/24/2039 DD 01/24/18	60,600.60	53,596.20	60,000.00
CITIGROUP INC	VAR RT 04/23/2029 DD 04/23/18	117,333.60	116,754.00	120,000.00
CITIGROUP INC	4.650% 07/23/2048 DD 07/23/18	131,431.30	127,051.60	130,000.00
CITIGROUP INC	3.875% 03/26/2025 DD 03/26/15	998,520.00	967,190.00	1,000,000.00
CITIGROUP INC	VAR RT 04/25/2022 DD 04/25/17	1,100,000.00	1,085,524.00	1,100,000.00
CITIGROUP INC	VAR RT 06/01/2024 DD 05/22/18	1,200,000.00	1,203,372.00	1,200,000.00
CITIGROUP INC	VAR RT 01/10/2020 DD 01/10/17	1,065,000.00	1,066,416.45	1,065,000.00
CITIGROUP INC		25,529,428.00	30,482,483.56	585,526.00
CITIZENS & NORTHERN CORP		213,066.76	231,183.21	8,747.00
CITIZENS BANK NA/PROVIDENCE RI	2.550% 05/13/2021 DD 05/13/16	399,628.00	391,232.00	400,000.00
CITIZENS BANK NA/PROVIDENCE RI	2.250% 03/02/2020 DD 03/02/17	882,525.60	870,575.20	880,000.00
CITIZENS FINANCIAL GROUP INC	4.300% 12/03/2025 DD 12/03/15	208,998.00	197,380.00	200,000.00
CITIZENS FINANCIAL GROUP INC	2.375% 07/28/2021 DD 07/28/16	198,952.00	195,032.00	200,000.00
CITIZENS FINANCIAL GROUP INC		3,150,768.76	3,436,698.81	115,597.00
CITIZENS INC/TX		354,745.05	294,588.48	39,174.00
CITRIX SYSTEMS INC		2,083,714.45	3,372,983.20	32,920.00
CITY HOLDING CO		698,614.37	758,562.57	11,223.00
CITY OFFICE REIT INC		311,537.27	257,223.75	25,095.00
CIVISTA BANCSHARES INC		178,298.60	151,240.44	8,682.00
CIVITAS SOLUTIONS INC		90,759.84	87,672.57	5,007.00
CLARUS CORP		114,773.68	163,235.60	16,130.00
CLEAN ENERGY FUELS CORP		336,113.18	181,638.88	105,604.00
CLEAN HARBORS INC		766,542.26	671,308.05	13,603.00
CLEAR CHANNEL OUTDOOR HOLDINGS		117,525.48	145,480.89	28,031.00
CLEARFIELD INC		56,986.82	37,725.76	3,803.00
CLEARSIDE BIOMEDICAL INC		56,246.24	4,227.17	4,231.00
CLEARWATER PAPER CORP		587,530.16	301,554.38	12,374.00
CLEARWAY ENERGY INC		398,802.94	444,403.80	26,265.00
CLEARWAY ENERGY INC		904,183.99	964,378.50	55,906.00
CLEARWAY ENERGY OPERATING 144A	5.750% 10/15/2025 DD 10/01/18	432,825.00	415,425.00	435,000.00
CLEVELAND-CLIFFS INC		1,610,291.20	1,550,742.33	201,657.00
CLIPPER REALTY INC		26,400.39	28,165.85	2,155.00
CLOROX CO/THE	3.800% 11/15/2021 DD 11/17/11	53,559.50	51,012.00	50,000.00
CLOROX CO/THE		3,009,011.82	4,753,677.60	30,840.00
CLOUD PEAK ENERGY INC		190,071.23	20,864.93	57,008.00
CLOUDERA INC		1,660,588.48	1,264,821.60	114,360.00

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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>
CLOVER INDUSTRIES LTD		177,431.21	152,879.46	120,900.00
CLOVIS ONCOLOGY INC		469,328.74	157,958.20	8,795.00
CLP HOLDINGS LTD	HK/00002	5,752,389.62	10,229,776.44	905,000.00
CME CCP CSFB CCP COLLATERAL	0.010% 01/01/2049 DD 07/01/08	745,000.00	745,000.00	745,000.00
CME GROUP INC	5.300% 09/15/2043 DD 09/09/13	52,259.00	58,356.00	50,000.00
CME GROUP INC		7,560,777.85	15,893,318.20	84,485.00
CMS ENERGY CORP		2,274,230.23	3,405,841.05	68,597.00
CNA FINANCIAL CORP	4.500% 03/01/2026 DD 02/24/16	302,201.20	282,287.60	280,000.00
CNA FINANCIAL CORP		290,054.45	355,275.05	8,047.00
CNB FINANCIAL CORP/PA		9,124,530.65	8,745,831.90	381,082.00
CNO FINANCIAL GROUP INC		2,274,241.68	1,877,632.80	126,185.00
CNX RESOURCES CORP		1,275,115.35	627,254.92	54,926.00
COASTAL FINANCIAL CORP/WA		78,068.89	71,900.83	4,721.00
COCA-COLA CO/THE	2.500% 04/01/2023 DD 03/05/13	117,757.50	122,000.00	125,000.00
COCA-COLA CO/THE	2.450% 11/01/2020 DD 11/01/13	192,265.80	188,793.50	190,000.00
COCA-COLA CO/THE	2.875% 10/27/2025 DD 10/27/15	60,710.40	57,764.40	60,000.00
COCA-COLA CO/THE	1.550% 09/01/2021 DD 09/01/16	58,030.80	58,174.80	60,000.00
COCA-COLA CO/THE	2.250% 09/01/2026 DD 09/01/16	334,344.50	320,491.50	350,000.00
COCA-COLA CO/THE		36,435,799.41	43,428,473.00	917,180.00
COCA-COLA CONSOLIDATED INC		153,747.88	150,950.38	851.00
COCA-COLA FEMSA SAB DE CV	ADR	6,960,016.66	6,972,142.32	114,598.00
CODEXIS INC		76,340.47	164,712.10	9,863.00
CODORUS VALLEY BANCORP INC		163,421.39	155,897.45	7,336.35
COEUR MINING INC	5.875% 06/01/2024 DD 05/31/17	1,150,199.80	1,016,400.00	1,155,000.00
COEUR MINING INC		1,123,803.93	549,501.57	122,931.00
COGENT COMMUNICATIONS HOLDINGS		4,480,687.08	5,065,735.29	112,049.00
COGNEX CORP		10,041,699.25	7,853,683.65	203,095.00
COGNIZANT TECHNOLOGY SOLUTIONS		21,668,167.47	24,312,522.60	382,995.00
COHBAR INC		27,855.12	10,424.72	3,352.00
COHEN & STEERS INC		146,808.68	138,035.64	4,022.00
COHERENT INC		1,437,923.89	632,251.51	5,981.00
COHERUS BIOSCIENCES INC		205,967.32	87,187.70	9,634.00
COHU INC		343,563.84	361,591.07	22,501.00
COLFAX CORP		785,262.85	391,227.10	18,719.00
COLGATE-PALMOLIVE CO	3.250% 03/15/2024 DD 03/03/14	154,089.00	150,756.00	150,000.00
COLGATE-PALMOLIVE CO		21,717,754.09	25,632,526.08	430,654.00
COLLEGIUM PHARMACEUTICAL INC		106,455.03	99,053.73	5,769.00
COLOMBIA GOVERNMENT INTERNATIO	7.375% 09/18/2037 DD 09/19/06	157,175.00	151,187.50	125,000.00
COLOMBIA GOVERNMENT INTERNATIO	4.375% 07/12/2021 DD 07/12/11	266,683.33	253,750.00	250,000.00
COLOMBIA GOVERNMENT INTERNATIO	4.000% 02/26/2024 DD 09/26/13	206,800.00	198,000.00	200,000.00
COLOMBIA GOVERNMENT INTERNATIO	5.625% 02/26/2044 DD 01/28/14	344,148.00	360,850.00	350,000.00
COLOMBIA GOVERNMENT INTERNATIO	10.375% 01/28/2033 DD 01/28/03	560,759.64	448,726.70	302,000.00
COLOMBIA GOVERNMENT INTERNATIO	5.000% 06/15/2045 DD 01/28/15	227,085.89	213,248.00	224,000.00
COLOMBIA GOVERNMENT INTERNATIO	4.500% 01/28/2026 DD 09/28/15	1,060,448.47	986,000.00	986,000.00
COLOMBIAN TES	6.000% 04/28/2028	5,406,876.14	4,732,662.36	16,217,300,000.00
COLONY CAPITAL INC		1,753,404.03	487,066.32	104,074.00
COLONY CREDIT REAL ESTATE INC		1,259,504.60	1,002,270.25	63,475.00
COLUMBIA BANKING SYSTEM INC		2,157,842.21	2,038,808.49	56,181.00
COLUMBIA FINANCIAL INC		638,566.42	568,803.29	37,201.00
COLUMBIA PIPELINE GROUP INC	4.500% 06/01/2025 DD 12/01/15	254,115.00	251,800.00	250,000.00
COLUMBIA PROPERTY TRUST INC		769,977.20	622,547.55	32,173.00
COLUMBIA SPORTSWEAR CO		630,456.97	611,166.12	7,268.00
COLUMBUS MCKINNON CORP/NY		243,613.07	283,979.08	9,422.00
COM7 PCL		965,814.89	793,137.29	1,666,100.00
COMCAST CABLE COMMUNICATIONS H	9.455% 11/15/2022 DD 11/18/02	3,526,088.68	2,824,735.50	2,325,000.00
COMCAST CORP	5.650% 06/15/2035 DD 06/09/05	159,361.35	147,997.80	135,000.00
COMCAST CORP	6.500% 11/15/2035 DD 11/14/05	12,479.90	11,970.10	10,000.00
COMCAST CORP	6.450% 03/15/2037 DD 03/02/06	98,948.25	89,451.00	75,000.00
COMCAST CORP	6.950% 08/15/2037 DD 08/23/07	491,745.75	461,126.25	375,000.00
COMCAST CORP	6.550% 07/01/2039 DD 06/18/09	148,785.00	153,068.75	125,000.00
COMCAST CORP	6.400% 03/01/2040 DD 03/01/10	243,238.50	211,246.20	180,000.00
COMCAST CORP	4.650% 07/15/2042 DD 07/02/12	48,900.15	44,528.40	45,000.00
COMCAST CORP	2.850% 01/15/2023 DD 01/14/13	93,731.75	93,153.20	95,000.00
COMCAST CORP	4.750% 03/01/2044 DD 02/26/14	242,080.70	235,376.00	235,000.00
COMCAST CORP	4.400% 08/15/2035 DD 05/27/15	122,251.90	116,088.00	120,000.00
COMCAST CORP	4.600% 08/15/2045 DD 05/27/15	69,784.40	68,203.80	70,000.00
COMCAST CORP	2.750% 03/01/2023 DD 02/23/16	131,778.75	126,525.10	130,000.00
COMCAST CORP	3.150% 03/01/2026 DD 02/23/16	38,662.40	38,272.40	40,000.00
COMCAST CORP	2.350% 01/15/2027 DD 07/19/16	84,404.70	80,450.10	90,000.00
COMCAST CORP	3.300% 02/01/2027 DD 01/10/17	48,722.50	47,652.50	50,000.00

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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>
COMCAST CORP	3.550% 05/01/2028 DD 02/08/18	24,724.75	24,131.25	25,000.00
COMCAST CORP	3.900% 03/01/2038 DD 02/08/18	24,145.00	23,142.75	25,000.00
COMCAST CORP	4.000% 03/01/2048 DD 02/08/18	23,745.00	22,780.75	25,000.00
COMCAST CORP	4.600% 10/15/2038 DD 10/05/18	152,134.05	156,515.90	155,000.00
COMCAST CORP	4.700% 10/15/2048 DD 10/05/18	327,760.65	338,644.80	335,000.00
COMCAST CORP	3.700% 04/15/2024 DD 10/05/18	1,275,000.50	1,282,790.25	1,275,000.00
COMCAST CORP	4.250% 10/15/2030 DD 10/05/18	331,797.40	338,788.85	335,000.00
COMCAST CORP		28,361,423.34	37,301,536.65	1,095,493.00
COMERICA INC		1,687,801.46	2,720,604.83	39,607.00
COMETA ENERGIA SA DE CV 144A	6.375% 04/24/2035 DD 04/24/18	316,827.00	293,064.98	316,827.00
COMFORT SYSTEMS USA INC		230,155.24	299,295.36	6,852.00
COMM 2005-LP5 MORTG LP5 F 144A	VAR RT 05/10/2043 DD 04/01/05	2,616,741.97	2,490,836.78	2,513,077.52
COMM 2012-CCRE1 MOR CR1 D 144A	VAR RT 05/15/2045 DD 05/01/12	1,928,524.47	2,101,176.00	2,100,000.00
COMM 2012-CCRE1 MOR CR1 G 144A	2.462% 05/15/2045 DD 05/01/12	517,361.48	573,161.25	771,000.00
COMM 2012-CCRE1 MORTGAGE CR1 C	VAR RT 05/15/2045 DD 05/01/12	1,574,959.51	1,605,458.40	1,560,000.00
COMM 2012-CCRE2 MOR CR2 E 144A	VAR RT 08/15/2045 DD 08/01/12	1,310,740.15	1,516,287.60	1,590,000.00
COMM 2012-CCRE2 MOR CR2 F 144A	4.250% 08/15/2045 DD 08/01/12	1,081,631.63	1,211,165.48	1,436,000.00
COMM 2012-CCRE2 MOR CR2 G 144A	4.250% 08/15/2045 DD 08/01/12	514,636.26	479,016.46	698,000.00
COMM 2012-CCRE5 MOR CR5 D 144A	VAR RT 12/10/2045 DD 12/01/12	672,185.94	723,157.60	740,000.00
COMM 2012-LC4 MORTG LC4 D 144A	VAR RT 12/10/2044 DD 03/01/12	1,938,027.11	2,002,438.74	2,217,000.00
COMM 2012-LC4 MORTGAGE T LC4 C	VAR RT 12/10/2044 DD 03/01/12	474,617.52	505,190.00	490,000.00
COMM 2013-CCRE10 M CR10 C 144A	VAR RT 08/10/2046 DD 08/01/13	363,632.29	390,028.20	380,000.00
COMM 2013-CCRE10 M CR10 D 144A	VAR RT 08/10/2046 DD 08/01/13	972,377.67	1,072,878.50	1,130,000.00
COMM 2013-CCRE12 M CR12 D 144A	VAR RT 10/10/2046 DD 11/01/13	1,464,895.80	1,351,243.50	1,550,000.00
COMM 2013-CCRE12 MORTGA CR12 C	VAR RT 10/10/2046 DD 11/01/13	1,013,685.82	1,011,180.00	1,000,000.00
COMM 2013-CCRE6 MOR CR6 D 144A	VAR RT 03/10/2046 DD 03/01/13	472,913.55	469,238.88	491,000.00
COMM 2013-CCRE6 MOR CR6 E 144A	VAR RT 03/10/2046 DD 03/01/13	38,738.09	42,374.88	51,000.00
COMM 2013-CCRE6 MOR CR6 F 144A	VAR RT 03/10/2046 DD 03/01/13	341,310.00	349,227.45	496,000.00
COMM 2013-CCRE8 MORTGAG CR8 A5	VAR RT 06/10/2046 DD 06/01/13	303,140.63	303,858.00	300,000.00
COMM 2013-CCRE9 MOR CR9 C 144A	VAR RT 07/10/2045 DD 07/01/13	788,078.83	764,717.80	782,000.00
COMM 2013-LC6 MORTG LC6 D 144A	VAR RT 01/10/2046 DD 01/01/13	1,862,742.24	2,004,960.50	2,075,000.00
COMM 2013-LC6 MORTG LC6 E 144A	3.500% 01/10/2046 DD 01/01/13	1,437,296.88	1,455,613.75	1,835,000.00
COMM 2014-CCRE15 M CR15 D 144A	VAR RT 02/10/2047 DD 02/01/14	353,381.95	398,318.00	395,000.00
COMM 2014-CCRE17 M CR17 E 144A	VAR RT 05/10/2047 DD 05/01/14	137,601.84	171,632.60	191,000.00
COMM 2014-CCRE19 MORTG CR19 A4	3.532% 08/10/2047 DD 08/01/14	413,375.00	402,980.00	400,000.00
COMM 2014-PAT MORTG PAT E 144A	VAR RT 08/13/2027 DD 09/30/14	1,071,000.00	1,076,590.62	1,071,000.00
COMM 2014-UBS2 MOR UBS2 D 144A	VAR RT 03/10/2047 DD 03/01/14	1,187,890.85	1,138,643.52	1,288,000.00
COMM 2015-3BP MORTG 3BP F 144A	VAR RT 02/10/2035 DD 02/01/15	1,310,715.00	1,385,944.56	1,512,000.00
COMM 2015-CCRE23 CR23 CME 144A	VAR RT 05/10/2048 DD 05/01/15	604,338.30	656,833.80	665,000.00
COMM 2015-CCRE26 MORTG CR26 A4	3.630% 10/10/2048 DD 10/01/15	938,484.00	906,129.00	900,000.00
COMM 2017-COR2 MOR COR2 D 144A	3.000% 09/10/2050 DD 09/01/17	301,107.10	297,266.25	375,000.00
COMM 2018-HCLV MOR HCLV F 144A	VAR RT 09/15/2033 DD 09/27/18	727,475.26	726,297.60	735,000.00
COMM 2018-HCLV MOR HCLV G 144A	VAR RT 09/15/2033 DD 09/27/18	495,380.00	496,260.09	527,000.00
COMMERCE BANCSHARES INC/MO		924,237.24	1,424,726.38	25,274.55
COMMERCIAL METALS CO	5.375% 07/15/2027 DD 07/11/17	755,706.25	666,775.00	745,000.00
COMMERCIAL METALS CO		1,860,322.71	1,431,419.04	89,352.00
COMMERCIAL METALS CO 144A	5.750% 04/15/2026 DD 05/03/18	765,000.00	709,537.50	765,000.00
COMMERCIAL MORTGAGE PA CR28 A4	3.762% 02/10/2049 DD 02/01/16	538,906.25	505,820.00	500,000.00
COMMERCIAL MTG 99-C1 144A	VAR RT 01/17/2032 DD 03/11/99	1,621.10	-	28,581.56
COMMERCIAL VEHICLE GROUP INC		58,858.04	41,507.40	7,282.00
COMMIT TO PUR FHLMC GOLD SFM	2.500% 01/01/2034 DD 01/01/19	(48,455.08)	(48,803.00)	(50,000.00)
COMMIT TO PUR FHLMC GOLD SFM	3.000% 01/01/2034 DD 01/01/19	988,281.25	996,460.00	1,000,000.00
COMMIT TO PUR FHLMC GOLD SFM	3.000% 01/01/2049 DD 01/01/19	1,107,054.69	1,120,629.00	1,150,000.00
COMMIT TO PUR FHLMC GOLD SFM	3.500% 01/01/2034 DD 01/01/19	326,637.70	329,108.00	325,000.00
COMMIT TO PUR FHLMC GOLD SFM	3.500% 01/01/2049 DD 01/01/19	7,071,796.88	7,145,924.50	7,150,000.00
COMMIT TO PUR FHLMC GOLD SFM	4.000% 01/01/2034 DD 01/01/19	305,578.13	306,948.00	300,000.00
COMMIT TO PUR FHLMC GOLD SFM	4.000% 01/01/2049 DD 01/01/19	8,645,035.16	8,716,126.50	8,550,000.00
COMMIT TO PUR FHLMC GOLD SFM	4.000% 02/01/2049 DD 02/01/19	509,296.88	509,285.00	500,000.00
COMMIT TO PUR FHLMC GOLD SFM	4.500% 01/01/2049 DD 01/01/19	1,184,359.38	1,190,353.50	1,150,000.00
COMMIT TO PUR FHLMC GOLD SFM	4.500% 02/01/2049 DD 02/01/19	413,718.75	413,664.00	400,000.00
COMMIT TO PUR FHLMC GOLD SFM	5.000% 01/01/2049 DD 01/01/19	52,226.56	52,362.00	50,000.00
COMMIT TO PUR FHLMC GOLD SFM	5.000% 02/01/2049 DD 02/01/19	104,632.81	104,611.00	100,000.00
COMMIT TO PUR FHLMC GOLD SFM	5.500% 01/01/2049 DD 01/01/19	(79,382.81)	(79,203.75)	(75,000.00)
COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2034 DD 01/01/19	605,761.72	610,362.50	625,000.00
COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2049 DD 01/01/19	(70,007.81)	(70,810.50)	(75,000.00)
COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2034 DD 01/01/19	3,468,281.25	3,491,320.00	3,500,000.00
COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2034 DD 01/01/19	225,838.34	227,702.25	225,000.00
COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2049 DD 01/01/19	116,638,615.24	119,753,440.50	119,775,000.00
COMMIT TO PUR FNMA SF MTG	4.000% 01/01/2034 DD 01/01/19	509,375.00	511,795.00	500,000.00
COMMIT TO PUR FNMA SF MTG	4.000% 01/01/2049 DD 01/01/19	36,095,229.77	36,774,133.50	36,075,000.00

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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>
COMMIT TO PUR FNMA SF MTG	4.000% 02/01/2049 DD 02/01/19	36,044,695.31	36,307,386.00	35,650,000.00
COMMIT TO PUR FNMA SF MTG	4.500% 01/01/2049 DD 01/01/19	2,575,851.56	2,588,725.00	2,500,000.00
COMMIT TO PUR FNMA SF MTG	4.500% 02/01/2049 DD 02/01/19	517,304.69	517,275.00	500,000.00
COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2049 DD 01/01/19	104,460.94	104,742.00	100,000.00
COMMIT TO PUR FNMA SF MTG	5.000% 02/01/2049 DD 02/01/19	1,254,156.25	1,255,404.00	1,200,000.00
COMMIT TO PUR FNMA SF MTG	5.500% 01/01/2049 DD 01/01/19	5,174,316.42	5,184,837.00	4,900,000.00
COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2049 DD 01/01/19	16,030,695.31	16,277,490.00	16,700,000.00
COMMIT TO PUR GNMA II JUMBOS	3.000% 11/01/2048 DD 11/01/18	679,000.00	689,325.00	700,000.00
COMMIT TO PUR GNMA II JUMBOS	3.500% 11/01/2048 DD 11/01/18	7,983,621.09	8,074,514.25	8,025,000.00
COMMIT TO PUR GNMA II JUMBOS	4.000% 01/20/2049 DD 01/01/19	8,689,335.94	8,754,430.50	8,550,000.00
COMMIT TO PUR GNMA II JUMBOS	4.000% 02/20/2049 DD 02/01/19	383,701.17	383,658.75	375,000.00
COMMIT TO PUR GNMA II JUMBOS	4.500% 01/20/2048 DD 01/01/19	3,431,084.96	3,440,543.75	3,325,000.00
COMMIT TO PUR GNMA II JUMBOS	4.500% 02/20/2049 DD 02/01/19	620,250.00	620,100.00	600,000.00
COMMIT TO PUR GNMA II JUMBOS	5.000% 01/20/2049 DD 01/01/19	1,040,796.88	1,040,796.00	1,000,000.00
COMMIT TO PUR GNMA II JUMBOS	5.000% 02/20/2049 DD 02/01/19	208,156.25	207,930.00	200,000.00
COMMIT TO PUR GNMA II JUMBOS	5.500% 01/20/2049 DD 01/01/19	(104,531.25)	(104,629.00)	(100,000.00)
COMMIT TO PUR GNMA SF MTG	3.000% 01/15/2049 DD 01/01/19	(48,539.06)	(49,267.50)	(50,000.00)
COMMIT TO PUR GNMA SF MTG	5.000% 01/15/2049 DD 01/01/19	(181,863.28)	(181,788.25)	(175,000.00)
COMMIT TO PUR GNMA SF MTG	5.500% 01/15/2049 DD 01/01/19	(106,250.00)	(106,082.00)	(100,000.00)
COMMONSPIRIT HEALTH	4.350% 11/01/2042 DD 10/31/12	181,428.00	180,912.00	200,000.00
COMMONWEALTH BANK OF AUST 144A	VAR RT 04/13/2020 DD 04/13/10	288,852.28	277,518.75	285,000.00
COMMONWEALTH BANK OF AUSTRALIA	2.550% 03/15/2021 DD 03/15/16	79,416.00	78,416.00	80,000.00
COMMONWEALTH BANK OF AUSTRALIA	2.050% 03/15/2019 DD 03/15/16	1,460,543.55	1,452,657.45	1,455,000.00
COMMONWEALTH EDISON CO	6.450% 01/15/2038 DD 01/16/08	261,132.00	251,758.00	200,000.00
COMMONWEALTH EDISON CO	4.700% 01/15/2044 DD 01/10/14	215,964.00	212,988.00	200,000.00
COMMONWEALTH EDISON CO	3.700% 03/01/2045 DD 03/02/15	184,985.00	184,084.00	200,000.00
COMMONWEALTH EDISON CO	3.700% 08/15/2028 DD 08/14/18	50,358.50	50,148.50	50,000.00
COMMONWEALTH EDISON CO	3.750% 08/15/2047 DD 08/23/17	1,008,220.00	916,730.00	1,000,000.00
COMMSCOPE HOLDING CO INC		1,569,285.38	793,128.49	48,391.00
COMMUNITY BANK SYSTEM INC		2,150,355.84	2,239,827.70	38,419.00
COMMUNITY BANKERS TRUST CORP		122,846.53	110,812.56	15,348.00
COMMUNITY FINANCIAL CORP/THE		128,449.73	98,889.68	3,382.00
COMMUNITY HEALTH SYSTEMS INC		377,924.19	180,282.60	63,930.00
COMMUNITY HEALTHCARE TRUST INC		336,632.87	393,961.95	13,665.00
COMMUNITY TRUST BANCORP INC		496,972.87	465,377.89	11,749.00
COMMVault SYSTEMS INC		417,524.36	434,429.68	7,352.00
COMPASS BANK	3.875% 04/10/2025 DD 04/10/15	248,222.50	239,655.00	250,000.00
COMPASS GROUP PLC		13,172,542.40	15,979,349.76	760,400.00
COMPASS MINERALS INTERNATIONAL		530,696.18	337,980.83	8,107.00
COMPUTER PROGRAMS & SYSTEMS IN		171,902.81	143,019.80	5,698.00
COMPX INTERNATIONAL INC		12,323.34	13,705.27	1,007.00
COMTECH TELECOMMUNICATIONS COR		223,230.62	438,193.02	18,003.00
CONAGRA BRANDS INC	3.200% 01/25/2023 DD 01/25/13	56,980.62	55,314.51	57,000.00
CONAGRA BRANDS INC	4.850% 11/01/2028 DD 10/22/18	85,283.90	83,586.45	85,000.00
CONAGRA BRANDS INC	5.300% 11/01/2038 DD 10/22/18	49,044.00	47,247.00	50,000.00
CONAGRA BRANDS INC	5.400% 11/01/2048 DD 10/22/18	1,043,625.00	967,018.50	1,050,000.00
CONAGRA BRANDS INC		3,390,236.76	2,422,923.52	113,432.75
CONCENTRADORA FIBRA DANHOS SA		509,410.53	348,796.50	295,700.00
CONCERT PHARMACEUTICALS INC		231,066.81	203,134.30	16,186.00
CONCHO RESOURCES INC	4.875% 10/01/2047 DD 09/26/17	51,890.00	47,441.50	50,000.00
CONCHO RESOURCES INC	4.850% 08/15/2048 DD 07/02/18	99,396.00	95,683.00	100,000.00
CONCHO RESOURCES INC		5,321,605.87	4,847,576.40	47,160.00
CONDUENT INC		7,647,757.73	3,799,055.70	357,390.00
CONMED CORP		641,157.75	882,172.20	13,741.00
CONNECTICUT LIGHT & POWER CO/T	2.500% 01/15/2023 DD 01/15/13	116,711.25	122,657.50	125,000.00
CONNECTICUT WATER SERVICE INC		516,494.36	617,276.97	9,231.00
CONNECTONE BANCORP INC		450,676.19	351,908.91	19,053.00
CONN'S INC		133,115.91	188,071.92	9,972.00
CONOCOPHILLIPS	6.500% 02/01/2039 DD 02/03/09	36,543.90	37,127.70	30,000.00
CONOCOPHILLIPS		14,179,782.29	17,435,117.55	279,633.00
CONOCOPHILLIPS CANADA FUNDING	7.200% 08/15/2031 DD 08/24/01	358,293.23	342,101.75	265,000.00
CONOCOPHILLIPS CO	4.300% 11/15/2044 DD 11/12/14	163,705.60	157,380.80	160,000.00
CONOCOPHILLIPS CO	5.950% 03/15/2046 DD 03/08/16	101,797.60	97,476.80	80,000.00
CONOCOPHILLIPS HOLDING CO	6.950% 04/15/2029 DD 04/20/99	130,372.82	123,651.00	100,000.00
CONSOL ENERGY INC		587,567.07	462,458.64	14,584.00
CONSOLIDATED COMMUNICATIONS HO		1,026,518.91	530,674.56	53,712.00
CONSOLIDATED EDISON CO OF NEW	5.300% 03/01/2035 DD 03/10/05	170,271.00	164,086.50	150,000.00
CONSOLIDATED EDISON CO OF NEW	4.200% 03/15/2042 DD 03/13/12	160,995.00	146,148.00	150,000.00
CONSOLIDATED EDISON CO OF NEW	4.450% 03/15/2044 DD 03/06/14	381,069.50	349,356.00	350,000.00
CONSOLIDATED EDISON CO OF NEW	4.300% 12/01/2056 DD 11/16/16	19,806.80	18,609.20	20,000.00



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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>
CONSOLIDATED EDISON INC		5,079,291.36	5,622,256.72	73,532.00
CONSOLIDATED WATER CO LTD		111,243.00	117,917.58	10,113.00
CONSOLIDATED-TOMOKA LAND CO		137,902.74	124,057.50	2,363.00
CONSOLVE INCORPORATED SER D	PFD	6,579.00	-	6,579.00
CONSOLVE 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	503,735.00	500,000.00
CONSTELLATION BRANDS INC	3.600% 02/15/2028 DD 02/07/18	336,955.50	322,329.00	350,000.00
CONSTELLATION BRANDS INC	2.700% 05/09/2022 DD 05/09/17	748,327.50	724,410.00	750,000.00
CONSTELLATION BRANDS INC		3,713,551.02	6,046,510.36	37,598.00
CONSTELLATION PHARMACEUTICALS		6,987.00	3,408.50	850.00
CONSUMERS ENERGY CO	3.250% 08/15/2046 DD 08/10/16	366,760.00	338,560.00	400,000.00
CONTAINER STORE GROUP INC/THE		64,925.91	53,772.21	11,273.00
CONTINENTAL AG		-	-	-
CONTINENTAL BUILDING PRODUCTS		155,316.76	174,637.90	6,862.00
CONTINENTAL RESOURCES INC/OK		910,921.64	874,373.64	21,756.00
CONTROL4 CORP		280,806.65	239,553.60	13,611.00
CONTROLADORA VUELA CIA DE AVIA	ADR	11,259,964.78	6,956,872.50	1,300,350.00
CONVATEC GROUP PLC		13,605,952.20	10,770,268.91	6,086,042.00
COOPER COS INC/THE		1,577,576.05	2,911,734.50	11,441.00
COOPER TIRE & RUBBER CO		1,496,155.34	1,274,157.63	39,411.00
COOPERATIEVE RABOBANK UA	4.625% 12/01/2023 DD 11/29/13	170,282.30	162,228.80	160,000.00
COOPERATIEVE RABOBANK UA	5.750% 12/01/2043 DD 11/29/13	124,582.70	108,881.00	100,000.00
COOPERATIEVE RABOBANK UA	4.375% 08/04/2025 DD 08/04/15	60,511.80	58,929.60	60,000.00
COOPERATIEVE RABOBANK UA	3.875% 02/08/2022 DD 02/08/12	156,924.00	151,657.50	150,000.00
COOPERATIEVE RABOBANK UA	3.950% 11/09/2022 DD 11/09/12	386,873.90	368,793.80	370,000.00
COOPERATIEVE RABOBANK UA 144A	3.875% 09/26/2023 DD 09/26/18	1,695,410.00	1,705,882.00	1,700,000.00
COOPERATIEVE RABOBANK UA/NY	2.500% 01/19/2021 DD 01/19/16	754,075.00	736,987.50	750,000.00
COOPERATIEVE RABOBANK UA/NY	2.250% 01/14/2020 DD 01/14/15	1,452,312.00	1,427,688.00	1,440,000.00
COOPER-STANDARD HOLDINGS INC		1,423,642.35	836,197.32	13,461.00
COPA HOLDINGS SA		665,703.37	665,493.05	8,455.00
COPART INC		990,457.72	2,321,056.84	48,578.00
CORBUS PHARMACEUTICALS HOLDING		62,359.01	55,941.36	9,579.00
CORCEPT THERAPEUTICS INC		207,830.52	249,978.96	18,711.00
CORE INDUSTRIAL TR CALW G 144A	VAR RT 02/10/2034 DD 04/01/15	788,396.87	818,326.53	837,000.00
CORE INDUSTRIAL TR TEXW F 144A	VAR RT 02/10/2034 DD 04/01/15	1,347,488.90	1,402,668.15	1,443,000.00
CORE INDUSTRIAL TR WEST F 144A	VAR RT 02/10/2037 DD 04/01/15	1,793,195.81	1,934,676.78	2,018,000.00
CORECIVIC INC		2,138,772.12	1,616,663.93	90,671.00
CORELOGIC INC/UNITED STATES		489,530.82	572,551.44	17,132.00
CORE-MARK HOLDING CO INC		872,616.18	771,179.25	33,169.00
COREENERGY INFRASTRUCTURE TRUST		301,386.15	313,863.04	9,488.00
COREPOINT LODGING INC		827,375.08	391,510.00	31,960.00
CORESITE REALTY CORP		926,893.77	733,691.53	8,411.00
CORNERSTONE ONDEMAND INC		403,411.15	525,732.75	10,425.00
CORNING INC	4.750% 03/15/2042 DD 02/21/12	66,177.60	57,108.60	60,000.00
CORNING INC	4.375% 11/15/2057 DD 11/13/17	49,774.00	41,965.00	50,000.00
CORNING INC		3,389,467.41	5,671,293.09	187,729.00
CORP ANDINA DE FOMENTO	4.375% 06/15/2022 DD 06/15/12	379,711.50	362,232.50	350,000.00
CORP ANDINA DE FOMENTO	2.000% 05/10/2019 DD 05/10/16	1,439,870.40	1,434,787.20	1,440,000.00
CORPORATE OFFICE PROPERTIES LP	3.700% 06/15/2021 DD 05/21/14	125,256.25	123,942.50	125,000.00
CORPORATE OFFICE PROPERTIES TR		687,758.71	519,377.91	24,697.00
CORVEL CORP		73,036.70	118,193.80	1,915.00
CORVUS PHARMACEUTICALS INC		37,070.18	11,050.37	3,011.00
COSAN LTD		5,916,282.42	6,300,800.00	716,000.00
COSMO LADY CHINA HOLDINGS CO L	HK/02298	80,552.67	65,110.39	184,700.00
COSTAMARE INC		250,597.25	164,216.73	37,407.00
COSTAR GROUP INC		1,728,467.87	2,941,604.80	8,720.00
COSTCO WHOLESALE CORP	1.750% 02/15/2020 DD 02/17/15	124,786.25	123,703.75	125,000.00
COSTCO WHOLESALE CORP	2.300% 05/18/2022 DD 05/18/17	90,392.40	88,011.00	90,000.00
COSTCO WHOLESALE CORP	2.750% 05/18/2024 DD 05/18/17	60,490.80	58,360.20	60,000.00
COSTCO WHOLESALE CORP	3.000% 05/18/2027 DD 05/18/17	60,086.40	57,874.80	60,000.00
COSTCO WHOLESALE CORP		13,063,082.73	21,438,847.82	105,242.00
COTT HOLDINGS INC 144A	5.500% 04/01/2025 DD 03/22/17	860,000.00	810,550.00	860,000.00
COTY INC		2,078,951.38	671,875.20	102,420.00
COUNCIL OF EUROPE DEVELOPMENT	1.625% 03/10/2020 DD 03/10/15	250,852.50	247,117.50	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		11,562,031.81	466,261.88	4,281,843.00
COUNTY BANCORP INC		94,219.09	67,291.38	3,874.00
COUPA SOFTWARE INC		8,652,380.78	9,424,851.24	149,934.00
COUSINS PROPERTIES INC		5,712,443.26	5,344,910.90	676,571.00
COVANTA HOLDING CORP	5.875% 07/01/2025 DD 03/16/17	1,204,811.11	1,104,000.00	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>
COVANTA HOLDING CORP		315,623.67	303,077.28	22,584.00
COVENANT TRANSPORTATION GROUP		192,843.29	182,726.40	9,517.00
COVIA HOLDINGS CORP		153,548.71	18,409.86	5,383.00
COWEN INC		207,075.91	191,388.98	14,347.00
COX COMMUNICATIONS INC 144A	3.150% 08/15/2024 DD 08/07/17	499,310.00	481,000.00	500,000.00
COX COMMUNICATIONS INC 144A	3.500% 08/15/2024 DD 08/07/17	1,982,250.00	1,843,920.00	2,000,000.00
COX COMMUNICATIONS INC 144A	3.350% 09/15/2026 DD 09/13/16	199,662.00	184,520.00	200,000.00
COX COMMUNICATIONS INC 144A	4.600% 08/15/2047 DD 08/07/17	603,654.00	539,748.00	600,000.00
CRA INTERNATIONAL INC		171,319.76	216,281.65	5,083.00
CRACKER BARREL OLD COUNTRY STO		561,620.27	576,295.30	3,605.00
CRAFT BREW ALLIANCE INC		29,106.00	26,444.88	1,848.00
CRANE CO		636,142.73	771,243.30	10,685.00
CRAWFORD & CO		76,668.30	71,442.00	7,938.00
CRAY INC		4,531,766.60	4,068,225.29	188,431.00
CREDICORP LTD		5,439,084.57	8,473,114.08	38,224.00
CREDIT ACCEPTANCE CORP		604,962.56	974,251.52	2,552.00
CREDIT SUISSE AG/NEW YORK NY	5.400% 01/14/2020 DD 01/14/10	320,763.50	304,641.00	300,000.00
CREDIT SUISSE AG/NEW YORK NY	3.625% 09/09/2024 DD 09/09/14	723,842.00	686,835.00	700,000.00
CREDIT SUISSE FIRST BOS 26 4B3	7.000% 10/25/2017 DD 09/01/02	268.43	113.38	20,513.20
CREDIT SUISSE FIRST C1 H 144A	6.000% 05/17/2040 DD 06/11/98	454,173.74	740,764.45	908,347.46
CREDIT SUISSE GROUP FUNDING GU	3.800% 09/15/2022 DD 09/15/15	112,504.30	109,198.10	110,000.00
CREDIT SUISSE GROUP FUNDING GU	3.125% 12/10/2020 DD 06/10/16	549,358.50	544,621.00	550,000.00
CREDIT SUISSE GROUP FUNDING GU	4.550% 04/17/2026 DD 10/18/16	3,193,299.00	2,960,369.10	2,990,000.00
CREDIT SUISSE GROUP FUNDING GU	3.750% 03/26/2025 DD 09/26/15	1,164,696.00	1,144,272.00	1,200,000.00
CREDIT SUISSE NIMS TR 3 B 144A	6.500% 08/27/2036 DD 07/01/06	630,711.04	-	640,000.00
CREDIT SUISSE TBA CASH COLLATE	VAR RT 01/01/2049 DD 07/01/08	(2,630,000.00)	(2,630,000.00)	(2,630,000.00)
CREDIT 2004 I LTD	VAR RT 01/28/2040 DD 11/18/04	1,565,045.51	156.50	1,565,045.51
CREE INC		9,841,240.45	11,969,428.84	279,823.00
CRESUD SACIF Y A	ADR	1,212,939.93	1,084,831.76	89,286.57
CRH AMERICA FINANCE INC 144A	3.400% 05/09/2027 DD 05/09/17	198,542.00	183,606.00	200,000.00
CRINETICS PHARMACEUTICALS INC		47,247.12	48,583.80	1,620.00
CRITEO SA	ADR	19,024,235.44	13,411,616.00	590,300.00
CROCS INC		114,448.88	341,662.98	13,151.00
CROSS COUNTRY HEALTHCARE INC		357,344.33	205,628.49	28,053.00
CROWN AMERICAS LLC / CROW 144A	4.750% 02/01/2026 DD 01/26/18	823,338.57	772,850.00	820,000.00
CROWN CASTLE INTERNATIONAL COR	5.250% 01/15/2023 DD 10/15/12	100,213.20	93,457.80	90,000.00
CROWN CASTLE INTERNATIONAL COR	3.700% 06/15/2026 DD 05/06/16	426,521.90	403,725.00	420,000.00
CROWN CASTLE INTERNATIONAL COR	3.650% 09/01/2027 DD 08/01/17	1,165,287.50	1,158,800.00	1,250,000.00
CROWN CASTLE INTERNATIONAL COR		7,695,376.42	10,789,240.23	99,321.00
CROWN HOLDINGS INC		1,339,276.87	1,239,908.39	29,827.00
CRYOLIFE INC		276,147.92	377,283.72	13,294.00
CRYOPORT INC		69,052.07	51,752.76	4,692.00
CSAIL 2015-C2 COMMERCIAL C2 A4	3.504% 06/15/2057 DD 05/01/15	508,046.87	499,735.00	500,000.00
CSAIL 2017-C8 COMMER C8 D 144A	4.470% 06/15/2050 DD 06/01/17	1,158,365.01	1,118,069.61	1,281,000.00
CSAIL 2017-C8 COMMERCIAL C8 A4	3.392% 06/15/2050 DD 06/01/17	1,032,304.69	977,970.00	1,000,000.00
CSAIL 2017-CX10 CX10 UESD 144A	VAR RT 10/15/2032 DD 11/01/17	1,258,997.08	1,246,895.00	1,300,000.00
CSAIL 2017-CX9 COMM CX9 D 144A	VAR RT 09/15/2050 DD 09/01/17	459,908.59	460,188.96	528,000.00
CSAIL 2018-CX11 COMMERC CX11 C	VAR RT 04/15/2051 DD 04/01/18	759,273.48	763,620.48	756,000.00
CSC HOLDINGS LLC 144A	7.750% 07/15/2025 DD 07/15/18	1,142,725.00	1,101,275.00	1,085,000.00
CSG SYSTEMS INTERNATIONAL INC		401,010.71	305,341.47	9,611.00
CSL LTD		4,610,560.80	18,014,734.85	138,200.00
CSMC 2016-MFF MFF F 144A	VAR RT 11/15/2033 DD 11/23/16	1,127,000.00	1,121,902.80	1,127,000.00
CSMC TRUST 2017-MO MOON E 144A	VAR RT 07/10/2034 DD 07/01/17	405,436.51	398,087.04	416,000.00
CSW INDUSTRIALS INC		113,875.50	142,584.15	2,949.00
CSX CORP	6.150% 05/01/2037 DD 04/25/07	338,053.25	325,226.00	275,000.00
CSX CORP	3.700% 11/01/2023 DD 10/22/13	101,174.00	101,490.00	100,000.00
CSX CORP	2.600% 11/01/2026 DD 10/18/16	96,631.00	90,980.00	100,000.00
CSX CORP	3.250% 06/01/2027 DD 05/01/17	120,331.20	112,903.20	120,000.00
CSX CORP	3.800% 03/01/2028 DD 02/20/18	49,871.00	49,055.50	50,000.00
CSX CORP	4.300% 03/01/2048 DD 02/20/18	74,249.25	71,407.50	75,000.00
CSX CORP		5,845,422.48	12,000,782.28	193,156.00
CTBC FINANCIAL HOLDING CO LTD		3,500,929.12	4,163,977.22	6,336,048.00
CTI BIOPHARMA CORP		38,978.84	5,631.98	7,673.00
CTS CORP		564,729.33	642,175.56	24,804.00
CUBESMART		7,682,269.32	7,886,909.69	274,901.00
CUBIC CORP		430,088.37	462,056.52	8,598.00
CUE BIOPHARMA INC		38,327.01	12,539.60	2,668.00
CULLEN/FROST BANKERS INC		982,542.50	1,237,139.92	14,068.00
CULP INC		235,528.63	161,708.40	8,556.00
CUMMINS INC		4,333,019.19	4,894,030.44	36,621.00

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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>
CURO GROUP HOLDINGS CORP		48,198.97	19,596.85	2,065.00
CURTISS-WRIGHT CORP		1,199,105.19	1,073,996.04	10,517.00
CUSHMAN & WAKEFIELD PLC		268,258.63	218,815.34	15,122.00
CUSTOMERS BANCORP INC		484,912.71	299,845.00	16,475.00
CUTERA INC		1,403,738.94	770,665.60	45,280.00
CVB FINANCIAL CORP		1,845,491.75	1,732,659.04	85,648.00
CVR ENERGY INC		80,461.81	137,471.76	3,987.00
CVS HEALTH CORP	4.125% 05/15/2021 DD 05/12/11	130,913.75	126,480.00	125,000.00
CVS HEALTH CORP	2.800% 07/20/2020 DD 07/20/15	99,023.00	99,098.00	100,000.00
CVS HEALTH CORP	3.500% 07/20/2022 DD 07/20/15	145,854.80	139,039.60	140,000.00
CVS HEALTH CORP	3.875% 07/20/2025 DD 07/20/15	296,946.30	274,809.00	282,000.00
CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	336,727.50	311,491.20	320,000.00
CVS HEALTH CORP	2.125% 06/01/2021 DD 05/25/16	89,382.60	86,838.30	90,000.00
CVS HEALTH CORP	2.875% 06/01/2026 DD 05/25/16	37,458.40	36,432.80	40,000.00
CVS HEALTH CORP	4.300% 03/25/2028 DD 03/09/18	1,235,625.00	1,222,012.50	1,250,000.00
CVS HEALTH CORP	4.780% 03/25/2038 DD 03/09/18	1,964,921.00	1,916,520.00	2,000,000.00
CVS HEALTH CORP	5.050% 03/25/2048 DD 03/09/18	504,479.50	476,578.90	490,000.00
CVS HEALTH CORP	3.350% 03/09/2021 DD 03/09/18	300,723.00	299,145.00	300,000.00
CVS HEALTH CORP		20,184,530.77	20,269,856.82	309,369.00
CWABS ASSET-BACKED CERT 16 MV2	VAR RT 05/25/2036 DD 12/28/05	2,896,875.00	2,899,650.00	3,000,000.00
CWMS REPERFORMING LN 03-R1	VAR RT 02/25/2043 DD 02/01/03	18,076.61	462.59	43,805.49
CYMABAY THERAPEUTICS INC		245,699.75	140,762.82	17,886.00
CYPRESS SEMICONDUCTOR CORP		1,092,679.46	1,114,322.88	87,604.00
CYRUSONE INC		6,762,069.25	7,102,630.08	134,316.00
CYTOKINETICS INC		109,067.21	62,555.36	9,898.00
CYTOMX THERAPEUTICS INC		137,290.00	129,633.50	8,585.00
CYTOSORBENTS CORP		66,942.29	49,182.96	6,087.00
DAILY JOURNAL CORP		203,072.30	211,536.00	904.00
DAIMLER FINANCE NORTH AME 144A	2.000% 07/06/2021 DD 07/06/16	2,015,270.00	1,924,320.00	2,000,000.00
DAIMLER FINANCE NORTH AMERICA	8.500% 01/18/2031 DD 01/18/01	184,316.40	183,172.86	135,000.00
DAKTRONICS INC		256,758.20	212,165.40	28,671.00
DANA FINANCING LUXEMBOURG 144A	6.500% 06/01/2026 DD 05/27/16	1,467,073.50	1,366,218.75	1,425,000.00
DANA INC		610,973.68	458,717.65	33,655.00
DANAHER CORP		9,017,087.14	15,283,827.68	148,214.00
DANSKE BANK A/S		-	-	-
DARDEN RESTAURANTS INC	4.550% 02/15/2048 DD 02/22/18	19,719.80	18,380.60	20,000.00
DARDEN RESTAURANTS INC		1,751,877.23	2,857,294.18	28,613.00
DARFON ELECTRONICS CORP		408,782.97	901,535.60	706,000.00
DARLING INGREDIENTS INC		1,838,253.41	2,415,062.52	125,523.00
DASAN ZHONG SOLUTIONS INC		38,308.08	54,777.58	3,938.00
DASEKE INC		1,845,673.65	563,849.60	153,220.00
DASSAULT SYSTEMES SE		7,881,440.51	10,094,314.46	85,152.00
DAVE & BUSTER'S ENTERTAINMENT		387,262.18	338,745.12	7,602.00
DAVITA INC	5.000% 05/01/2025 DD 04/17/15	963,750.00	907,500.00	1,000,000.00
DAVITA INC		1,594,054.10	1,647,749.20	32,020.00
DAWSON GEOPHYSICAL CO		110,949.72	47,843.90	14,155.00
DBCCRE 2014-ARCP M ARCP D 144A	VAR RT 01/10/2034 DD 01/01/14	524,037.50	512,382.80	530,000.00
DBCCRE 2014-ARCP M ARCP E 144A	VAR RT 01/10/2034 DD 01/01/14	1,746,273.91	1,729,184.80	1,849,000.00
DBJPM 16-C3 MORTGAGE TRUS C3 C	VAR RT 08/10/2049 DD 08/01/16	681,741.15	642,089.00	700,000.00
DBUBS 2011-LC1 MOR LC1A E 144A	VAR RT 11/10/2046 DD 02/01/11	1,655,111.38	1,716,015.73	1,669,000.00
DBUBS 2011-LC1 MOR LC1A F 144A	VAR RT 11/10/2046 DD 02/01/11	2,175,021.52	2,756,711.52	2,736,000.00
DBUBS 2011-LC1 MOR LC1A G 144A	4.652% 11/10/2046 DD 02/01/11	2,473,227.81	2,639,746.26	2,902,000.00
DBUBS 2011-LC3 MOR LC3A D 144A	VAR RT 08/10/2044 DD 08/01/11	990,303.67	1,010,975.38	986,000.00
DCC PLC		-	-	-
DEAN FOODS CO		1,258,232.33	263,469.12	69,152.00
DEAN FOODS CO 144A	6.500% 03/15/2023 DD 02/25/15	795,023.89	632,000.00	790,000.00
DECIPHERA PHARMACEUTICALS INC		4,569,105.55	3,702,866.89	176,411.00
DECKERS OUTDOOR CORP		365,703.82	727,139.85	5,683.00
DEERE & CO	3.900% 06/09/2042 DD 06/08/12	93,636.90	87,248.70	90,000.00
DEERE & CO		7,299,296.16	11,557,691.60	77,480.00
DEL FRISCO'S RESTAURANT GROUP		322,876.66	171,907.45	24,043.00
DEL TACO RESTAURANTS INC		3,561,456.78	2,561,426.01	256,399.00
DELEK US HOLDINGS INC		1,347,509.27	1,187,557.79	36,529.00
DELL INTERNATIONAL LLC / 144A	4.420% 06/15/2021 DD 06/01/16	585,649.00	569,059.50	570,000.00
DELL INTERNATIONAL LLC / 144A	5.450% 06/15/2023 DD 06/01/16	3,758,447.90	3,632,974.80	3,570,000.00
DELL INTERNATIONAL LLC / 144A	6.020% 06/15/2026 DD 06/01/16	379,242.27	351,582.00	350,000.00
DELL INTERNATIONAL LLC / 144A	8.100% 07/15/2036 DD 06/01/16	2,204,124.90	1,923,724.50	1,770,000.00
DELL INTERNATIONAL LLC / 144A	8.350% 07/15/2046 DD 06/01/16	183,024.50	167,832.45	155,000.00
DELL INTERNATIONAL LLC / REGS	5.450% 06/15/2023 DD 06/01/16	1,295,256.00	1,221,168.00	1,200,000.00
DELL TECHNOLOGIES INC		1,371,373.27	1,502,157.33	30,991.49

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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>
DELTA AIR LINES INC		4,370,782.59	7,706,556.00	154,440.00
DELTA DUNIA MAKMUR TBK PT		410,901.13	220,353.87	6,035,600.00
DELTA ELECTRONICS INC		3,039,992.42	2,390,140.14	567,303.00
DELUXE CORP		592,041.02	335,696.52	8,733.00
DENALI THERAPEUTICS INC		175,354.73	174,638.98	8,453.00
DENBURY RESOURCES INC		682,135.69	390,965.85	228,635.00
DENNY'S CORP		253,017.86	335,725.31	20,711.00
DENSO CORP		8,490,114.18	9,824,799.71	220,300.00
DENTSPLY SIRONA INC		2,231,273.66	1,842,043.84	49,504.00
DERMIRA INC		212,436.95	47,540.28	6,612.00
DEUTSCH MOTORS INC		585,810.37	528,727.20	114,777.00
DEUTSCHE BANK AG		-	-	-
DEUTSCHE BANK AG/NEW YORK NY	3.375% 05/12/2021 DD 05/12/18	343,899.50	337,767.50	350,000.00
DEUTSCHE BANK AG/NEW YORK NY	4.250% 10/14/2021 DD 04/14/18	1,765,805.10	1,730,617.50	1,770,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 07/13/2020 DD 07/13/17	600,000.00	584,214.00	600,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/16/2022 DD 11/16/17	1,500,000.00	1,368,825.00	1,500,000.00
DEUTSCHE BUNDESREPUBLIK I REGS	0.100% 04/15/2046	901,709.17	904,230.08	644,709.00
DEUTSCHE TELEKOM INTERNATIONAL	VAR RT 06/15/2030 DD 07/06/00	203,671.80	182,599.20	140,000.00
DEVON ENERGY CORP	4.000% 07/15/2021 DD 07/12/11	83,247.20	80,079.20	80,000.00
DEVON ENERGY CORP	5.600% 07/15/2041 DD 07/12/11	206,894.00	189,640.00	200,000.00
DEVON ENERGY CORP	3.250% 05/15/2022 DD 05/14/12	190,993.20	185,145.50	190,000.00
DEVON ENERGY CORP	5.850% 12/15/2025 DD 12/15/15	16,003.26	14,848.82	14,000.00
DEVON ENERGY CORP		5,541,641.66	2,681,831.74	118,981.00
DEXCOM INC		1,683,188.20	2,557,011.20	21,344.00
DGB FINANCIAL GROUP INC		18,565,143.39	11,897,212.59	1,597,462.00
DHT HOLDINGS INC		273,580.42	275,285.92	70,226.00
DIAGEO CAPITAL PLC	5.875% 09/30/2036 DD 09/28/06	172,273.50	181,084.50	150,000.00
DIAGEO CAPITAL PLC	3.500% 09/18/2023 DD 05/18/18	253,815.00	250,722.50	250,000.00
DIAMOND HILL INVESTMENT GROUP		121,154.44	89,670.00	600.00
DIAMOND OFFSHORE DRILLING INC		530,021.16	461,785.92	48,918.00
DIAMONDBACK ENERGY INC	4.750% 11/01/2024 DD 05/01/17	1,135,790.93	1,100,100.00	1,140,000.00
DIAMONDBACK ENERGY INC	5.375% 05/31/2025 DD 05/31/17	322,400.00	302,250.00	310,000.00
DIAMONDBACK ENERGY INC		3,255,919.77	3,546,399.42	38,256.74
DIAMONDROCK HOSPITALITY CO		1,641,091.14	1,442,793.84	158,898.00
DICERNA PHARMACEUTICALS INC		3,470,498.55	2,842,460.31	265,899.00
DICK'S SPORTING GOODS INC		702,248.58	513,645.60	16,463.00
DIEBOLD NIXDORF INC		903,117.99	143,483.76	57,624.00
DIGI INTERNATIONAL INC		270,498.43	208,045.71	20,619.00
DIGICEL GROUP LTD 144A	7.125% 04/01/2022 DD 04/02/14	65,267.01	33,015.00	71,000.00
DIGIMARC CORP		88,353.84	42,441.50	2,927.00
DIGITAL REALTY TRUST INC		4,449,554.29	5,158,192.05	48,411.00
DIGNITY PLC		9,194,455.66	4,771,508.65	537,900.00
DILLARD'S INC		497,537.05	530,969.24	8,804.00
DIME COMMUNITY BANCSHARES INC		463,928.13	420,102.18	24,741.00
DINE BRANDS GLOBAL INC		568,735.35	471,380.00	7,000.00
DIODES INC		600,256.46	799,467.32	24,782.00
DIPLOMAT PHARMACY INC		304,067.93	228,954.60	17,010.00
DISCOVER BANK	4.200% 08/08/2023 DD 08/08/13	63,816.60	60,013.80	60,000.00
DISCOVER BANK	4.250% 03/13/2026 DD 03/13/14	207,222.00	195,238.00	200,000.00
DISCOVER BANK	3.100% 06/04/2020 DD 06/04/15	357,805.00	347,602.50	350,000.00
DISCOVER CARD EXECUTION A4 A4	1.390% 03/15/2022 DD 09/21/16	2,712,773.70	2,699,888.10	2,730,000.00
DISCOVER FINANCIAL SERVICES	3.950% 11/06/2024 DD 11/06/14	257,240.00	246,675.00	250,000.00
DISCOVER FINANCIAL SERVICES	4.100% 02/09/2027 DD 02/09/17	998,610.00	933,570.00	1,000,000.00
DISCOVER FINANCIAL SERVICES		3,398,988.12	4,766,291.76	80,812.00
DISCOVERY COMMUNICATIONS LLC	6.350% 06/01/2040 DD 06/03/10	217,826.00	209,556.00	200,000.00
DISCOVERY COMMUNICATIONS LLC	4.950% 05/15/2042 DD 05/17/12	56,428.50	44,279.50	50,000.00
DISCOVERY COMMUNICATIONS LLC	3.450% 03/15/2025 DD 03/02/15	147,973.50	140,179.50	150,000.00
DISCOVERY COMMUNICATIONS LLC	3.950% 03/20/2028 DD 09/21/17	99,617.00	92,724.00	100,000.00
DISCOVERY COMMUNICATIONS LLC	5.200% 09/20/2047 DD 09/21/17	100,814.00	91,904.00	100,000.00
DISCOVERY INC		800,319.93	820,749.50	33,175.00
DISCOVERY INC		2,046,739.12	1,970,085.72	85,359.00
DISH DBS CORP	7.750% 07/01/2026 DD 06/13/16	3,105,929.46	2,519,737.50	3,045,000.00
DISH NETWORK CORP		2,181,980.16	1,244,379.95	49,835.00
DMC GLOBAL INC		57,402.72	105,360.00	3,000.00
DNB ASA		-	-	-
DOCUSIGN INC		787,258.54	703,884.96	17,562.00
DOLBY LABORATORIES INC		638,109.28	925,806.64	14,971.00
DOLLAR GENERAL CORP	3.250% 04/15/2023 DD 04/11/13	152,415.00	146,560.50	150,000.00
DOLLAR GENERAL CORP		3,988,049.89	7,013,959.68	64,896.00
DOLLAR TREE INC	4.200% 05/15/2028 DD 04/19/18	92,959.40	89,984.00	95,000.00

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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>
DOLLAR TREE INC		3,560,833.79	5,086,099.84	56,312.00
DOMINICAN REPUBLIC INTERN 144A	5.875% 04/18/2024 DD 04/18/13	90,885.55	90,982.80	90,000.00
DOMINICAN REPUBLIC INTERN 144A	7.450% 04/30/2044 DD 04/30/14	454,871.98	436,800.00	420,000.00
DOMINICAN REPUBLIC INTERN 144A	6.850% 01/27/2045 DD 01/27/15	241,390.00	235,415.00	239,000.00
DOMINICAN REPUBLIC INTERN 144A	6.000% 07/19/2028 DD 07/19/18	562,000.00	560,595.00	562,000.00
DOMINION ENERGY INC	5.950% 06/15/2035 DD 06/20/05	167,662.50	167,437.50	150,000.00
DOMINION ENERGY INC	4.900% 08/01/2041 DD 08/05/11	450,776.00	397,040.00	400,000.00
DOMINION ENERGY INC		10,176,265.21	11,187,920.52	156,562.00
DOMINO'S PIZZA INC		1,068,240.90	2,412,198.73	9,727.00
DOMO INC		37,435.10	36,747.36	1,872.00
DOMTAR CORP		675,139.98	579,609.87	16,499.00
DONALDSON CO INC		1,096,637.21	1,264,037.48	29,132.00
DONEGAL GROUP INC		114,941.00	95,569.59	7,004.00
DONG-A ST CO LTD		1,762,122.77	1,868,787.50	19,954.00
DONGWON DEVELOPMENT CO LTD		423,085.66	453,640.46	126,543.00
DONNELLEY FINANCIAL SOLUTIONS		346,115.96	238,552.09	17,003.00
DOOSAN INFRACORE CO LTD		525,652.83	412,225.86	60,601.00
DORIAN LPG LTD		149,495.07	119,876.46	20,562.00
DORMAKABA HOLDING AG		2,552,091.35	3,129,822.48	5,203.00
DORMAN PRODUCTS INC		352,948.92	451,090.22	5,011.00
DOUBLEGAMES CO LTD		290,747.69	254,356.35	4,746.00
DOUGLAS DYNAMICS INC		133,497.70	149,625.41	4,169.00
DOUGLAS EMMETT INC		1,151,598.84	1,342,810.72	39,344.00
DOVA PHARMACEUTICALS INC		65,740.99	16,873.08	2,226.00
DOVER CORP		1,748,013.95	2,558,244.15	36,057.00
DOW CHEMICAL CO/THE	7.375% 11/01/2029 DD 11/01/99	275,228.00	243,832.00	200,000.00
DOW CHEMICAL CO/THE	4.250% 11/15/2020 DD 11/09/10	46,623.53	47,835.66	47,000.00
DOW CHEMICAL CO/THE	5.250% 11/15/2041 DD 11/14/11	102,295.80	89,804.70	90,000.00
DOW CHEMICAL CO/THE	4.125% 11/15/2021 DD 11/14/11	79,883.25	76,319.25	75,000.00
DOW CHEMICAL CO/THE	4.625% 10/01/2044 DD 09/16/14	93,715.00	90,863.00	100,000.00
DOWDUPONT INC	5.319% 11/15/2038 DD 11/28/18	86,428.85	87,522.80	85,000.00
DOWDUPONT INC	5.419% 11/15/2048 DD 11/28/18	107,488.50	109,088.70	105,000.00
DOWDUPONT INC		25,298,530.61	29,559,679.52	552,724.00
DR HORTON INC		1,847,824.66	2,824,235.44	81,484.00
DR REDDY'S LABORATORIES LTD	ADR	2,043,039.46	2,141,360.00	56,800.00
DRIL-QUIP INC		1,339,784.78	829,818.99	27,633.00
DRIVE SHACK INC		62,727.09	63,625.52	16,231.00
DSV A/S		2,014,356.07	3,021,123.02	45,950.00
DSW INC		1,206,483.32	1,306,407.70	52,891.00
DTE ELECTRIC CO	3.700% 03/15/2045 DD 03/11/15	98,062.00	92,786.00	100,000.00
DTE ELECTRIC CO	3.450% 10/01/2020 DD 08/19/10	52,528.00	50,185.50	50,000.00
DTE ENERGY CO	3.700% 08/01/2023 DD 08/06/18	100,414.00	99,300.00	100,000.00
DTE ENERGY CO		3,248,058.02	4,706,059.80	42,666.00
DTZ/CUSHMAN 8/18 COV-LITE TLB		1,492,500.00	1,432,500.00	1,500,000.00
DUCOMMUN INC		234,671.03	308,320.48	8,489.00
DUERR AG		21,056,050.94	16,452,034.18	471,400.00
DUKE ENERGY CAROLINAS LLC	6.050% 04/15/2038 DD 04/14/08	188,434.50	182,728.50	150,000.00
DUKE ENERGY CAROLINAS LLC	4.000% 09/30/2042 DD 09/21/12	49,929.50	48,037.50	50,000.00
DUKE ENERGY CORP	3.950% 10/15/2023 DD 10/11/13	102,320.00	100,902.00	100,000.00
DUKE ENERGY CORP	1.800% 09/01/2021 DD 08/12/16	73,010.25	71,787.00	75,000.00
DUKE ENERGY CORP	5.050% 09/15/2019 DD 08/28/09	680,243.20	645,913.60	640,000.00
DUKE ENERGY CORP	3.750% 09/01/2046 DD 08/12/16	1,544,752.00	1,383,280.00	1,600,000.00
DUKE ENERGY CORP		12,336,940.73	14,716,221.20	170,524.00
DUKE ENERGY CORP SR NTS	6.000% 12/02/2028 DD 12/04/98	31,930.50	35,152.26	30,000.00
DUKE ENERGY FLORIDA LLC	3.400% 10/01/2046 DD 09/09/16	29,714.40	25,848.60	30,000.00
DUKE ENERGY FLORIDA LLC	3.200% 01/15/2027 DD 01/06/17	291,210.00	290,274.00	300,000.00
DUKE REALTY CORP		2,699,209.60	3,146,124.80	121,472.00
DUKE REALTY LP	3.375% 12/15/2027 DD 12/12/17	199,980.00	190,204.00	200,000.00
DULUTH HOLDINGS INC		44,795.25	35,044.47	1,389.00
DUN & BRADSTREET CORP/THE		924,484.82	1,318,346.64	9,236.00
DUNKIN' BRANDS GROUP INC		869,904.61	1,343,442.24	20,952.00
DURECT CORP		40,891.36	13,072.39	27,065.00
DXC TECHNOLOGY CO	4.750% 04/15/2027 DD 03/27/17	209,018.55	195,686.40	195,000.00
DXC TECHNOLOGY CO		2,648,804.89	3,515,015.53	66,109.00
DXP ENTERPRISES INC/TX		164,740.47	151,087.68	5,427.00
DYCOM INDUSTRIES INC		7,611,702.17	5,455,229.92	100,948.00
DYNAVAX TECHNOLOGIES CORP		167,865.84	146,372.55	15,997.00
DYNEX CAPITAL INC		297,575.03	250,524.56	43,798.00
E*TRADE FINANCIAL CORP		1,237,864.13	2,642,497.48	60,221.00
EAGLE BANCORP INC		544,719.60	471,269.25	9,675.00

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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>
EAGLE BULK SHIPPING INC		186,828.94	174,202.68	37,788.00
EAGLE MATERIALS INC		774,886.46	592,052.03	9,701.00
EAGLE PHARMACEUTICALS INC/DE		148,522.96	81,627.54	2,026.00
EARTHSTONE ENERGY INC		139,839.36	60,414.32	13,366.00
EAST WEST BANCORP INC		1,208,167.01	1,472,010.48	33,816.00
EASTERLY GOVERNMENT PROPERTIES		754,842.68	606,659.20	38,690.00
EASTERN CO/THE		113,402.02	91,714.74	3,793.00
EASTGROUP PROPERTIES INC		518,404.39	641,376.16	6,992.00
EASTMAN CHEMICAL CO	4.650% 10/15/2044 DD 05/15/14	9,911.30	8,941.20	10,000.00
EASTMAN CHEMICAL CO	3.800% 03/15/2025 DD 11/20/14	115,386.24	109,930.20	114,000.00
EASTMAN CHEMICAL CO		1,928,982.22	2,372,419.50	32,450.00
EASTMAN KODAK CO		37,020.00	6,293.40	2,468.00
EATON CORP	4.150% 11/02/2042 DD 11/02/13	38,548.40	37,551.20	40,000.00
EATON CORP	3.915% 09/15/2047 DD 09/15/17	246,952.50	223,430.00	250,000.00
EATON CORP PLC		6,405,823.28	7,273,565.76	105,936.00
EATON VANCE CORP		978,959.28	1,025,356.28	29,146.00
EATON VANCE GLOBAL MACRO	ABSOLUTE RETURN ADVANTAGE FU	200,000,000.00	189,326,400.00	200,000,000.00
EBAY INC	2.600% 07/15/2022 DD 07/24/12	139,020.00	145,009.50	150,000.00
EBAY INC	3.450% 08/01/2024 DD 07/28/14	91,557.90	86,753.70	90,000.00
EBAY INC	2.150% 06/05/2020 DD 06/06/17	397,572.00	394,932.00	400,000.00
EBAY INC	4.000% 07/15/2042 DD 07/24/12	1,487,727.50	1,302,962.50	1,750,000.00
EBAY INC		4,808,904.24	6,344,381.40	226,020.00
EBIX INC		282,419.10	198,627.52	4,667.00
ECHO GLOBAL LOGISTICS INC		150,590.75	135,519.78	6,666.00
ECHOSTAR CORP		437,007.21	356,918.40	9,720.00
ECLIPSE RESOURCES CORP		109,154.64	40,822.95	38,879.00
ECOLAB INC	4.350% 12/08/2021 DD 12/08/11	202,849.74	191,094.54	186,000.00
ECOLAB INC	2.700% 11/01/2026 DD 10/18/16	75,285.60	74,644.00	80,000.00
ECOLAB INC		5,529,067.26	9,085,011.60	61,656.00
ECOPETROL SA	7.375% 09/18/2043 DD 09/18/13	109,875.00	110,125.00	100,000.00
ECOPETROL SA	4.125% 01/16/2025 DD 09/16/14	196,380.00	190,000.00	200,000.00
ECOPETROL SA	5.375% 06/26/2026 DD 06/26/15	133,900.00	130,812.50	130,000.00
ECUADOR GOVERNMENT INTERN 144A	7.875% 01/23/2028	3,911,764.76	3,642,437.50	4,483,000.00
ECUADOR GOVERNMENT INTERN 144A	8.875% 10/23/2027	364,610.00	347,440.00	404,000.00
ECUADOR GOVERNMENT INTERN 144A	9.650% 12/13/2026	10,000.00	9,100.00	10,000.00
ECUADOR GOVERNMENT INTERN REGS	7.875% 01/23/2028	1,834,171.25	1,677,000.00	2,064,000.00
ECUADOR GOVERNMENT INTERN REGS	8.875% 10/23/2027	635,213.96	562,440.00	654,000.00
ECUADOR GOVERNMENT INTERN REGS	9.650% 12/13/2026	213,251.80	182,000.00	200,000.00
EDGEWELL PERSONAL CARE CO		2,071,868.61	1,544,011.65	41,339.00
EDISON INTERNATIONAL	2.950% 03/15/2023 DD 03/09/16	120,565.20	113,355.60	120,000.00
EDISON INTERNATIONAL		4,259,688.75	4,311,965.35	75,955.00
EDITAS MEDICINE INC		198,238.69	197,902.25	8,699.00
EDWARDS LIFESCIENCES CORP		21,265,857.94	32,247,033.27	210,531.00
EFG INTERNATIONAL AG		10,586,778.65	6,843,713.23	1,173,310.00
EGAIN CORP		50,449.28	26,207.73	3,989.00
EGALAX_EMPIA TECHNOLOGY INC		513,845.63	383,713.75	297,458.00
EGYPT GOVERNMENT INTERNAT 144A	6.875% 04/30/2040 DD 04/29/10	72,187.50	61,985.00	77,000.00
EGYPT GOVERNMENT INTERNAT 144A	6.125% 01/31/2022 DD 01/31/17	345,000.00	338,472.60	345,000.00
EGYPT GOVERNMENT INTERNAT 144A	7.500% 01/31/2027 DD 01/31/17	137,613.75	130,514.42	137,000.00
EGYPT GOVERNMENT INTERNAT 144A	8.500% 01/31/2047 DD 01/31/17	1,210,290.30	1,038,297.60	1,152,000.00
EGYPT GOVERNMENT INTERNAT 144A	5.577% 02/21/2023 DD 02/21/18	283,000.00	268,187.78	283,000.00
EGYPT GOVERNMENT INTERNAT 144A	6.588% 02/21/2028 DD 02/21/18	1,436,724.86	1,321,291.92	1,482,000.00
EGYPT GOVERNMENT INTERNAT 144A	4.750% 04/16/2026	189,052.51	171,683.43	166,000.00
EGYPT GOVERNMENT INTERNAT 144A	5.625% 04/16/2030	3,544,017.97	3,137,748.23	3,177,000.00
EHEALTH INC		300,373.90	542,644.08	14,124.00
EIDOS THERAPEUTICS INC		17,640.90	21,052.80	1,530.00
EL PASO ELECTRIC CO		1,421,992.82	1,558,040.40	31,080.00
EL POLLO LOCO HOLDINGS INC		199,443.16	242,856.53	16,009.00
EL SALVADOR GOVERNMENT IN 144A	8.250% 04/10/2032 DD 04/10/02	68,425.00	70,875.00	70,000.00
EL SALVADOR GOVERNMENT IN REGS	7.625% 02/01/2041 DD 02/01/11	715,807.05	696,507.50	739,000.00
ELAN MICROELECTRONICS CORP		427,899.60	508,885.05	208,000.00
ELDORADO RESORTS INC		3,329,756.21	3,266,974.83	90,223.00
ELECTRO SCIENTIFIC INDUSTRIES		158,890.52	728,836.92	24,327.00
ELECTROCORE INC		13,662.00	6,197.40	990.00
ELECTRONIC ARTS INC		4,125,022.05	5,591,010.23	70,853.00
ELECTRONICS FOR IMAGING INC		1,233,477.59	846,895.20	34,149.00
ELEMENT FLEET MANAGEMENT CORP		18,383,967.15	12,953,340.90	2,560,300.00
ELEMENT SOLUTIONS INC 144A	5.875% 12/01/2025 DD 11/24/17	1,340,507.55	1,248,225.00	1,335,000.00
ELEVATE CREDIT INC		24,208.60	13,820.80	3,085.00
ELF BEAUTY INC		108,460.62	35,367.44	4,084.00

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ELI LILLY & CO	2.750% 06/01/2025 DD 03/05/15	160,154.60	158,931.30	165,000.00
ELI LILLY & CO	3.700% 03/01/2045 DD 03/05/15	29,879.40	28,175.10	30,000.00
ELI LILLY & CO		13,644,587.89	26,270,060.08	227,014.00
ELLIE MAE INC		545,460.55	399,724.46	6,362.00
ELOXX PHARMACEUTICALS INC		85,203.59	54,341.28	4,536.00
E-MART INC		2,032,075.13	1,803,246.63	11,025.00
EMBRAER NETHERLANDS FINANCE BV	5.400% 02/01/2027 DD 02/01/17	208,480.00	206,502.00	200,000.00
EMC INSURANCE GROUP INC		216,443.67	243,971.00	7,660.00
EMCOR GROUP INC		1,327,334.98	1,141,929.39	19,131.00
EMERA US FINANCE LP	3.550% 06/15/2026 DD 12/15/16	75,890.25	71,121.75	75,000.00
EMERA US FINANCE LP	4.750% 06/15/2046 DD 12/15/16	104,418.67	96,150.00	100,000.00
EMERALD EXPOSITIONS EVENTS INC		398,072.89	236,668.86	19,179.00
EMERGENT BIOSOLUTIONS INC		315,226.33	497,122.08	8,386.00
EMERSON ELECTRIC CO	2.625% 02/15/2023 DD 02/20/13	90,754.80	88,159.50	90,000.00
EMERSON ELECTRIC CO	2.625% 12/01/2021 DD 05/21/15	175,773.50	172,599.00	175,000.00
EMERSON ELECTRIC CO		8,020,262.90	9,072,619.25	151,843.00
EMPIRE RESORTS INC		32,535.35	15,731.89	1,553.00
EMPIRE STATE REALTY TRUST INC		4,245,161.67	3,702,589.08	260,196.00
EMPLOYERS HOLDINGS INC		902,359.43	1,044,423.45	24,885.00
EMS-CHEMIE HOLDING AG		-	-	-
ENABLE MIDSTREAM PARTNERS LP	4.400% 03/15/2027 DD 03/09/17	2,147,901.00	1,960,854.00	2,100,000.00
ENABLE MIDSTREAM PARTNERS LP	4.950% 05/15/2028 DD 05/10/18	497,649.00	473,310.00	500,000.00
ENANTA PHARMACEUTICALS INC		125,470.63	226,443.51	3,197.00
ENBRIDGE ENERGY PARTNERS LP	7.375% 10/15/2045 DD 10/06/15	63,832.80	74,315.40	60,000.00
ENBRIDGE INC	5.500% 12/01/2046 DD 11/29/16	104,112.00	96,053.40	90,000.00
ENCANA CORP	6.500% 08/15/2034 DD 08/04/04	222,874.00	211,612.00	200,000.00
ENCOMPASS HEALTH CORP	5.750% 11/01/2024 DD 09/11/12	956,301.90	935,550.00	945,000.00
ENCOMPASS HEALTH CORP		1,504,330.30	1,460,500.70	23,671.00
ENCORE CAPITAL GROUP INC		552,817.38	458,790.50	19,523.00
ENCORE WIRE CORP		634,288.42	769,660.84	15,338.00
ENDO DAC / ENDO FINANCE L 144A	VAR RT 02/01/2025 DD 01/27/15	939,220.26	688,800.00	960,000.00
ENDO INTERNATIONAL PLC		1,587,833.13	1,194,958.90	163,693.00
ENDOLOGIX INC		114,806.15	12,392.53	17,308.00
ENDURANCE INTERNATIONAL GROUP		106,165.40	90,513.15	13,611.00
ENEL FINANCE INTERNATIONA 144A	3.625% 05/25/2027 DD 05/25/17	2,624,560.00	2,293,590.00	2,600,000.00
ENEL FINANCE INTERNATIONA 144A	2.875% 05/25/2022 DD 05/25/17	493,875.00	471,105.00	500,000.00
ENEL GENERACION CHILE SA	4.250% 04/15/2024 DD 04/15/14	124,673.25	122,906.25	125,000.00
ENERGA SA		294,686.29	191,398.68	80,700.00
ENERGIZER HOLDINGS INC		409,202.31	580,764.45	12,863.00
ENERGIZER HOLDINGS INC 144A	5.500% 06/15/2025 DD 06/01/15	1,290,537.50	1,150,687.50	1,275,000.00
ENERGOUS CORP		79,028.89	25,759.71	4,449.00
ENERGY FUELS INC/CANADA		173,718.47	201,643.20	70,752.00
ENERGY RECOVERY INC		64,415.15	40,427.11	6,007.00
ENERGY TRANSFER OPERATING LP	4.650% 06/01/2021 DD 05/12/11	73,276.70	71,217.30	70,000.00
ENERGY TRANSFER OPERATING LP	3.600% 02/01/2023 DD 01/22/13	1,143,951.25	1,103,127.35	1,145,000.00
ENERGY TRANSFER OPERATING LP	5.150% 02/01/2043 DD 01/22/13	50,134.50	43,329.00	50,000.00
ENERGY TRANSFER OPERATING LP	4.150% 10/01/2020 DD 09/19/13	261,695.00	251,510.00	250,000.00
ENERGY TRANSFER OPERATING LP	4.900% 02/01/2024 DD 09/19/13	102,302.00	101,208.00	100,000.00
ENERGY TRANSFER OPERATING LP	4.050% 03/15/2025 DD 03/12/15	39,144.40	37,542.00	40,000.00
ENERGY TRANSFER OPERATING LP	4.900% 03/15/2035 DD 03/12/15	248,955.00	223,797.50	250,000.00
ENERGY TRANSFER OPERATING LP	4.750% 01/15/2026 DD 06/23/15	918,069.60	893,927.20	920,000.00
ENERGY TRANSFER OPERATING LP	6.125% 12/15/2045 DD 06/23/15	107,508.00	97,800.00	100,000.00
ENERGY TRANSFER OPERATING LP	6.000% 06/15/2048 DD 06/08/18	98,517.00	97,381.00	100,000.00
ENERGY TRANSFER PARTNERS LP /	5.750% 09/01/2020 DD 09/11/13	110,687.00	102,629.00	100,000.00
ENERSYS		1,266,554.27	1,269,699.60	16,360.00
ENGLITY HOLDINGS INC		478,832.25	396,960.08	13,948.00
ENNIS INC		335,544.16	385,192.50	20,010.00
ENOVA INTERNATIONAL INC		83,399.39	124,835.90	6,415.00
ENPHASE ENERGY INC		432,313.19	308,608.85	65,245.00
ENPRO INDUSTRIES INC		1,004,709.26	891,283.00	14,830.00
ENSCO PLC	7.750% 02/01/2026 DD 01/26/18	528,115.37	388,500.00	525,000.00
ENSGN GROUP INC/THE		215,032.75	363,695.04	9,376.00
ENSTAR GROUP LTD		1,832,241.76	1,547,508.95	9,235.00
ENTEGRAS FINANCIAL CORP		107,231.65	92,233.75	4,445.00
ENTEGRIS INC		543,175.74	744,405.97	26,686.00
ENTEGRIS INC 144A	4.625% 02/10/2026 DD 11/10/17	1,336,750.00	1,219,000.00	1,325,000.00
ENTERCOM COMMUNICATIONS CORP		976,799.87	557,210.35	97,585.00
ENTERGY ARKANSAS LLC	3.500% 04/01/2026 DD 01/08/16	103,122.00	99,397.00	100,000.00
ENTERGY CORP		3,118,442.50	3,708,498.09	43,087.00
ENTERGY LOUISIANA LLC	3.120% 09/01/2027 DD 05/23/17	508,360.00	477,170.00	500,000.00

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ENERGY LOUISIANA LLC	4.200% 09/01/2048 DD 08/14/18	101,458.00	98,697.00	100,000.00
ENERGY MISSISSIPPI LLC	3.750% 07/01/2024 DD 03/21/14	961,732.50	964,896.00	950,000.00
ENTERPRISE BANCORP INC/MA		230,297.72	221,711.04	6,894.00
ENTERPRISE FINANCIAL SERVICES		505,562.76	477,298.92	12,684.00
ENTERPRISE PRODUCTS OPERATING	5.200% 09/01/2020 DD 05/20/10	233,386.35	206,152.00	200,000.00
ENTERPRISE PRODUCTS OPERATING	4.850% 08/15/2042 DD 02/15/12	456,558.90	414,038.40	430,000.00
ENTERPRISE PRODUCTS OPERATING	4.850% 03/15/2044 DD 03/18/13	96,318.90	87,266.70	90,000.00
ENTERPRISE PRODUCTS OPERATING	3.750% 02/15/2025 DD 10/14/14	151,864.50	148,419.00	150,000.00
ENTERPRISE PRODUCTS OPERATING	4.950% 10/15/2054 DD 10/14/14	112,410.00	121,480.00	125,000.00
ENTERPRISE PRODUCTS OPERATING	3.700% 02/15/2026 DD 05/07/15	77,604.00	73,896.75	75,000.00
ENTERPRISE PRODUCTS OPERATING	2.850% 04/15/2021 DD 04/13/16	91,342.80	89,101.80	90,000.00
ENTERPRISE PRODUCTS OPERATING	2.800% 02/15/2021 DD 02/15/18	44,860.05	44,527.95	45,000.00
ENTERPRISE PRODUCTS OPERATING	4.250% 02/15/2048 DD 02/15/18	71,883.00	66,478.50	75,000.00
ENTERPRISE PRODUCTS OPERATING	4.450% 02/15/2043 DD 08/13/12	2,109,765.00	1,905,645.00	2,100,000.00
ENTRAVISION COMMUNICATIONS COR		245,732.92	131,226.45	45,095.00
ENTRUST KEYSTONE FUND		7,516,919.44	10,184,967.31	7,516,919.44
ENVESTNET INC		334,929.37	416,196.59	8,461.00
ENVISION HEALTHCARE 9/18	0.000% 10/10/2025 DD 06/11/18	1,306,725.00	1,217,828.40	1,310,000.00
ENZO BIOCHEM INC		66,402.45	23,051.76	8,292.00
EOG RESOURCES INC	4.150% 01/15/2026 DD 01/14/16	82,055.20	82,109.60	80,000.00
EOG RESOURCES INC		21,074,424.56	30,792,368.43	353,083.00
EP ENERGY CORP		114,675.12	18,799.20	26,856.00
EPAM SYSTEMS INC		11,043,079.59	18,022,617.54	155,354.00
EPIZYME INC		222,454.36	117,163.20	19,020.00
EPLUS INC		148,007.10	173,868.31	2,443.00
EPR PROPERTIES	4.500% 04/01/2025 DD 03/16/15	126,815.00	123,370.00	125,000.00
EPR PROPERTIES	5.750% 08/15/2022 DD 08/08/12	555,975.00	524,220.00	500,000.00
EPR PROPERTIES		1,226,580.66	1,073,206.83	16,761.00
EQM MIDSTREAM PARTNERS LP	6.500% 07/15/2048 DD 06/25/18	98,334.00	98,459.00	100,000.00
EQT CORP	3.900% 10/01/2027 DD 10/04/17	937,470.00	862,080.00	1,000,000.00
EQT CORP		5,399,376.98	3,498,881.36	185,224.00
EQUIFAX INC		2,489,145.02	2,726,101.36	29,272.00
EQUINIX INC		17,900,172.35	18,314,434.32	51,947.00
EQUINOR ASA	3.625% 09/10/2028 DD 09/10/18	395,316.00	399,308.00	400,000.00
EQUINOR ASA	5.100% 08/17/2040 DD 08/17/10	113,220.00	110,078.00	100,000.00
EQUINOR ASA	2.450% 01/17/2023 DD 11/21/12	9,707.60	9,716.20	10,000.00
EQUINOR ASA	2.650% 01/15/2024 DD 05/15/13	19,377.80	19,345.60	20,000.00
EQUINOR ASA	3.950% 05/15/2043 DD 05/15/13	47,390.00	47,716.00	50,000.00
EQUINOR ASA	3.700% 03/01/2024 DD 11/08/13	41,055.20	40,746.00	40,000.00
EQUINOR ASA	4.800% 11/08/2043 DD 11/08/13	123,085.70	118,383.10	110,000.00
EQUINOR ASA	7.250% 09/23/2027 DD 05/26/00	70,705.50	61,890.50	50,000.00
EQUITRANS MIDSTREAM CORP		9,102,050.07	6,892,942.06	344,302.80
EQUITY BANCSHARES INC		267,002.68	280,131.75	7,947.00
EQUITY COMMONWEALTH		622,481.05	767,055.60	25,560.00
EQUITY LIFESTYLE PROPERTIES IN		1,173,379.65	2,039,050.09	20,993.00
EQUITY RESIDENTIAL		12,433,677.83	12,962,647.74	196,374.00
ERA GROUP INC		159,164.10	129,885.14	14,861.00
ERIE INDEMNITY CO		609,899.87	797,593.73	5,983.00
EROS INTERNATIONAL PLC		246,261.22	140,930.00	17,000.00
ERP OPERATING LP	4.750% 07/15/2020 DD 07/15/10	106,965.00	101,924.00	100,000.00
ERP OPERATING LP	4.625% 12/15/2021 DD 12/12/11	75,113.50	72,423.40	70,000.00
ERP OPERATING LP	3.500% 03/01/2028 DD 02/07/18	29,505.60	29,167.20	30,000.00
ERSTE GROUP BANK AG		-	-	-
ESCALADE INC		108,853.72	89,630.60	7,828.00
ESCO TECHNOLOGIES INC		1,091,955.13	1,289,718.20	19,556.00
ESH HOSPITALITY INC 144A	5.250% 05/01/2025 DD 05/15/15	770,000.00	716,100.00	770,000.00
ESKOM HOLDINGS SOC LTD 144A	8.450% 08/10/2028 DD 08/10/18	750,182.75	756,523.80	804,000.00
ESPERION THERAPEUTICS INC		129,193.16	205,252.00	4,462.00
ESQUIRE FINANCIAL HOLDINGS INC		71,741.30	60,260.90	2,777.00
ESSA BANCORP INC		100,838.54	106,054.34	6,794.00
ESSENDANT INC		511,567.49	360,731.50	28,675.00
ESSENT GROUP LTD		1,579,491.21	1,533,895.86	44,877.00
ESSENTIAL PROPERTIES REALTY TR		348,638.89	335,578.48	24,247.00
ESSEX PORTFOLIO LP	3.500% 04/01/2025 DD 03/17/15	125,978.75	121,488.75	125,000.00
ESSEX PROPERTY TRUST INC		5,625,089.99	6,350,203.37	25,897.00
ESSILOLUXOTTICA SA		8,989,599.49	15,282,873.98	121,042.00
ESSO THAILAND PCL		563,446.69	299,922.61	957,400.00
ESSO THAILAND PCL		1,007,895.45	577,665.85	1,844,000.00
ESTEE LAUDER COS INC/THE		3,887,316.13	6,842,869.70	52,597.00
ESTERLINE TECHNOLOGIES CORP		1,696,224.78	2,425,235.05	19,969.00



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ETERNA CAPITAL PTE LTD	8.000% 12/11/2022	143,451.63	135,230.05	151,956.00
ETERNA CAPITAL PTE LTD REGS	7.500% 12/11/2022	270,398.47	248,342.97	251,161.00
ETHAN ALLEN INTERIORS INC		573,638.09	326,241.73	18,547.00
ETSY INC		6,371,580.06	6,847,416.08	143,944.00
EURO-ASIA AGRICULTURAL HLDGS	HKD0.10	554,770.70	-	4,300,000.00
EURONAV NV		-	228.69	33.00
EURONET WORLDWIDE INC		989,844.81	1,252,824.06	12,237.00
EUROPEAN BANK FOR RECONSTRUCTI	1.875% 02/23/2022 DD 02/23/15	99,485.00	97,530.00	100,000.00
EUROPEAN BANK FOR RECONSTRUCTI	1.625% 05/05/2020 DD 05/05/17	299,865.00	295,986.00	300,000.00
EUROPEAN INVESTMENT BANK	4.875% 02/15/2036 DD 03/02/06	378,288.00	367,302.00	300,000.00
EUROPEAN INVESTMENT BANK	2.875% 09/15/2020 DD 09/15/10	563,327.00	550,819.50	550,000.00
EUROPEAN INVESTMENT BANK	2.500% 10/15/2024 DD 10/15/14	125,053.75	123,401.25	125,000.00
EUROPEAN INVESTMENT BANK	1.625% 03/16/2020 DD 01/14/15	919,121.25	914,362.50	925,000.00
EUROPEAN INVESTMENT BANK	1.875% 02/10/2025 DD 02/10/15	195,640.00	189,662.00	200,000.00
EUROPEAN INVESTMENT BANK	1.375% 06/15/2020 DD 04/22/15	407,745.00	402,829.10	410,000.00
EUROPEAN INVESTMENT BANK	2.250% 08/15/2022 DD 07/21/15	506,275.00	493,465.00	500,000.00
EUROPEAN INVESTMENT BANK	2.000% 03/15/2021 DD 01/12/16	541,206.00	528,403.45	535,000.00
EUROPEAN INVESTMENT BANK	1.250% 12/16/2019 DD 10/25/16	297,702.00	297,702.00	300,000.00
EUROPEAN INVESTMENT BANK	2.250% 03/15/2022 DD 01/12/17	582,035.70	582,990.80	590,000.00
EUROPEAN INVESTMENT BANK	2.375% 05/24/2027 DD 05/24/17	69,512.80	67,219.60	70,000.00
EUROPEAN INVESTMENT BANK	2.500% 03/15/2023 DD 01/17/18	302,782.65	302,779.60	305,000.00
EUSU HOLDINGS CO LTD		473,218.90	441,326.15	76,346.00
EVANS BANCORP INC		146,418.63	119,539.27	3,677.00
EVELO BIOSCIENCES INC		24,492.88	26,332.24	2,024.00
EVERBRIDGE INC		152,256.09	286,013.64	5,039.00
EVERCORE INC		993,171.36	688,765.00	9,625.00
EVEREST RE GROUP LTD		1,507,583.68	2,146,895.84	9,859.00
EVERGY INC		2,845,903.12	3,772,934.20	66,460.00
EVERI HOLDINGS INC		2,623,569.00	1,478,178.75	287,025.00
EVERSOURCE ENERGY		3,416,307.21	4,856,862.00	74,675.00
EVERTEC INC		275,132.73	484,972.60	16,898.00
EVI INDUSTRIES INC		22,338.87	21,810.90	654.00
EVO PAYMENTS INC		177,392.30	175,823.09	7,127.00
EVOLENT HEALTH INC		916,298.33	866,887.35	43,453.00
EVOLUS INC		22,505.93	17,612.00	1,480.00
EVOLUTION PETROLEUM CORP		61,794.06	44,002.64	6,452.00
EVONIK INDUSTRIES AG		-	-	-
EVOQUA WATER TECHNOLOGIES CORP		308,628.68	133,766.40	13,934.00
EW SCRIPPS CO/THE		591,325.18	552,421.87	35,119.00
EW SCRIPPS CO/THE 144A	5.125% 05/15/2025 DD 04/28/17	278,862.42	253,230.00	276,000.00
EXACT SCIENCES CORP		1,805,093.60	1,826,871.20	28,952.00
EXANTAS CAPITAL CORP		236,360.11	246,762.54	24,627.00
EXELA TECHNOLOGIES INC		72,928.38	53,522.51	13,759.00
EXELIXIS INC		1,769,889.20	1,442,637.14	73,342.00
EXELON CORP	2.850% 06/15/2020 DD 06/11/15	545,020.55	530,762.80	535,000.00
EXELON CORP	3.950% 06/15/2025 DD 12/15/15	252,610.00	246,755.00	250,000.00
EXELON CORP	3.400% 04/15/2026 DD 04/07/16	137,956.70	133,102.20	140,000.00
EXELON CORP		8,859,106.81	10,437,583.20	231,432.00
EXELON GENERATION CO LLC	4.250% 06/15/2022 DD 12/15/12	78,438.75	76,031.25	75,000.00
EXELON GENERATION CO LLC	5.600% 06/15/2042 DD 12/15/12	132,102.70	131,426.55	135,000.00
EXLSERVICE HOLDINGS INC		316,931.58	338,293.98	6,429.00
EXOCELL INC CL B CONV PFD		-	-	26,574.00
EXOCELL INC CL C CONV PFD		-	-	7,719.00
EXPEDIA GROUP INC		2,720,089.95	3,212,102.10	28,514.00
EXPEDITORS INTERNATIONAL OF WA		2,001,084.07	2,843,506.49	41,761.00
EXPERIAN PLC		7,598,769.92	8,804,708.83	362,900.00
EXPONENT INC		311,893.45	502,485.39	9,909.00
EXPORT DEVELOPMENT CANADA	1.500% 05/26/2021 DD 05/26/16	194,962.00	194,884.00	200,000.00
EXPORT DEVELOPMENT CANADA	2.500% 01/24/2023 DD 01/24/18	496,280.00	496,155.00	500,000.00
EXPORT-IMPORT BANK OF KOREA	5.000% 04/11/2022 DD 01/11/12	386,543.50	367,955.00	350,000.00
EXPORT-IMPORT BANK OF KOREA	2.875% 01/21/2025 DD 01/21/15	303,750.00	286,134.00	300,000.00
EXPRESS INC		721,829.10	290,110.03	56,773.00
EXPRESS SCRIPTS HOLDING CO	4.750% 11/15/2021 DD 11/15/12	287,060.00	257,157.50	250,000.00
EXPRESS SCRIPTS HOLDING CO	3.500% 06/15/2024 DD 06/05/14	65,392.40	63,122.80	65,000.00
EXPRESS SCRIPTS HOLDING CO	4.500% 02/25/2026 DD 02/25/16	96,744.60	91,217.70	90,000.00
EXPRESS SCRIPTS HOLDING CO	3.400% 03/01/2027 DD 07/05/16	55,753.20	55,659.60	60,000.00
EXPRESS SCRIPTS HOLDING CO	4.800% 07/15/2046 DD 07/05/16	53,085.00	47,933.50	50,000.00
EXTELL BOSTON MEZZANINE		982,781.34	979,840.35	980,330.52
EXTENDED STAY 2/17 TLB		255,659.11	246,303.78	256,943.82
EXTENDED STAY AMERICA INC		969,863.10	778,487.50	50,225.00

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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>
EXTERRAN CORP		440,700.60	429,189.60	24,248.00
EXTRA SPACE STORAGE INC		6,162,178.90	7,277,939.76	80,437.00
EXTRACTION OIL & GAS INC		462,253.92	131,166.75	30,575.00
EXTREME NETWORKS INC		128,238.75	127,447.30	20,893.00
EXXON MOBIL CORP	2.709% 03/06/2025 DD 03/06/15	125,223.75	121,043.75	125,000.00
EXXON MOBIL CORP	2.397% 03/06/2022 DD 03/06/15	155,255.00	152,113.90	155,000.00
EXXON MOBIL CORP	3.043% 03/01/2026 DD 03/03/16	355,204.50	341,449.50	350,000.00
EXXON MOBIL CORP	2.222% 03/01/2021 DD 03/03/16	105,109.65	103,488.00	105,000.00
EXXON MOBIL CORP	4.114% 03/01/2046 DD 03/03/16	163,319.70	157,348.25	155,000.00
EXXON MOBIL CORP		85,120,181.76	69,262,287.75	1,015,725.00
EZCORP INC		432,703.28	303,982.25	39,325.00
F5 NETWORKS INC		1,791,517.23	2,456,536.83	15,161.00
FABRINET		1,066,415.11	1,420,773.90	27,690.00
FACEBOOK INC		60,491,296.46	86,043,281.12	656,368.00
FACTSET RESEARCH SYSTEMS INC		1,178,039.94	1,804,171.95	9,015.00
FAIR ISAAC CORP		1,325,301.28	1,321,529.00	7,067.00
FANUC CORP		8,419,378.23	13,902,429.03	91,500.00
FARMER BROTHERS CO		229,203.56	173,155.26	7,422.00
FARMERS & MERCHANTS BANCORP IN		64,478.83	85,486.29	2,221.00
FARMERS NATIONAL BANC CORP		244,883.59	253,819.02	19,923.00
FARMLAND PARTNERS INC		252,842.56	103,312.24	22,756.00
FARO TECHNOLOGIES INC		137,859.65	152,318.72	3,748.00
FASTENAL CO		14,620,118.27	21,702,284.73	415,037.00
FATE THERAPEUTICS INC		89,915.44	149,264.22	11,634.00
FB FINANCIAL CORP		279,584.27	293,012.34	8,367.00
FBL FINANCIAL GROUP INC		565,496.48	493,294.10	7,514.00
FCB FINANCIAL HOLDINGS INC		493,401.37	369,950.86	11,017.00
FEDERAL AGRICULTURAL MORTGAGE		289,140.22	314,348.44	5,201.00
FEDERAL FARM CR BK CONS BD	1.550% 04/13/2020 DD 04/13/17	250,177.50	246,705.00	250,000.00
FEDERAL HOME LN BK CONS BD	1.375% 02/18/2021 DD 02/18/16	399,536.00	390,704.00	400,000.00
FEDERAL HOME LN BK CONS BD	1.125% 07/14/2021 DD 07/14/16	775,926.00	772,608.00	800,000.00
FEDERAL HOME LN BK CONS BD	1.375% 09/28/2020 DD 09/08/17	741,482.50	734,835.00	750,000.00
FEDERAL HOME LN BK CONS BD	2.510% 12/29/2022 DD 12/29/17	299,775.00	296,868.00	300,000.00
FEDERAL HOME LN BK CONS BD	2.250% 01/29/2021 DD 01/29/18	49,540.00	49,710.00	50,000.00
FEDERAL HOME LN BK CONS BD	2.250% 01/29/2021 DD 01/29/18	197,202.00	198,752.00	200,000.00
FEDERAL HOME LN BK CONS BD	2.125% 02/11/2020 DD 02/09/18	498,110.00	497,660.00	500,000.00
FEDERAL HOME LN BK CONS BD	2.375% 03/30/2020 DD 03/16/18	250,110.00	249,455.00	250,000.00
FEDERAL HOME LN BK CONS BD	3.250% 11/16/2028 DD 11/16/18	498,245.00	508,435.00	500,000.00
FEDERAL HOME LN BK CONS BD	2.250% 03/11/2020 DD 02/17/12	356,281.45	345,821.00	350,000.00
FEDERAL HOME LN BK CONS BD	1.875% 03/13/2020 DD 03/02/12	193,662.00	198,290.00	200,000.00
FEDERAL HOME LN BK CONS BD	4.125% 03/13/2020 DD 03/16/10	177,637.50	152,685.00	150,000.00
FEDERAL HOME LN MTG CORP	2.375% 01/13/2022 DD 01/13/12	29,368,570.71	29,033,983.00	29,150,000.00
FEDERAL HOME LN MTG CORP	1.375% 05/01/2020 DD 04/04/13	296,655.00	295,368.00	300,000.00
FEDERAL HOME LN MTG CORP	1.500% 01/17/2020 DD 01/17/17	298,692.50	296,634.00	300,000.00
FEDERAL HOME LN MTG CORP	1.875% 11/17/2020 DD 11/15/17	498,465.00	493,775.00	500,000.00
FEDERAL HOME LN MTG CORP	2.375% 02/16/2021 DD 02/16/18	498,405.00	498,265.00	500,000.00
FEDERAL HOME LN MTG CORP	2.500% 04/23/2020 DD 04/19/18	499,710.00	499,305.00	500,000.00
FEDERAL HOME LN MTG CORP	1.250% 10/02/2019 DD 10/02/12	1,035,034.00	1,088,637.00	1,100,000.00
FEDERAL HOME LN MTG CORP DEB	6.250% 07/15/2032 DD 02/20/02	145,112.46	140,490.11	105,000.00
FEDERAL HOME LN MTG DEBS	6.750% 03/15/2031 DD 10/25/00	323,129.90	319,510.70	235,000.00
FEDERAL NATL MTG ASSN	7.250% 05/15/2030 DD 05/05/00	373,467.50	347,385.00	250,000.00
FEDERAL NATL MTG ASSN	6.625% 11/15/2030 DD 11/03/00	362,354.10	335,107.50	250,000.00
FEDERAL NATL MTG ASSN	1.500% 06/22/2020 DD 04/27/15	396,548.00	394,148.00	400,000.00
FEDERAL NATL MTG ASSN	1.375% 02/26/2021 DD 02/05/16	299,682.00	292,689.00	300,000.00
FEDERAL NATL MTG ASSN	1.250% 02/26/2019 DD 02/26/16	598,260.00	598,902.00	600,000.00
FEDERAL NATL MTG ASSN	1.250% 08/17/2021 DD 08/19/16	244,695.00	242,095.00	250,000.00
FEDERAL NATL MTG ASSN	1.875% 09/24/2026 DD 09/27/16	398,017.20	390,789.00	420,000.00
FEDERAL NATL MTG ASSN	1.375% 10/07/2021 DD 10/07/16	99,554.00	96,994.00	100,000.00
FEDERAL NATL MTG ASSN	2.000% 01/05/2022 DD 01/09/17	199,786.00	197,040.00	200,000.00
FEDERAL NATL MTG ASSN	1.700% 01/27/2020 DD 01/27/17	149,940.00	148,533.00	150,000.00
FEDERAL NATL MTG ASSN	2.000% 10/05/2022 DD 10/06/17	249,127.50	245,046.75	250,000.00
FEDERAL NATL MTG ASSN	2.375% 01/19/2023 DD 01/23/18	198,046.00	198,504.00	200,000.00
FEDERAL NATL MTG ASSN	2.625% 09/06/2024 DD 09/08/14	98,329.00	99,652.00	100,000.00
FEDERAL NATL MTG ASSN	1.125% 09/09/2019 DD 09/09/16	199,500.00	197,916.00	200,000.00
FEDERAL NATL MTG ASSN	1.125% 07/26/2019 DD 07/26/16	400,000.00	396,740.00	400,000.00
FEDERAL NATL MTG ASSN	5.625% 07/15/2037 DD 07/18/07	207,028.50	197,682.00	150,000.00
FEDERAL REALTY INVESTMENT TRUS		5,117,579.86	4,978,337.00	42,175.00
FEDERAL SIGNAL CORP		214,870.37	260,391.50	13,085.00
FEDERATED INVESTORS INC		779,448.95	869,645.25	32,755.00
FEDEX CORP	2.625% 08/01/2022 DD 07/27/12	229,971.00	224,496.10	230,000.00

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FEDEX CORP	5.100% 01/15/2044 DD 01/09/14	52,686.00	49,223.00	50,000.00
FEDEX CORP	2.300% 02/01/2020 DD 01/09/15	176,585.50	173,425.00	175,000.00
FEDEX CORP	3.900% 02/01/2035 DD 01/09/15	196,824.00	181,072.00	200,000.00
FEDEX CORP	4.750% 11/15/2045 DD 10/23/15	30,462.00	28,285.20	30,000.00
FEDEX CORP	4.400% 01/15/2047 DD 01/06/17	78,006.00	67,376.25	75,000.00
FEDEX CORP		8,049,690.09	9,446,678.15	58,555.00
FEDNAT HOLDING CO		107,472.46	119,460.24	5,997.00
FENNEC PHARMACEUTICALS INC		18,683.71	10,858.76	1,702.00
FERRO CORP		255,801.06	251,585.60	16,045.00
FFX CONTRACTS RECEIVABLE		133,822,371.28	133,558,088.49	-
FGL HOLDINGS		944,024.14	737,215.38	110,693.00
FHLMC POOL #36-0101	9.500% 04/01/2020 DD 04/01/90	4.19	4.29	4.29
FHLMC POOL #36-0117	9.500% 09/01/2020 DD 09/01/90	10.67	11.13	10.85
FHLMC POOL #54-1726	9.000% 11/01/2019 DD 11/01/89	42.12	40.04	40.09
FHLMC POOL #A1-0444	5.000% 06/01/2033 DD 06/01/03	775.16	810.13	763.50
FHLMC POOL #A1-1745	4.500% 08/01/2033 DD 08/01/03	2,297.50	2,479.85	2,388.38
FHLMC POOL #A1-2093	5.000% 08/01/2033 DD 08/01/03	3,702.72	3,658.71	3,446.90
FHLMC POOL #A1-3466	6.500% 09/01/2033 DD 09/01/03	1,321.52	1,377.63	1,269.17
FHLMC POOL #A1-4315	5.500% 10/01/2033 DD 10/01/03	2,153.90	2,294.76	2,128.72
FHLMC POOL #A1-4481	4.500% 10/01/2033 DD 10/01/03	5,309.84	5,787.27	5,565.49
FHLMC POOL #A1-7171	6.000% 01/01/2034 DD 01/01/04	910.31	957.99	890.44
FHLMC POOL #A1-8359	6.000% 02/01/2034 DD 02/01/04	234.52	244.14	226.93
FHLMC POOL #A1-9399	5.500% 03/01/2034 DD 03/01/04	4,282.53	4,534.04	4,206.29
FHLMC POOL #A1-9457	5.500% 03/01/2034 DD 03/01/04	6,349.37	6,687.56	6,205.40
FHLMC POOL #A2-0913	5.500% 04/01/2034 DD 04/01/04	7,600.24	8,005.10	7,426.78
FHLMC POOL #A2-1459	5.000% 05/01/2034 DD 05/01/04	4,389.04	4,809.76	4,531.35
FHLMC POOL #A2-3559	5.500% 06/01/2034 DD 06/01/04	4,309.03	4,629.99	4,294.26
FHLMC POOL #A2-3630	5.000% 06/01/2034 DD 06/01/04	1,811.21	2,009.81	1,893.78
FHLMC POOL #A2-4430	5.000% 07/01/2034 DD 07/01/04	4,983.64	5,485.00	5,168.58
FHLMC POOL #A2-6271	5.500% 09/01/2034 DD 09/01/04	1,389.24	1,464.09	1,369.43
FHLMC POOL #A3-0207	5.000% 12/01/2034 DD 12/01/04	6,050.77	6,430.23	6,057.39
FHLMC POOL #A3-2368	5.000% 04/01/2035 DD 04/01/05	7,214.27	7,834.23	7,379.16
FHLMC POOL #A3-2383	5.500% 04/01/2035 DD 04/01/05	3,370.34	3,577.29	3,363.50
FHLMC POOL #A3-3037	5.500% 01/01/2035 DD 01/01/05	3,193.44	3,375.89	3,134.91
FHLMC POOL #A3-3358	5.000% 02/01/2035 DD 02/01/05	916.81	965.17	919.22
FHLMC POOL #A3-7175	5.000% 09/01/2035 DD 09/01/05	2,274.17	2,435.64	2,294.98
FHLMC POOL #A3-7327	4.500% 09/01/2035 DD 08/01/05	3,118.25	3,352.29	3,225.09
FHLMC POOL #A3-8024	5.000% 10/01/2035 DD 09/01/05	2,197.63	2,419.41	2,279.17
FHLMC POOL #A3-9210	5.500% 10/01/2035 DD 10/01/05	27,155.43	27,073.13	25,163.94
FHLMC POOL #A3-9300	5.500% 11/01/2035 DD 10/01/05	4,118.98	4,497.92	4,173.09
FHLMC POOL #A4-1965	5.000% 01/01/2036 DD 01/01/06	682.63	750.44	707.05
FHLMC POOL #A4-3373	5.500% 02/01/2036 DD 02/01/06	1,475.46	1,607.70	1,489.92
FHLMC POOL #A4-7036	4.500% 09/01/2035 DD 09/01/05	1,220.63	1,359.13	1,307.65
FHLMC POOL #A4-7039	5.000% 09/01/2035 DD 09/01/05	2,108.82	2,326.42	2,192.39
FHLMC POOL #A4-8600	5.500% 05/01/2036 DD 04/01/06	2,437.65	2,651.69	2,511.21
FHLMC POOL #A4-9344	6.000% 06/01/2036 DD 05/01/06	703.06	763.26	709.44
FHLMC POOL #A5-0131	6.000% 06/01/2036 DD 06/01/06	1,634.77	1,772.27	1,624.64
FHLMC POOL #A5-0310	5.000% 07/01/2036 DD 06/01/06	599.57	674.16	643.85
FHLMC POOL #A5-0618	6.000% 07/01/2036 DD 07/01/06	1,861.85	2,060.53	1,894.12
FHLMC POOL #A5-2299	6.000% 09/01/2036 DD 09/01/06	2,966.32	3,218.48	2,952.00
FHLMC POOL #A5-5786	6.000% 12/01/2036 DD 12/01/06	4,136.79	4,448.42	4,134.75
FHLMC POOL #A5-7714	5.000% 02/01/2037 DD 02/01/07	58,733.34	57,181.11	53,968.89
FHLMC POOL #A5-9969	6.000% 04/01/2037 DD 05/01/07	4,004.44	4,274.82	3,973.39
FHLMC POOL #A6-0146	6.000% 05/01/2037 DD 05/01/07	7,044.20	7,614.77	7,028.84
FHLMC POOL #A6-0151	6.000% 05/01/2037 DD 05/01/07	829.44	898.36	829.45
FHLMC POOL #A6-1562	5.500% 10/01/2036 DD 03/01/07	5,595.69	5,417.04	5,048.97
FHLMC POOL #A6-3982	6.000% 08/01/2037 DD 08/01/07	7,940.17	8,407.67	7,783.29
FHLMC POOL #A7-6836	5.000% 05/01/2038 DD 05/01/08	1,229.64	1,180.68	1,116.27
FHLMC POOL #A7-7265	5.500% 05/01/2038 DD 05/01/08	2,666.95	2,864.11	2,656.98
FHLMC POOL #A8-1112	5.500% 08/01/2038 DD 08/01/08	2,071.67	2,270.00	2,114.96
FHLMC POOL #A8-7714	4.000% 08/01/2039 DD 07/01/09	4,580.58	4,388.08	4,284.02
FHLMC POOL #A8-9136	5.500% 10/01/2039 DD 10/01/09	74,075.11	71,722.09	67,178.79
FHLMC POOL #A8-9324	6.000% 10/01/2039 DD 10/01/09	52,616.22	51,820.84	47,976.04
FHLMC POOL #A9-0760	4.000% 01/01/2040 DD 01/01/10	29,360.65	31,212.26	30,334.68
FHLMC POOL #A9-0769	5.000% 01/01/2040 DD 01/01/10	91,612.35	93,460.73	88,237.93
FHLMC POOL #A9-1161	4.500% 02/01/2040 DD 02/01/10	55,081.85	57,173.16	54,604.04
FHLMC POOL #A9-1787	4.500% 03/01/2040 DD 04/01/10	36,550.94	37,598.09	35,927.81
FHLMC POOL #A9-3235	5.000% 08/01/2040 DD 07/01/10	222,685.44	216,422.03	204,327.86
FHLMC POOL #A9-3501	4.500% 08/01/2040 DD 08/01/10	7,872.98	7,621.83	7,279.27
FHLMC POOL #A9-4605	4.000% 10/01/2040 DD 10/01/10	235,156.06	233,003.08	226,451.83

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FHLMC POOL #A9-6413	4.000% 01/01/2041 DD 01/01/11	509,809.10	502,725.80	488,586.12
FHLMC POOL #A9-6616	5.000% 02/01/2041 DD 02/01/11	9,143.37	9,010.50	8,511.63
FHLMC POOL #A9-7186	4.500% 03/01/2041 DD 02/01/11	344,147.88	331,183.77	316,298.75
FHLMC POOL #B1-1800	4.500% 01/01/2019 DD 01/01/04	1.31	1.36	1.33
FHLMC POOL #B1-4858	4.000% 05/01/2019 DD 05/01/04	76.89	82.80	80.88
FHLMC POOL #B1-4981	4.500% 06/01/2019 DD 06/01/04	147.99	151.76	149.01
FHLMC POOL #B1-5090	4.500% 06/01/2019 DD 06/01/04	182.83	190.89	187.43
FHLMC POOL #B1-5146	5.000% 06/01/2019 DD 06/01/04	218.76	218.70	217.67
FHLMC POOL #B1-5313	4.000% 07/01/2019 DD 06/01/04	159.52	166.51	162.64
FHLMC POOL #B1-6943	5.500% 10/01/2019 DD 10/01/04	364.30	357.75	356.62
FHLMC POOL #B1-7614	5.000% 01/01/2020 DD 01/01/05	477.93	479.47	472.98
FHLMC POOL #B1-9426	5.000% 07/01/2020 DD 06/01/05	582.87	579.38	576.56
FHLMC POOL #B1-9744	4.500% 08/01/2020 DD 08/01/05	628.67	649.40	637.63
FHLMC POOL #C0-0042	8.500% 05/01/2021 DD 01/01/91	22.62	24.23	23.42
FHLMC POOL #C0-0092	8.000% 01/01/2022 DD 01/01/92	76.90	76.56	73.15
FHLMC POOL #C0-0096	8.500% 02/01/2022 DD 02/01/92	128.66	132.30	126.88
FHLMC POOL #C0-0180	8.000% 11/01/2022 DD 11/01/92	108.82	110.91	106.90
FHLMC POOL #C0-0785	6.500% 06/01/2029 DD 06/01/99	1,027.23	1,153.45	1,050.51
FHLMC POOL #C0-1025	8.000% 07/01/2030 DD 07/01/00	177.57	203.91	174.99
FHLMC POOL #C0-1183	6.000% 05/01/2031 DD 05/01/01	1,458.40	1,656.33	1,517.41
FHLMC POOL #C0-1443	5.500% 01/01/2033 DD 01/01/03	6,081.59	6,423.58	5,955.97
FHLMC POOL #C0-1598	5.000% 08/01/2033 DD 08/01/03	4,373.24	4,827.92	4,546.62
FHLMC POOL #C0-1622	5.000% 09/01/2033 DD 09/01/03	7,531.48	8,302.04	7,818.54
FHLMC POOL #C0-1648	5.000% 10/01/2033 DD 10/01/03	17,927.09	19,272.16	18,150.12
FHLMC POOL #C0-1649	5.500% 10/01/2033 DD 10/01/03	270,150.42	258,685.02	239,811.83
FHLMC POOL #C0-1676	6.000% 11/01/2033 DD 11/01/03	1,805.12	1,901.66	1,740.95
FHLMC POOL #C0-1754	5.500% 01/01/2034 DD 01/01/04	6,193.09	6,606.43	6,122.79
FHLMC POOL #C0-3478	4.500% 06/01/2040 DD 06/01/10	328,773.69	331,915.62	316,997.71
FHLMC POOL #C0-3517	4.500% 09/01/2040 DD 09/01/10	828,851.61	802,153.01	766,100.33
FHLMC POOL #C0-4446	3.000% 01/01/2043 DD 01/01/13	266,810.05	262,469.61	267,060.37
FHLMC POOL #C0-4664	3.000% 03/01/2043 DD 03/01/13	151,322.32	146,928.89	149,500.30
FHLMC POOL #C0-9004	3.500% 07/01/2042 DD 07/01/12	866,760.09	847,712.62	841,468.92
FHLMC POOL #C0-9013	3.000% 09/01/2042 DD 09/01/12	563,392.59	563,897.20	573,427.57
FHLMC POOL #C0-9015	3.000% 10/01/2042 DD 10/01/12	341,842.53	320,570.81	326,025.21
FHLMC POOL #C0-9055	4.000% 12/01/2043 DD 12/01/13	645,134.39	634,532.45	620,042.07
FHLMC POOL #C5-8962	6.000% 10/01/2031 DD 10/01/01	1,580.72	1,663.75	1,525.65
FHLMC POOL #C6-0282	7.000% 11/01/2031 DD 11/01/01	496.65	482.32	471.59
FHLMC POOL #C6-3904	6.000% 02/01/2032 DD 02/01/02	13,001.24	14,146.68	13,149.19
FHLMC POOL #C7-4246	6.000% 12/01/2032 DD 12/01/02	4,781.72	5,006.79	4,609.71
FHLMC POOL #C7-8238	5.500% 04/01/2033 DD 04/01/03	1,495.06	1,572.55	1,459.05
FHLMC POOL #C7-8493	5.500% 04/01/2033 DD 04/01/03	5,698.64	5,880.51	5,568.98
FHLMC POOL #C7-9885	5.500% 06/01/2033 DD 05/01/03	1,764.66	1,800.10	1,704.74
FHLMC POOL #C8-0344	7.500% 09/01/2025 DD 09/01/95	176.13	189.61	175.23
FHLMC POOL #C9-0580	6.000% 09/01/2022 DD 09/01/02	627.47	649.91	604.08
FHLMC POOL #C9-0654	5.500% 04/01/2023 DD 04/01/03	1,791.50	1,829.96	1,733.01
FHLMC POOL #C9-0675	5.000% 05/01/2023 DD 05/01/03	1,203.52	1,221.46	1,166.54
FHLMC POOL #C9-0731	5.000% 11/01/2023 DD 11/01/03	82,548.76	78,857.45	75,311.77
FHLMC POOL #C9-0766	5.500% 12/01/2023 DD 12/01/03	2,462.01	2,519.05	2,385.60
FHLMC POOL #C9-0778	4.500% 11/01/2023 DD 11/01/03	2,381.38	2,536.97	2,451.09
FHLMC POOL #C9-0853	5.000% 09/01/2024 DD 09/01/04	4,070.02	4,240.44	4,049.77
FHLMC POOL #C9-1026	5.500% 04/01/2027 DD 04/01/07	1,658.17	1,761.40	1,668.08
FHLMC POOL #C9-1361	4.000% 03/01/2031 DD 03/01/11	145,306.98	139,441.68	135,939.87
FHLMC POOL #C9-1377	4.500% 06/01/2031 DD 06/01/11	31,801.09	30,485.57	29,171.12
FHLMC POOL #C9-1403	3.500% 03/01/2032 DD 03/01/12	138,603.06	132,941.40	130,565.11
FHLMC POOL #C9-1437	3.500% 04/01/2032 DD 04/01/12	79,429.11	76,184.60	74,822.83
FHLMC POOL #C9-1449	4.000% 05/01/2032 DD 05/01/12	81,012.26	79,429.08	76,269.25
FHLMC POOL #C9-1707	3.000% 06/01/2033 DD 05/01/13	90,828.31	89,567.21	90,054.40
FHLMC POOL #C9-1709	3.000% 06/01/2033 DD 06/01/13	215,444.69	208,957.27	210,093.88
FHLMC POOL #C9-1719	3.500% 08/01/2033 DD 08/01/13	50,603.84	49,648.02	48,760.10
FHLMC POOL #C9-1724	3.000% 09/01/2033 DD 09/01/13	122,813.03	122,091.36	122,755.47
FHLMC POOL #C9-1742	3.500% 01/01/2034 DD 12/01/13	43,887.61	43,458.18	42,680.54
FHLMC POOL #C9-1798	3.000% 12/01/2034 DD 11/01/14	68,815.33	65,144.41	65,499.42
FHLMC POOL #C9-1901	3.000% 10/01/2036 DD 10/01/16	302,605.15	298,882.56	302,203.78
FHLMC POOL #C9-1910	3.500% 12/01/2036 DD 12/01/16	142,168.10	138,577.83	136,844.02
FHLMC POOL #C9-1922	3.500% 02/01/2037 DD 02/01/17	106,631.00	103,378.44	102,085.02
FHLMC POOL #C9-1923	4.000% 02/01/2037 DD 02/01/17	100,158.73	97,209.90	94,253.18
FHLMC POOL #C9-1925	3.500% 03/01/2037 DD 03/01/17	280,382.39	273,874.29	270,533.20
FHLMC POOL #C9-1927	3.000% 04/01/2037 DD 04/01/17	129,930.97	126,137.94	127,539.60
FHLMC POOL #C9-1940	3.500% 05/01/2037 DD 05/01/17	22,081.41	21,382.28	21,114.76
FHLMC POOL #C9-1943	3.000% 06/01/2037 DD 06/01/17	67,674.22	65,749.06	66,479.67

**SERS Public Holdings**  
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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 #C9-1949	3.000% 09/01/2037 DD 08/01/17	388,000.30	375,345.66	379,520.38
FHLMC POOL #C9-1969	3.000% 12/01/2037 DD 12/01/17	68,477.72	68,516.67	69,278.74
FHLMC POOL #C9-1994	4.000% 04/01/2038 DD 04/01/18	71,004.40	71,307.99	69,367.77
FHLMC POOL #D9-6209	5.000% 04/01/2023 DD 07/01/03	488.86	510.44	487.49
FHLMC POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	97.82	100.65	98.82
FHLMC POOL #E0-1653	4.500% 06/01/2019 DD 06/01/04	134.94	141.09	138.53
FHLMC POOL #E0-1654	5.000% 06/01/2019 DD 06/01/04	188.17	191.42	188.77
FHLMC POOL #E0-2710	4.000% 08/01/2025 DD 08/01/10	24,959.37	24,583.80	23,963.39
FHLMC POOL #E0-3077	3.000% 03/01/2027 DD 03/01/12	81,694.48	79,406.75	79,099.05
FHLMC POOL #G0-0044	9.000% 01/01/2022 DD 01/01/92	2.01	1.97	1.96
FHLMC POOL #G0-1244	6.500% 03/01/2031 DD 05/01/01	2,939.51	3,158.15	2,909.50
FHLMC POOL #G0-1443	6.500% 08/01/2032 DD 07/01/02	3,724.11	4,007.96	3,594.39
FHLMC POOL #G0-1563	5.500% 06/01/2033 DD 05/01/03	3,444.15	3,704.17	3,433.99
FHLMC POOL #G0-1564	6.000% 04/01/2033 DD 05/01/03	2,132.91	2,266.89	2,075.49
FHLMC POOL #G0-1818	5.000% 05/01/2035 DD 05/01/05	107,977.48	104,190.70	98,128.34
FHLMC POOL #G0-1865	5.000% 09/01/2033 DD 07/01/05	56,870.94	54,473.24	51,298.39
FHLMC POOL #G0-2086	5.000% 02/01/2036 DD 02/01/06	25,269.71	24,982.03	23,523.79
FHLMC POOL #G0-2109	6.000% 03/01/2036 DD 02/01/06	2,349.30	2,565.93	2,348.92
FHLMC POOL #G0-2163	5.000% 04/01/2036 DD 03/01/06	2,318.31	2,606.09	2,454.45
FHLMC POOL #G0-2195	5.000% 05/01/2036 DD 05/01/06	16,906.52	16,644.48	15,672.32
FHLMC POOL #G0-2386	6.000% 11/01/2036 DD 10/01/06	39,735.25	39,515.70	36,220.70
FHLMC POOL #G0-2387	6.500% 11/01/2036 DD 10/01/06	2,082.02	2,301.19	2,058.96
FHLMC POOL #G0-3092	5.500% 07/01/2037 DD 06/01/07	82,183.62	80,782.36	74,903.90
FHLMC POOL #G0-3150	5.500% 08/01/2037 DD 07/01/07	54,306.47	54,101.56	50,174.88
FHLMC POOL #G0-3589	5.500% 05/01/2037 DD 11/01/07	31,120.33	30,987.09	28,752.72
FHLMC POOL #G0-3803	5.500% 01/01/2038 DD 01/01/08	121,023.95	118,392.70	110,099.97
FHLMC POOL #G0-4586	5.500% 04/01/2038 DD 08/01/08	60,804.59	60,455.53	56,178.65
FHLMC POOL #G0-4680	5.500% 08/01/2038 DD 08/01/08	31,623.37	30,888.07	28,768.95
FHLMC POOL #G0-4691	5.000% 06/01/2038 DD 09/01/08	5,646.73	6,271.33	5,890.64
FHLMC POOL #G0-4776	5.500% 07/01/2038 DD 10/01/08	29,930.67	29,600.05	27,735.66
FHLMC POOL #G0-4817	5.000% 09/01/2038 DD 11/01/08	30,765.23	30,458.25	28,773.56
FHLMC POOL #G0-4895	5.000% 12/01/2033 DD 11/01/08	4,295.54	4,246.50	3,998.74
FHLMC POOL #G0-4913	5.000% 03/01/2038 DD 11/01/08	27,670.45	27,354.20	25,784.93
FHLMC POOL #G0-5132	5.000% 12/01/2038 DD 01/01/09	46,773.22	45,898.68	43,358.72
FHLMC POOL #G0-5342	5.000% 01/01/2039 DD 03/01/09	170,901.39	170,138.98	160,742.01
FHLMC POOL #G0-5489	5.500% 03/01/2039 DD 06/01/09	54,273.59	53,218.93	49,459.06
FHLMC POOL #G0-5527	4.000% 07/01/2039 DD 07/01/09	70,781.63	71,497.63	69,700.74
FHLMC POOL #G0-6087	5.000% 09/01/2040 DD 11/01/10	21,311.75	21,607.87	20,414.63
FHLMC POOL #G0-6359	4.000% 02/01/2041 DD 03/01/11	44,180.98	44,166.98	41,564.11
FHLMC POOL #G0-6501	4.000% 04/01/2041 DD 05/01/11	17,029.44	16,484.43	16,020.78
FHLMC POOL #G0-6596	5.000% 06/01/2041 DD 06/01/11	100,826.56	96,656.13	90,425.79
FHLMC POOL #G0-7032	3.000% 06/01/2042 DD 06/01/12	275,077.64	269,346.58	273,943.35
FHLMC POOL #G0-7075	5.500% 05/01/2040 DD 07/01/12	88,783.64	88,785.15	80,769.76
FHLMC POOL #G0-7283	3.500% 07/01/2042 DD 01/01/13	24,978.74	24,849.34	24,666.56
FHLMC POOL #G0-7445	2.500% 07/01/2043 DD 07/01/13	59,861.45	62,692.14	66,351.43
FHLMC POOL #G0-7605	5.500% 01/01/2041 DD 01/01/14	40,560.23	39,125.66	36,474.00
FHLMC POOL #G0-7662	5.500% 12/01/2037 DD 03/01/14	100,689.20	97,980.79	90,851.66
FHLMC POOL #G0-7794	5.500% 06/01/2041 DD 08/01/14	210,327.23	202,983.72	188,497.67
FHLMC POOL #G0-7825	4.000% 10/01/2044 DD 09/01/14	153,535.70	146,559.76	143,386.62
FHLMC POOL #G0-7860	5.000% 11/01/2041 DD 11/01/14	339,726.27	330,299.55	311,668.04
FHLMC POOL #G0-8004	5.000% 08/01/2034 DD 08/01/04	2,925.48	3,194.19	3,008.93
FHLMC POOL #G0-8005	5.500% 08/01/2034 DD 08/01/04	2,320.51	2,500.19	2,317.61
FHLMC POOL #G0-8020	5.000% 11/01/2034 DD 11/01/04	2,129.41	2,270.60	2,138.10
FHLMC POOL #G0-8036	5.500% 01/01/2035 DD 01/01/05	4,930.04	5,238.56	4,868.41
FHLMC POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	5,171.26	5,503.32	5,100.72
FHLMC POOL #G0-8062	5.000% 06/01/2035 DD 06/01/05	2,327.85	2,478.14	2,334.24
FHLMC POOL #G0-8068	5.500% 07/01/2035 DD 07/01/05	8,999.57	9,579.59	8,882.99
FHLMC POOL #G0-8072	5.000% 08/01/2035 DD 08/01/05	3,090.78	3,346.70	3,151.83
FHLMC POOL #G0-8080	5.500% 09/01/2035 DD 09/01/05	3,005.49	3,236.57	2,999.85
FHLMC POOL #G0-8081	6.000% 09/01/2035 DD 09/01/05	5,719.82	6,100.96	5,595.67
FHLMC POOL #G0-8099	5.000% 12/01/2035 DD 12/01/05	5,523.65	6,049.78	5,699.06
FHLMC POOL #G0-8100	5.500% 12/01/2035 DD 12/01/05	1,440.53	1,572.45	1,458.08
FHLMC POOL #G0-8105	5.500% 01/01/2036 DD 01/01/06	3,052.78	3,318.37	3,077.81
FHLMC POOL #G0-8106	6.000% 01/01/2036 DD 01/01/06	6,735.29	7,351.42	6,730.03
FHLMC POOL #G0-8116	5.500% 03/01/2036 DD 03/01/06	1,381.90	1,505.85	1,395.43
FHLMC POOL #G0-8117	6.000% 03/01/2036 DD 03/01/06	1,605.68	1,736.57	1,591.01
FHLMC POOL #G0-8129	6.000% 05/01/2036 DD 05/01/06	1,616.28	1,772.54	1,622.62
FHLMC POOL #G0-8157	6.500% 10/01/2036 DD 10/01/06	2,720.91	3,005.39	2,671.67
FHLMC POOL #G0-8193	6.000% 04/01/2037 DD 04/01/07	5,277.15	5,709.68	5,230.56
FHLMC POOL #G0-8232	6.000% 11/01/2037 DD 11/01/07	6,627.11	7,229.84	6,574.72

**SERS Public Holdings**  
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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 #G0-8238	6.500% 12/01/2037 DD 12/01/07	7,261.56	7,826.37	7,001.21
FHLMC POOL #G0-8331	4.500% 02/01/2039 DD 02/01/09	274,228.45	266,388.08	255,616.40
FHLMC POOL #G0-8344	4.500% 05/01/2039 DD 05/01/09	41,505.01	42,709.49	40,857.03
FHLMC POOL #G0-8353	4.500% 07/01/2039 DD 07/01/09	128,101.05	123,998.59	118,431.14
FHLMC POOL #G0-8422	4.500% 10/01/2040 DD 10/01/10	46,965.64	47,289.80	45,164.37
FHLMC POOL #G0-8454	4.500% 07/01/2041 DD 07/01/11	48,979.78	49,529.13	47,364.57
FHLMC POOL #G0-8524	3.000% 03/01/2043 DD 03/01/13	138,738.00	140,349.56	142,821.81
FHLMC POOL #G0-8525	3.000% 05/01/2043 DD 05/01/13	293,315.95	283,703.16	288,803.43
FHLMC POOL #G0-8534	3.000% 06/01/2043 DD 06/01/13	686,422.14	674,185.87	686,851.41
FHLMC POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	220,843.63	231,890.88	236,047.68
FHLMC POOL #G0-8540	3.000% 08/01/2043 DD 08/01/13	300,026.23	304,158.66	309,604.60
FHLMC POOL #G0-8541	3.500% 08/01/2043 DD 08/01/13	361,103.76	357,506.81	354,947.64
FHLMC POOL #G0-8554	3.500% 10/01/2043 DD 10/01/13	128,357.61	126,457.55	125,552.32
FHLMC POOL #G0-8562	3.500% 01/01/2044 DD 02/01/13	210,738.28	208,128.59	206,669.50
FHLMC POOL #G0-8563	4.000% 01/01/2044 DD 12/01/13	175,940.40	175,446.67	171,440.12
FHLMC POOL #G0-8567	4.000% 01/01/2044 DD 01/01/14	33,161.58	32,967.54	32,234.84
FHLMC POOL #G0-8572	3.500% 02/01/2044 DD 02/01/14	303,823.80	308,020.07	305,878.92
FHLMC POOL #G0-8573	4.000% 02/01/2044 DD 02/01/14	96,669.51	93,967.95	93,967.95
FHLMC POOL #G0-8588	4.000% 05/01/2044 DD 05/01/14	39,755.97	38,213.12	37,385.77
FHLMC POOL #G0-8591	3.500% 06/01/2044 DD 06/01/14	338,739.75	335,544.78	333,374.51
FHLMC POOL #G0-8595	4.000% 07/01/2044 DD 07/01/14	31,796.23	30,570.15	29,908.28
FHLMC POOL #G0-8605	3.500% 09/01/2044 DD 09/01/14	350,488.85	345,729.96	343,879.89
FHLMC POOL #G0-8618	4.000% 12/01/2044 DD 12/01/14	179,957.32	173,307.81	169,553.89
FHLMC POOL #G0-8624	4.000% 01/01/2045 DD 01/01/15	104,198.98	100,956.27	98,770.48
FHLMC POOL #G0-8628	4.000% 02/01/2045 DD 02/01/15	190,641.96	182,037.44	178,131.03
FHLMC POOL #G0-8631	3.000% 03/01/2045 DD 03/01/15	85,178.74	83,623.23	85,410.01
FHLMC POOL #G0-8632	3.500% 03/01/2045 DD 03/01/15	399,695.69	388,015.75	386,704.82
FHLMC POOL #G0-8635	3.000% 04/01/2045 DD 04/01/15	228,733.34	222,565.59	227,383.86
FHLMC POOL #G0-8650	3.500% 06/01/2045 DD 06/01/15	94,750.20	92,246.38	91,934.72
FHLMC POOL #G0-8653	3.000% 07/01/2045 DD 07/01/15	358,750.94	350,402.09	358,386.95
FHLMC POOL #G0-8654	3.500% 07/01/2045 DD 07/01/15	93,140.20	90,555.32	90,249.98
FHLMC POOL #G0-8667	3.500% 09/01/2045 DD 09/01/15	849,310.70	821,960.32	819,183.29
FHLMC POOL #G0-8669	4.000% 09/01/2045 DD 09/01/15	44,081.35	42,461.96	41,580.05
FHLMC POOL #G0-8671	3.500% 10/01/2045 DD 10/01/15	368,095.88	357,696.78	356,488.29
FHLMC POOL #G0-8672	4.000% 10/01/2045 DD 10/01/15	199,226.75	191,076.29	187,127.89
FHLMC POOL #G0-8676	3.500% 11/01/2045 DD 11/01/15	95,129.55	95,601.41	95,278.42
FHLMC POOL #G0-8677	4.000% 11/01/2045 DD 11/01/15	223,343.29	212,991.00	208,610.19
FHLMC POOL #G0-8680	3.000% 12/01/2045 DD 12/01/15	274,821.60	268,023.90	274,510.59
FHLMC POOL #G0-8681	3.500% 12/01/2045 DD 12/01/15	677,863.22	609,700.78	607,640.88
FHLMC POOL #G0-8682	4.000% 12/01/2045 DD 12/01/15	232,394.92	224,647.03	220,048.03
FHLMC POOL #G0-8687	3.500% 01/01/2046 DD 01/01/16	67,720.26	62,321.03	62,116.67
FHLMC POOL #G0-8693	3.500% 02/01/2046 DD 02/01/16	160,538.90	153,837.83	153,333.37
FHLMC POOL #G0-8694	4.000% 02/01/2046 DD 02/01/16	369,330.42	357,017.19	349,708.29
FHLMC POOL #G0-8697	3.000% 03/01/2046 DD 03/01/16	23,387.98	22,454.08	23,010.48
FHLMC POOL #G0-8698	3.500% 03/01/2046 DD 03/01/16	95,717.48	90,969.26	90,717.98
FHLMC POOL #G0-8702	3.500% 04/01/2046 DD 04/01/16	198,941.72	191,687.39	191,117.86
FHLMC POOL #G0-8706	3.500% 05/01/2046 DD 05/01/16	819,731.09	794,205.05	791,924.31
FHLMC POOL #G0-8710	3.000% 06/01/2046 DD 06/01/16	382,638.96	372,240.25	381,464.05
FHLMC POOL #G0-8711	3.500% 06/01/2046 DD 06/01/16	228,829.66	217,386.51	217,366.95
FHLMC POOL #G0-8719	2.500% 08/01/2046 DD 07/01/16	133,461.11	129,454.45	137,014.93
FHLMC POOL #G0-8723	4.000% 08/01/2046 DD 08/01/16	361,891.64	350,713.89	343,534.03
FHLMC POOL #G0-8732	3.000% 11/01/2046 DD 10/01/16	251,260.39	246,667.97	252,860.52
FHLMC POOL #G0-8735	4.500% 10/01/2046 DD 10/01/16	339,940.12	328,835.31	317,249.36
FHLMC POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	255,235.49	249,649.01	255,835.10
FHLMC POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	794,183.21	787,279.84	785,590.82
FHLMC POOL #G0-8741	3.000% 01/01/2047 DD 02/01/16	463,365.12	444,230.34	455,644.23
FHLMC POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	729,941.62	714,406.66	732,469.35
FHLMC POOL #G0-8748	3.500% 01/01/2047 DD 01/01/17	470,389.97	456,148.27	455,342.31
FHLMC POOL #G0-8752	4.000% 03/01/2047 DD 02/01/17	805,966.65	780,719.78	764,969.07
FHLMC POOL #G0-8755	2.500% 02/01/2047 DD 02/01/17	56,373.40	54,963.73	58,173.14
FHLMC POOL #G0-8756	3.000% 03/01/2047 DD 03/01/17	630,952.18	612,432.72	627,910.72
FHLMC POOL #G0-8759	4.500% 03/01/2047 DD 03/01/17	505,639.48	490,430.02	473,333.22
FHLMC POOL #G0-8764	4.500% 04/01/2047 DD 04/01/17	392,424.37	378,147.21	364,992.87
FHLMC POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	970,966.27	941,801.63	923,009.16
FHLMC POOL #G0-8768	4.500% 06/01/2047 DD 05/01/17	110,891.10	107,620.52	103,883.82
FHLMC POOL #G0-8792	3.500% 12/01/2047 DD 11/01/17	144,989.32	145,520.30	145,546.50
FHLMC POOL #G0-8797	4.000% 01/01/2048 DD 12/01/17	315,385.73	307,052.82	300,949.56
FHLMC POOL #G0-8803	3.000% 02/01/2048 DD 02/01/18	285,154.18	287,377.92	294,828.23
FHLMC POOL #G0-8813	3.500% 04/01/2048 DD 04/01/18	48,315.69	48,854.19	48,865.43
FHLMC POOL #G0-8816	3.500% 05/01/2048 DD 05/01/18	289,513.18	291,585.03	291,655.03

**SERS Public Holdings**  
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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 #G0-8820	4.500% 04/01/2048 DD 04/01/18	305,990.40	306,891.33	296,358.74
FHLMC POOL #G0-8825	3.000% 05/01/2048 DD 05/01/18	94,717.39	96,109.27	98,583.72
FHLMC POOL #G0-8827	4.500% 06/01/2048 DD 06/01/18	297,308.00	296,995.21	286,799.49
FHLMC POOL #G0-8831	4.000% 07/01/2048 DD 07/01/18	298,535.04	299,068.64	293,287.93
FHLMC POOL #G0-8835	3.500% 08/01/2048 DD 08/01/18	97,831.73	98,809.84	98,835.54
FHLMC POOL #G0-8838	5.000% 08/01/2048 DD 08/01/18	52,226.33	52,405.77	49,999.78
FHLMC POOL #G0-8841	3.500% 09/01/2048 DD 09/01/18	682,559.79	698,193.85	698,382.41
FHLMC POOL #G0-8850	3.000% 09/01/2048 DD 09/01/18	286,623.90	290,460.94	297,936.16
FHLMC POOL #G0-8853	4.500% 11/01/2048 DD 11/01/18	153,970.61	154,847.23	149,531.39
FHLMC POOL #G0-8855	3.000% 10/01/2048 DD 10/01/18	287,735.02	291,211.55	298,703.02
FHLMC POOL #G1-2255	5.500% 07/01/2021 DD 07/01/06	968.26	1,000.89	980.35
FHLMC POOL #G1-3885	4.500% 08/01/2025 DD 08/01/10	81,254.74	78,696.43	76,284.32
FHLMC POOL #G1-4047	5.500% 12/01/2024 DD 01/01/11	6,555.33	6,333.27	6,154.36
FHLMC POOL #G1-4980	4.000% 06/01/2025 DD 03/01/14	9,497.64	9,212.40	8,998.51
FHLMC POOL #G1-5143	2.000% 01/01/2029 DD 07/01/14	140,692.36	141,097.73	143,746.98
FHLMC POOL #G1-5145	3.000% 07/01/2029 DD 07/01/14	68,560.43	66,646.46	66,568.57
FHLMC POOL #G1-8009	5.000% 09/01/2019 DD 09/01/04	251.13	250.37	246.57
FHLMC POOL #G1-8059	4.500% 06/01/2020 DD 06/01/05	541.82	554.86	544.80
FHLMC POOL #G1-8100	5.000% 02/01/2021 DD 02/01/06	674.88	689.53	684.72
FHLMC POOL #G1-8303	4.500% 03/01/2024 DD 03/01/09	4,078.16	4,050.99	3,927.51
FHLMC POOL #G1-8378	3.500% 02/01/2026 DD 02/01/11	31,744.51	32,105.45	31,695.00
FHLMC POOL #G1-8459	2.500% 03/01/2028 DD 03/01/13	424,602.45	404,814.13	409,378.70
FHLMC POOL #G1-8470	2.500% 06/01/2028 DD 06/01/13	225,958.10	223,858.39	226,382.56
FHLMC POOL #G1-8472	2.500% 07/01/2028 DD 07/01/13	143,930.57	141,222.44	142,814.82
FHLMC POOL #G1-8485	2.500% 10/01/2028 DD 10/01/13	45,020.22	44,982.56	45,489.31
FHLMC POOL #G1-8512	3.000% 05/01/2029 DD 05/01/14	48,287.25	46,878.80	46,824.02
FHLMC POOL #G1-8514	3.000% 06/01/2029 DD 06/01/14	88,186.04	85,818.59	85,718.30
FHLMC POOL #G1-8518	3.000% 07/01/2029 DD 07/01/14	86,651.18	84,099.06	83,999.94
FHLMC POOL #G1-8521	3.500% 08/01/2029 DD 08/01/14	49,081.01	47,295.33	46,605.11
FHLMC POOL #G1-8533	2.500% 12/01/2029 DD 12/01/14	148,357.70	142,408.88	145,048.77
FHLMC POOL #G1-8534	3.000% 12/01/2029 DD 12/01/14	95,958.20	92,626.88	92,517.71
FHLMC POOL #G1-8561	3.000% 07/01/2030 DD 07/01/15	225,093.13	217,199.92	217,530.56
FHLMC POOL #G1-8568	2.500% 09/01/2030 DD 09/01/15	152,531.64	146,923.11	150,249.64
FHLMC POOL #G1-8570	3.500% 09/01/2030 DD 09/01/15	26,830.80	25,835.51	25,469.77
FHLMC POOL #G1-8575	3.000% 11/01/2030 DD 11/01/15	90,208.56	86,691.74	86,957.83
FHLMC POOL #G1-8581	2.500% 01/01/2031 DD 01/01/16	129,423.98	125,257.88	128,281.47
FHLMC POOL #G1-8587	3.000% 02/01/2031 DD 02/01/16	126,715.47	122,710.31	123,122.78
FHLMC POOL #G1-8601	3.000% 05/01/2031 DD 05/01/16	122,074.16	116,044.32	116,434.38
FHLMC POOL #G1-8619	2.500% 10/01/2031 DD 10/01/16	300,981.24	295,851.75	302,993.30
FHLMC POOL #G1-8626	2.500% 12/01/2031 DD 12/01/16	802,939.48	776,582.29	795,328.18
FHLMC POOL #G1-8634	2.000% 03/01/2032 DD 02/01/17	337,970.63	338,244.71	353,505.54
FHLMC POOL #G1-8663	3.000% 09/01/2032 DD 09/01/17	386,364.29	376,021.93	377,285.84
FHLMC POOL #G1-8669	2.500% 11/01/2032 DD 11/01/17	716,104.30	712,359.86	729,555.48
FHLMC POOL #G1-8676	2.500% 01/01/2033 DD 01/01/18	94,442.28	95,448.86	97,752.90
FHLMC POOL #G1-8677	3.000% 01/01/2033 DD 01/01/18	347,094.40	346,988.86	348,155.18
FHLMC POOL #G1-8680	2.500% 02/01/2033 DD 02/01/18	237,686.76	240,278.36	246,078.43
FHLMC POOL #G1-8683	2.500% 03/01/2033 DD 03/01/18	280,560.54	282,545.49	289,365.84
FHLMC POOL #G1-8704	2.500% 05/01/2033 DD 05/01/18	470,947.85	475,544.28	487,023.42
FHLMC POOL #G1-8707	3.500% 08/01/2033 DD 08/01/18	492,674.79	497,252.51	490,929.34
FHLMC POOL #G1-8715	3.000% 11/01/2033 DD 11/01/18	461,447.80	470,713.66	472,295.85
FHLMC POOL #G1-8716	3.500% 11/01/2033 DD 11/01/18	99,831.80	101,352.77	99,999.77
FHLMC POOL #G3-0945	3.000% 09/01/2036 DD 09/01/16	39,012.32	38,060.44	38,471.31
FHLMC POOL #G3-0956	5.500% 04/01/2030 DD 10/01/16	94,490.59	89,901.30	85,138.64
FHLMC POOL #G3-0996	3.500% 04/01/2037 DD 04/01/17	116,238.46	112,532.48	111,533.14
FHLMC POOL #G3-0999	3.000% 02/01/2037 DD 04/01/17	260,274.12	251,593.55	254,469.05
FHLMC POOL #G6-0059	3.500% 02/01/2044 DD 11/01/15	1,041,491.12	1,010,990.89	1,003,544.59
FHLMC POOL #G6-0148	4.500% 07/01/2045 DD 07/01/15	119,270.28	113,149.03	109,171.90
FHLMC POOL #G6-0187	3.000% 08/01/2045 DD 08/01/15	598,357.32	579,578.82	592,616.38
FHLMC POOL #G6-0488	4.000% 11/01/2042 DD 03/01/16	273,208.06	266,651.71	259,156.89
FHLMC POOL #G6-0615	5.000% 04/01/2044 DD 06/01/16	212,165.58	205,367.08	193,592.77
FHLMC POOL #G6-0616	5.500% 12/01/2039 DD 06/01/16	125,028.46	119,393.57	113,068.52
FHLMC POOL #G6-0808	3.000% 10/01/2046 DD 12/01/16	649,616.07	626,953.10	642,488.47
FHLMC POOL #G6-1070	3.000% 09/01/2046 DD 07/01/17	621,218.47	603,173.10	614,022.88
FHLMC POOL #G6-1502	5.000% 02/01/2048 DD 07/01/18	57,136.29	57,166.03	54,577.94
FHLMC POOL #J0-0645	4.000% 12/01/2020 DD 12/01/05	658.47	710.19	693.70
FHLMC POOL #J0-8449	5.500% 07/01/2023 DD 07/01/08	5,560.19	5,664.08	5,523.94
FHLMC POOL #J0-9954	4.000% 06/01/2024 DD 06/01/09	5,456.71	5,344.61	5,211.21
FHLMC POOL #J1-1210	4.000% 11/01/2024 DD 11/01/09	27,167.53	26,427.33	25,762.65
FHLMC POOL #J1-1370	4.000% 12/01/2024 DD 12/01/09	34,839.48	34,182.92	33,326.76
FHLMC POOL #J1-1719	4.000% 02/01/2025 DD 02/01/10	12,241.17	12,289.78	11,981.85

**SERS Public Holdings**  
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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 #J1-1994	4.000% 04/01/2025 DD 03/01/10	15,745.77	15,334.64	14,949.25
FHLMC POOL #J1-3582	3.500% 11/01/2025 DD 11/01/10	381,044.20	371,470.51	366,746.81
FHLMC POOL #J1-3919	3.500% 12/01/2020 DD 12/01/10	55,064.26	52,959.99	52,286.54
FHLMC POOL #J1-4486	3.000% 02/01/2026 DD 02/01/11	194,943.73	191,021.79	190,363.13
FHLMC POOL #J1-6710	3.500% 09/01/2026 DD 09/01/11	11,992.24	11,606.97	11,458.70
FHLMC POOL #J1-7449	3.000% 12/01/2026 DD 12/01/11	197,166.59	189,461.11	188,732.60
FHLMC POOL #J1-8061	3.000% 02/01/2027 DD 02/01/12	44,362.11	42,457.37	42,293.69
FHLMC POOL #J2-0832	2.500% 10/01/2027 DD 10/01/12	2,041,058.65	1,984,349.74	2,006,684.14
FHLMC POOL #J2-1454	3.000% 12/01/2027 DD 11/01/12	32,953.07	31,171.39	31,175.13
FHLMC POOL #J2-3434	2.000% 04/01/2028 DD 04/01/13	17,728.50	17,728.33	17,713.98
FHLMC POOL #J3-5833	2.500% 12/01/2031 DD 11/01/16	205,303.34	200,245.33	205,079.04
FHLMC POOL #J3-5896	2.500% 12/01/2031 DD 12/01/16	241,988.34	230,100.70	235,655.09
FHLMC POOL #J3-6428	3.000% 02/01/2032 DD 02/01/17	288,937.42	291,545.47	292,525.43
FHLMC POOL #J3-8057	3.000% 12/01/2032 DD 11/01/17	309,267.40	311,001.21	312,046.57
FHLMC POOL #J3-8675	3.000% 03/01/2033 DD 03/01/18	94,573.74	95,389.68	95,710.31
FHLMC POOL #J3-8928	2.500% 04/01/2033 DD 05/01/18	342,071.90	345,173.47	353,505.60
FHLMC POOL #K9-0311	3.000% 04/01/2033 DD 03/01/13	50,539.32	47,779.86	48,039.75
FHLMC POOL #Q0-2576	4.500% 08/01/2041 DD 08/01/11	6,994.05	6,754.75	6,475.96
FHLMC POOL #Q0-6750	3.500% 03/01/2042 DD 03/01/12	452,130.61	448,740.74	445,448.87
FHLMC POOL #Q0-8760	3.500% 06/01/2042 DD 06/01/12	522,924.17	495,233.18	491,585.62
FHLMC POOL #Q0-9896	3.500% 08/01/2042 DD 07/01/12	297,541.27	296,919.02	294,732.11
FHLMC POOL #Q1-2143	3.500% 10/01/2042 DD 10/01/12	713,881.23	692,857.02	687,767.54
FHLMC POOL #Q1-3637	3.000% 11/01/2042 DD 11/01/12	559,067.98	559,087.89	568,664.19
FHLMC POOL #Q1-5062	3.000% 02/01/2043 DD 01/01/13	183,889.88	179,434.55	182,520.98
FHLMC POOL #Q1-5885	3.000% 02/01/2043 DD 02/01/13	359,958.25	349,144.83	355,294.99
FHLMC POOL #Q1-7133	3.000% 04/01/2043 DD 04/01/13	283,941.69	289,099.99	294,192.47
FHLMC POOL #Q1-8882	3.000% 05/01/2043 DD 05/01/13	199,765.73	195,267.53	198,771.88
FHLMC POOL #Q2-0100	3.000% 07/01/2043 DD 07/01/13	23,740.32	24,753.81	25,197.02
FHLMC POOL #Q2-4418	4.500% 01/01/2044 DD 01/01/14	27,988.86	27,027.99	26,013.46
FHLMC POOL #Q2-4955	4.000% 02/01/2044 DD 02/01/14	299,930.84	295,236.34	287,962.41
FHLMC POOL #Q2-8007	4.500% 08/01/2044 DD 08/01/14	68,184.77	65,929.38	63,612.61
FHLMC POOL #Q2-8060	3.500% 08/01/2044 DD 08/01/14	19,093.93	18,839.91	18,733.88
FHLMC POOL #Q2-8202	4.500% 12/01/2043 DD 08/01/14	23,437.66	22,628.69	21,783.49
FHLMC POOL #Q3-0145	4.000% 12/01/2044 DD 12/01/14	12,334.24	11,839.14	11,601.88
FHLMC POOL #Q3-1296	3.500% 02/01/2045 DD 02/01/15	16,271.96	15,883.88	15,812.40
FHLMC POOL #Q3-4158	3.000% 06/01/2045 DD 06/01/15	141,550.86	137,636.22	140,693.49
FHLMC POOL #Q4-1208	3.500% 06/01/2046 DD 06/01/16	278,759.53	270,748.61	270,000.71
FHLMC POOL #Q4-1903	3.500% 07/01/2046 DD 07/01/16	50,681.82	49,191.52	49,060.53
FHLMC POOL #Q4-3425	3.000% 10/01/2046 DD 10/01/16	47,968.87	45,965.39	47,442.55
FHLMC POOL #Q4-3933	3.500% 10/01/2046 DD 10/01/16	90,182.72	86,219.49	86,025.93
FHLMC POOL #Q4-4033	3.000% 11/01/2046 DD 10/01/16	847,094.51	820,585.59	840,919.01
FHLMC POOL #Q4-4452	3.000% 11/01/2046 DD 11/01/16	345,347.13	339,763.35	348,293.05
FHLMC POOL #Q4-4663	3.000% 11/01/2046 DD 11/01/16	624,410.28	623,096.75	639,191.59
FHLMC POOL #Q4-4665	3.000% 11/01/2046 DD 11/01/16	280,449.26	281,995.67	288,983.29
FHLMC POOL #Q4-4813	3.000% 12/01/2046 DD 11/01/16	631,103.43	619,156.79	634,498.98
FHLMC POOL #Q4-5735	3.000% 01/01/2047 DD 01/01/17	282,937.24	292,718.74	299,999.73
FHLMC POOL #Q4-6279	3.500% 02/01/2047 DD 02/01/17	452,759.91	438,466.95	437,779.64
FHLMC POOL #Q4-9490	3.500% 07/01/2047 DD 07/01/17	661,156.35	641,537.00	641,024.18
FHLMC POOL #Q5-2319	3.500% 11/01/2047 DD 11/01/17	374,528.78	375,462.42	375,526.26
FHLMC POOL #Q5-2321	4.500% 11/01/2047 DD 11/01/17	412,438.00	408,193.28	394,168.76
FHLMC POOL #Q5-4325	3.500% 02/01/2048 DD 02/01/18	72,945.75	73,683.74	73,705.85
FHLMC POOL #Q5-4334	3.500% 02/01/2048 DD 02/01/18	215,562.33	217,282.48	217,328.12
FHLMC POOL #Q5-7443	5.000% 07/01/2048 DD 07/01/18	52,140.89	52,499.26	50,000.25
FHLMC POOL #Q5-7871	3.500% 08/01/2048 DD 08/01/18	394,901.23	398,373.76	398,481.35
FHLMC POOL #Q5-7956	5.000% 08/01/2048 DD 08/01/18	105,109.21	106,354.64	99,703.42
FHLMC POOL #Q5-8217	4.500% 09/01/2048 DD 08/01/18	257,326.34	258,461.52	249,660.97
FHLMC POOL #Q5-8422	3.500% 09/01/2048 DD 09/01/18	196,499.99	198,808.64	198,625.90
FHLMC POOL #Q5-8646	4.000% 09/01/2048 DD 09/01/18	249,726.23	254,914.66	249,999.67
FHLMC POOL #Q5-8750	4.000% 09/01/2048 DD 09/01/18	341,862.89	347,501.34	339,002.55
FHLMC POOL #V6-0904	2.500% 09/01/2030 DD 08/01/15	147,558.79	143,173.28	146,414.91
FHLMC POOL #V8-0353	3.000% 08/01/2043 DD 08/01/13	144,640.71	140,389.83	142,899.14
FHLMC POOL #V8-1430	4.000% 11/01/2044 DD 11/01/14	238,591.01	228,617.91	223,668.14
FHLMC POOL #V8-1873	4.000% 08/01/2045 DD 07/01/15	50,960.44	48,862.69	47,843.15
FHLMC POOL #Z4-0045	5.000% 02/01/2039 DD 07/01/12	65,179.22	63,767.51	60,255.23
FHLMC GROUP #C0-0284	6.500% 11/01/2023 DD 11/01/93	308.68	339.52	312.79
FHLMC GROUP #C0-0289	6.000% 01/01/2024 DD 01/01/94	877.42	965.81	897.62
FHLMC GROUP #C0-0354	8.500% 07/01/2024 DD 07/01/94	134.95	143.68	133.27
FHLMC GROUP #C0-0420	7.000% 09/01/2025 DD 09/01/95	249.20	265.65	252.91
FHLMC GROUP #C0-0421	8.000% 09/01/2025 DD 09/01/95	276.46	292.34	271.27
FHLMC GROUP #C0-0504	7.000% 03/01/2027 DD 03/01/97	195.01	217.24	201.57



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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 GROUP #C0-0509	7.500% 04/01/2027 DD 04/01/97	235.26	267.89	237.50
FHLMC GROUP #C0-0553	7.000% 09/01/2027 DD 09/01/97	217.61	241.06	219.40
FHLMC GROUP #C0-0778	7.000% 06/01/2029 DD 06/01/99	1,100.92	1,250.76	1,131.88
FHLMC GROUP #C0-0860	7.000% 09/01/2029 DD 09/01/99	695.37	802.18	708.33
FHLMC GROUP #C0-0896	7.500% 12/01/2029 DD 12/01/99	584.48	677.79	597.74
FHLMC GROUP #C1-0246	6.000% 05/01/2028 DD 05/01/98	259.09	286.76	266.54
FHLMC GROUP #C2-0618	6.000% 01/01/2029 DD 01/01/99	185.48	201.86	187.62
FHLMC GROUP #C2-1729	6.000% 02/01/2029 DD 02/01/99	2,331.74	2,576.69	2,395.00
FHLMC GROUP #C2-3082	7.000% 03/01/2029 DD 03/01/99	928.55	1,042.08	968.84
FHLMC GROUP #C2-6472	6.500% 05/01/2029 DD 05/01/99	2,826.50	3,121.70	2,875.93
FHLMC GROUP #C2-7495	7.000% 06/01/2029 DD 06/01/99	187.55	207.49	195.66
FHLMC GROUP #C8-0010	8.000% 01/01/2023 DD 01/01/93	44.29	44.21	42.28
FHLMC GROUP #C8-0298	9.000% 05/01/2025 DD 05/01/95	130.00	136.61	125.85
FHLMC GROUP #C8-0314	8.000% 06/01/2025 DD 06/01/95	133.68	140.49	130.85
FHLMC GROUP #C8-0322	8.000% 07/01/2025 DD 07/01/95	220.11	232.81	217.10
FHLMC GROUP #C8-0334	7.500% 08/01/2025 DD 08/01/95	383.81	421.65	383.52
FHLMC GROUP #C8-0349	7.500% 10/01/2025 DD 10/01/95	83.08	89.69	82.15
FHLMC GROUP #C8-0380	7.500% 02/01/2026 DD 02/01/96	454.53	467.32	442.98
FHLMC GROUP #D0-8897	8.500% 08/01/2021 DD 08/01/91	89.87	88.48	88.33
FHLMC GROUP #D1-4605	8.000% 02/01/2022 DD 01/01/92	332.29	336.40	335.96
FHLMC GROUP #D3-0395	7.500% 02/01/2023 DD 02/01/93	862.15	850.99	850.07
FHLMC GROUP #D6-0034	8.000% 04/01/2025 DD 04/01/95	75.85	76.03	75.94
FHLMC GROUP #D6-4923	7.000% 11/01/2025 DD 10/01/95	2,462.83	2,512.35	2,482.22
FHLMC GROUP #D6-5085	7.000% 11/01/2025 DD 11/01/95	168.43	168.56	168.43
FHLMC GROUP #D6-9416	6.500% 03/01/2026 DD 03/01/96	354.84	410.42	378.11
FHLMC GROUP #D6-9794	7.000% 04/01/2026 DD 03/01/96	1,578.05	1,626.74	1,618.48
FHLMC GROUP #D7-0604	6.500% 04/01/2026 DD 04/01/96	247.75	289.40	266.61
FHLMC GROUP #D7-2992	7.500% 07/01/2026 DD 07/01/96	25.79	26.04	26.01
FHLMC GROUP #D8-2248	7.000% 09/01/2027 DD 09/01/97	1,412.18	1,503.67	1,406.01
FHLMC GROUP #G0-0059	9.000% 01/01/2022 DD 02/01/92	4.78	4.64	4.61
FHLMC MULTICLASS CTF 3684 CM	2.500% 08/15/2024 DD 06/01/10	101,151.99	100,153.83	100,317.35
FHLMC MULTICLASS MTG 2773 EG	4.500% 04/15/2019 DD 04/01/04	6,687.50	6,568.84	6,574.43
FHLMC MULTICLASS MTG 3294 DB	4.500% 03/15/2022 DD 03/01/07	111,722.17	109,651.20	109,459.64
FHLMC MULTICLASS MTG 3535 CA	4.000% 05/15/2024 DD 05/01/09	396.16	393.03	393.07
FHLMC MULTICLASS MTG 3591 GJ	4.000% 10/15/2024 DD 10/01/09	1,367,998.58	1,330,141.09	1,304,981.05
FHLMC MULTICLASS MTG 3693 BD	3.000% 07/15/2025 DD 07/01/10	955,517.26	930,950.34	928,804.80
FHLMC MULTICLASS MTG 3737 GA	3.000% 11/15/2037 DD 10/01/10	258,888.54	255,516.49	255,651.99
FHLMC MULTICLASS MTG 3815 BD	3.000% 10/15/2020 DD 02/01/11	581.74	578.03	578.62
FHLMC MULTICLASS MTG 3945 A	3.000% 03/15/2026 DD 06/01/11	1,225,860.54	1,199,960.16	1,196,054.86
FHLMC MULTICLASS MTG 4266 LG	2.500% 06/15/2028 DD 11/01/13	516,280.17	504,983.71	510,228.86
FHLMC MULTICLASS MTG 4537 HA	2.030% 09/15/2041 DD 12/01/15	1,851,113.28	1,801,172.91	1,775,341.69
FHLMC MULTICLASS MTG K011 X3	VAR RT 12/25/2043 DD 03/01/11	963,298.28	284,700.00	6,000,000.00
FHLMC MULTICLASS MTG K012 A2	VAR RT 12/25/2020 DD 04/01/11	443,875.00	408,984.00	400,000.00
FHLMC MULTICLASS MTG K013 X3	VAR RT 01/25/2043 DD 05/01/11	511,135.52	157,964.80	2,870,000.00
FHLMC MULTICLASS MTG K017 A2	2.873% 12/25/2021 DD 03/01/12	368,935.77	358,932.32	359,061.58
FHLMC MULTICLASS MTG K030 A2	VAR RT 04/25/2023 DD 08/01/13	524,726.56	505,820.00	500,000.00
FHLMC MULTICLASS MTG K032 A1	3.016% 02/25/2023 DD 09/01/13	169,085.01	163,045.95	162,228.32
FHLMC MULTICLASS MTG K032 A2	VAR RT 05/25/2023 DD 09/01/13	557,634.38	547,943.40	540,000.00
FHLMC MULTICLASS MTG K049 A2	3.010% 07/25/2025 DD 10/01/15	304,382.81	298,329.00	300,000.00
FHLMC MULTICLASS MTG K053 A1	2.548% 02/25/2025 DD 03/01/16	69,380.91	68,356.15	69,380.91
FHLMC MULTICLASS MTG K058 A1	2.340% 07/25/2026 DD 11/01/16	943,616.65	916,173.22	945,717.43
FHLMC MULTICLASS MTG K062 A2	3.413% 12/25/2026 DD 02/01/17	525,937.50	505,535.00	500,000.00
FHLMC MULTICLASS MTG K063 A2	VAR RT 01/25/2027 DD 03/01/17	527,472.94	505,112.75	499,000.00
FHLMC MULTICLASS MTG K714 A2	VAR RT 10/25/2020 DD 01/01/14	512,806.11	496,506.21	496,739.68
FHLMC MULTICLASS MTG KAIV X2	VAR RT 06/25/2041 DD 06/01/11	339,540.12	118,252.00	1,480,000.00
FIBRIA CELULOSE SA	ADR	260.13	395.83	23.00
FIBROGEN INC		454,414.34	651,298.44	14,073.00
FIDELITY D&D BANCORP INC		128,185.39	127,871.90	2,015.00
FIDELITY NATIONAL FINANCIAL IN		1,233,337.73	1,954,499.04	62,166.00
FIDELITY NATIONAL INFORMATION	3.500% 04/15/2023 DD 04/15/13	73,676.00	79,080.00	80,000.00
FIDELITY NATIONAL INFORMATION	5.000% 10/15/2025 DD 10/20/15	77,208.60	72,815.40	70,000.00
FIDELITY NATIONAL INFORMATION	3.000% 08/15/2026 DD 08/16/16	117,702.00	110,396.40	120,000.00
FIDELITY NATIONAL INFORMATION		4,457,989.22	7,980,748.65	77,823.00
FIDELITY SOUTHERN CORP		386,119.84	439,399.74	16,887.00
FIESTA RESTAURANT GROUP INC		192,975.76	121,598.40	7,840.00
FIFTH THIRD AUTO TRUST 20 1 A3	1.420% 03/16/2020 DD 11/05/15	20,548.46	20,546.40	20,559.36
FIFTH THIRD BANCORP	4.300% 01/16/2024 DD 11/20/13	196,436.00	202,334.00	200,000.00
FIFTH THIRD BANCORP	3.950% 03/14/2028 DD 03/14/18	149,374.50	148,939.50	150,000.00
FIFTH THIRD BANCORP		3,002,248.21	3,851,413.93	163,681.00
FIFTH THIRD BANK/CINCINNATI OH	3.850% 03/15/2026 DD 03/15/16	79,477.60	78,798.40	80,000.00

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FIFTH THIRD BANK/CINCINNATI OH	2.250% 06/14/2021 DD 06/14/16	350,735.00	341,670.00	350,000.00
FILTRATION GROUP 3/18 (USD) TL	0.000% 03/28/2025 DD 03/16/18	987,099.49	955,080.99	993,148.37
FINANCIAL INSTITUTIONS INC		369,548.99	311,869.50	12,135.00
FINISAR CORP		2,380,867.05	1,944,756.00	90,035.00
FINNING INTERNATIONAL INC		-	-	-
FIREEYE INC		1,169,194.51	800,303.91	49,371.00
FIRST AMERICAN FINANCIAL CORP	4.600% 11/15/2024 DD 11/10/14	100,801.00	101,584.00	100,000.00
FIRST AMERICAN FINANCIAL CORP		1,102,605.30	1,211,440.32	27,138.00
FIRST BANCORP INC/ME		210,008.32	199,196.20	7,574.00
FIRST BANCORP/PUERTO RICO		1,049,606.18	1,416,248.00	164,680.00
FIRST BANCORP/SOUTHERN PINES N		602,384.82	739,291.76	22,636.00
FIRST BANCSHARES INC/THE		288,945.60	292,305.75	9,663.00
FIRST BANK/HAMILTON NJ		170,292.53	149,924.40	12,370.00
FIRST BUSEY CORP		937,871.40	827,513.34	33,721.00
FIRST BUSINESS FINANCIAL SERVI		130,868.70	115,323.61	5,911.00
FIRST CHOICE BANCORP		182,392.23	145,872.96	6,466.00
FIRST CITIZENS BANCSHARES INC/		771,195.89	715,640.90	1,898.00
FIRST COMMONWEALTH FINANCIAL C		947,956.20	927,007.12	76,739.00
FIRST COMMUNITY BANKSHARES INC		353,196.70	400,929.28	12,736.00
FIRST COMMUNITY CORP/SC		132,566.09	105,660.34	5,438.00
FIRST DATA CORP		2,166,644.41	2,243,500.43	132,673.00
FIRST DEFIANCE FINANCIAL CORP		359,855.71	372,552.00	15,200.00
FIRST FINANCIAL BANCORP		1,819,524.61	1,744,439.96	73,543.00
FIRST FINANCIAL BANKSHARES INC		541,178.12	696,433.68	12,072.00
FIRST FINANCIAL CORP/IN		423,345.93	370,905.70	9,238.00
FIRST FINANCIAL NORTHWEST INC		93,004.94	83,940.22	5,426.00
FIRST FOUNDATION INC		2,241,332.58	1,598,948.10	124,335.00
FIRST GUARANTY BANCSHARES INC		95,693.22	91,633.08	3,948.00
FIRST HAWAIIAN INC		772,895.21	611,169.01	27,151.00
FIRST HORIZON NATIONAL CORP		1,185,951.74	1,051,089.20	79,870.00
FIRST INDUSTRIAL REALTY TRUST		2,133,261.29	2,301,382.98	79,743.00
FIRST INTERNET BANCORP		238,613.56	158,532.64	7,756.00
FIRST INTERSTATE BANCSYSTEM IN		940,469.12	916,559.20	25,070.00
FIRST MERCHANTS CORP		1,375,744.11	1,284,062.63	37,469.00
FIRST MID-ILLINOIS BANCSHARES		337,981.40	320,444.88	10,039.00
FIRST MIDWEST BANCORP INC/IL		1,902,339.12	1,600,192.37	80,777.00
FIRST NORTHWEST BANCORP		114,149.22	114,457.94	7,718.00
FIRST OF LONG ISLAND CORP/THE		486,357.06	373,723.35	18,733.00
FIRST REPUBLIC BANK/CA		2,597,412.80	3,453,840.50	39,745.00
FIRST SAVINGS FINANCIAL GROUP		89,051.05	63,470.68	1,222.00
FIRST SOLAR INC		920,136.63	844,175.22	19,884.00
FIRST UNITED CORP		103,116.16	72,977.28	4,584.00
FIRSTCASH INC		414,534.75	599,275.05	8,283.00
FIRSTENERGY CORP	7.375% 11/15/2031 DD 11/15/01	266,014.00	252,710.00	200,000.00
FIRSTENERGY CORP	2.850% 07/15/2022 DD 06/21/17	501,510.00	487,315.00	500,000.00
FIRSTENERGY CORP		4,441,830.03	4,453,392.45	118,599.00
FIS GROUP NON US SMALL CAP CIT	CLASS A	200,000,000.00	174,368,000.00	20,000,000.00
FISERV INC		3,308,326.41	7,030,200.38	95,662.00
FITBIT INC		728,043.26	679,791.63	136,779.00
FIVE BELOW INC		5,158,036.84	12,679,801.36	123,923.00
FIVE PRIME THERAPEUTICS INC		1,126,124.99	242,255.70	26,049.00
FIVE9 INC		227,981.51	469,246.76	10,733.00
FLAGSTAR BANCORP INC		685,877.07	593,947.20	22,498.00
FLEETCOR TECHNOLOGIES INC		2,266,711.23	3,810,231.52	20,516.00
FLEX ACQUISITION CO INC 144A	6.875% 01/15/2025 DD 01/17/17	540,041.92	471,700.00	530,000.00
FLEXION THERAPEUTICS INC		121,073.46	67,784.16	5,988.00
FLEXSTEEL INDUSTRIES INC		308,112.90	127,202.88	5,761.00
FLIR SYSTEMS INC		959,583.96	1,362,018.28	31,282.00
FLOOR & DECOR HOLDINGS INC		367,873.90	222,066.60	8,574.00
FLORA FOOD 3/18 (USD) COV-LITE	TLB	827,877.31	779,742.79	825,850.00
FLORIDA POWER & LIGHT CO	5.950% 02/01/2038 DD 01/16/08	279,211.80	270,404.20	220,000.00
FLORIDA POWER & LIGHT CO	3.250% 06/01/2024 DD 05/15/14	126,561.25	124,703.75	125,000.00
FLORIDA POWER & LIGHT CO	3.700% 12/01/2047 DD 11/16/17	41,523.60	37,404.00	40,000.00
FLORIDA ST HURRICANE CATASTROP	2.995% 07/01/2020 DD 04/23/13	202,374.00	200,262.00	200,000.00
FLOTEK INDUSTRIES INC		354,471.29	42,884.96	39,344.00
FLOWERS FOODS INC		688,127.71	872,393.51	47,233.00
FLOWSERVE CORP		1,229,349.42	1,210,100.56	31,828.00
FLUENT INC		81,499.53	81,219.60	22,561.00
FLUIDIGM CORP		24,712.11	34,781.70	4,035.00
FLUOR CORP	4.250% 09/15/2028 DD 08/29/18	798,296.00	779,336.00	800,000.00

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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>
FLUOR CORP		1,804,760.31	1,146,062.40	35,592.00
FLUSHING FINANCIAL CORP		549,363.22	441,817.13	20,521.00
FMC CORP		1,694,166.77	2,339,428.76	31,631.00
FMS WERTMANAGEMENT	1.750% 03/17/2020 DD 03/17/15	252,147.25	247,427.50	250,000.00
FNB CORP/PA		1,055,624.76	773,670.00	78,625.00
FNMA POOL #0044158	9.000% 01/01/2020 DD 01/01/90	3.48	3.32	3.30
FNMA POOL #0050226	9.000% 08/01/2019 DD 08/01/89	3.28	3.35	3.34
FNMA POOL #0050259	9.000% 12/01/2019 DD 12/01/89	12.07	12.41	12.23
FNMA POOL #0050260	9.500% 12/01/2019 DD 12/01/89	1.49	1.44	1.43
FNMA POOL #0050285	8.500% 03/01/2020 DD 03/01/90	12.29	13.45	13.39
FNMA POOL #0050291	9.000% 04/01/2020 DD 04/01/90	17.02	17.82	17.48
FNMA POOL #0050292	9.500% 04/01/2020 DD 04/01/90	7.87	8.12	8.01
FNMA POOL #0050353	9.500% 10/01/2020 DD 10/01/90	27.75	28.96	28.11
FNMA POOL #0050393	10.000% 01/01/2021 DD 01/01/91	1.78	1.68	1.66
FNMA POOL #0050403	9.500% 02/01/2021 DD 02/01/91	29.75	30.31	29.21
FNMA POOL #0050432	8.500% 05/01/2021 DD 05/01/91	9.57	9.33	9.18
FNMA POOL #0050492	9.000% 10/01/2021 DD 10/01/91	6.13	5.96	5.73
FNMA POOL #0050525	8.500% 01/01/2022 DD 01/01/92	40.43	41.54	39.85
FNMA POOL #0050715	8.000% 04/01/2023 DD 04/01/93	112.06	111.80	107.02
FNMA POOL #0050966	7.000% 01/01/2024 DD 01/01/94	320.51	364.24	339.87
FNMA POOL #0070692	9.500% 12/01/2020 DD 12/01/90	3.42	2.93	2.92
FNMA POOL #0124087	8.000% 01/01/2022 DD 01/01/92	120.08	124.50	120.72
FNMA POOL #0124173	9.500% 11/01/2021 DD 09/01/92	6.01	5.60	5.57
FNMA POOL #0124790	9.000% 02/01/2023 DD 04/01/93	60.51	59.09	56.72
FNMA POOL #0155011	7.500% 03/01/2022 DD 03/01/92	101.09	108.57	105.75
FNMA POOL #0156831	8.000% 04/01/2022 DD 04/01/92	18.72	18.73	18.63
FNMA POOL #0159613	8.000% 04/01/2022 DD 04/01/92	693.37	705.68	705.38
FNMA POOL #0171930	7.000% 08/01/2022 DD 08/01/92	838.78	861.19	850.49
FNMA POOL #0190027	7.500% 09/01/2023 DD 09/01/93	96.61	93.46	93.08
FNMA POOL #0190257	7.000% 02/01/2024 DD 02/01/94	106.47	115.95	108.27
FNMA POOL #0190352	5.500% 08/01/2034 DD 01/01/94	14,457.37	14,296.67	13,279.34
FNMA POOL #0190379	5.500% 05/01/2037 DD 04/01/07	19,355.86	19,098.70	17,744.94
FNMA POOL #0224747	7.000% 07/01/2023 DD 07/01/93	1,271.96	1,246.33	1,246.63
FNMA POOL #0235038	7.000% 09/01/2023 DD 09/01/93	270.52	262.41	262.47
FNMA POOL #0236087	7.000% 09/01/2023 DD 09/01/93	368.03	368.90	357.10
FNMA POOL #0250059	7.000% 06/01/2024 DD 06/01/94	526.23	591.44	563.39
FNMA POOL #0250102	8.000% 08/01/2024 DD 08/01/94	42.34	45.39	42.40
FNMA POOL #0250103	8.500% 07/01/2024 DD 07/01/94	146.96	157.46	145.42
FNMA POOL #0250329	7.000% 08/01/2025 DD 07/01/95	91.55	98.17	93.99
FNMA POOL #0250330	8.000% 09/01/2025 DD 08/01/95	311.11	332.22	305.51
FNMA POOL #0250433	7.500% 01/01/2026 DD 12/01/95	54.19	57.76	53.22
FNMA POOL #0250440	7.000% 01/01/2026 DD 12/01/95	321.75	352.25	322.01
FNMA POOL #0250576	7.000% 06/01/2026 DD 05/01/96	459.86	518.00	477.43
FNMA POOL #0250673	7.500% 09/01/2026 DD 08/01/96	86.32	93.09	87.82
FNMA POOL #0250799	7.500% 01/01/2027 DD 12/01/96	545.88	590.54	540.82
FNMA POOL #0251498	6.500% 02/01/2028 DD 01/01/98	105.10	114.19	106.34
FNMA POOL #0252093	6.500% 11/01/2028 DD 10/01/98	1,044.23	1,150.47	1,047.00
FNMA POOL #0252162	6.500% 12/01/2028 DD 11/01/98	340.93	371.70	338.31
FNMA POOL #0252211	6.000% 01/01/2029 DD 12/01/98	2,277.81	2,561.21	2,350.92
FNMA POOL #0253112	7.000% 03/01/2030 DD 02/01/00	243.55	272.66	254.58
FNMA POOL #0254440	6.000% 08/01/2022 DD 07/01/02	701.76	739.61	689.28
FNMA POOL #0254522	5.500% 10/01/2022 DD 09/01/02	2,007.20	2,094.82	1,979.98
FNMA POOL #0254693	5.500% 04/01/2033 DD 03/01/03	7,891.49	8,510.36	7,931.15
FNMA POOL #0254766	5.000% 06/01/2033 DD 05/01/03	6,257.64	6,480.85	6,104.10
FNMA POOL #0254767	5.500% 06/01/2033 DD 05/01/03	9,366.08	9,707.26	9,034.38
FNMA POOL #0254799	5.000% 07/01/2023 DD 06/01/03	2,365.97	2,468.40	2,356.40
FNMA POOL #0254868	5.000% 09/01/2033 DD 08/01/03	9,712.28	10,721.87	10,097.26
FNMA POOL #0254903	5.000% 10/01/2033 DD 09/01/03	17,647.98	19,342.20	18,215.74
FNMA POOL #0254982	5.000% 12/01/2033 DD 11/01/03	12,050.24	12,939.30	12,185.39
FNMA POOL #0255270	4.500% 06/01/2024 DD 05/01/04	1,569.81	1,660.01	1,603.38
FNMA POOL #0255436	4.500% 08/01/2034 DD 08/01/04	1,636.46	1,798.81	1,737.45
FNMA POOL #0255666	5.000% 04/01/2020 DD 03/01/05	329.53	332.01	326.32
FNMA POOL #0255706	5.500% 05/01/2035 DD 04/01/05	3,556.64	3,824.28	3,553.31
FNMA POOL #0255765	5.000% 07/01/2020 DD 06/01/05	289.94	291.93	286.86
FNMA POOL #0255898	5.000% 10/01/2035 DD 09/01/05	3,684.58	3,949.96	3,718.28
FNMA POOL #0255935	5.000% 11/01/2025 DD 10/01/05	77,314.66	74,719.97	71,329.67
FNMA POOL #0256022	5.500% 12/01/2035 DD 11/01/05	2,833.44	3,092.74	2,872.03
FNMA POOL #0256196	5.500% 04/01/2036 DD 03/01/06	1,262.97	1,372.66	1,275.93
FNMA POOL #0256269	5.500% 06/01/2036 DD 05/01/06	537.45	595.09	553.88
FNMA POOL #0256517	6.000% 12/01/2026 DD 11/01/06	2,725.86	2,893.86	2,696.15

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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 #0256959	6.000% 11/01/2037 DD 10/01/07	5,163.83	5,585.55	5,119.05
FNMA POOL #0257057	5.000% 01/01/2028 DD 12/01/07	130,350.68	125,976.09	120,260.12
FNMA POOL #0257101	5.000% 02/01/2028 DD 01/01/08	17,645.81	17,053.60	16,279.82
FNMA POOL #0257132	5.000% 03/01/2028 DD 02/01/08	181,431.43	175,593.40	167,626.13
FNMA POOL #0257163	5.000% 04/01/2028 DD 03/01/08	155,037.91	149,834.80	143,036.28
FNMA POOL #0257203	5.000% 05/01/2028 DD 04/01/08	17,184.21	16,531.27	15,781.19
FNMA POOL #0257490	5.000% 11/01/2028 DD 10/01/08	5,213.45	5,049.38	4,820.27
FNMA POOL #0257536	5.000% 01/01/2029 DD 12/01/08	82,283.83	79,617.07	76,004.57
FNMA POOL #0268894	6.500% 01/01/2024 DD 01/01/94	242.36	262.11	244.08
FNMA POOL #0281067	6.500% 04/01/2024 DD 04/01/94	1,982.07	2,330.16	2,169.89
FNMA POOL #0300064	7.500% 05/01/2025 DD 05/01/95	155.19	155.72	155.70
FNMA POOL #0303700	6.500% 12/01/2025 DD 12/01/95	781.76	884.52	823.69
FNMA POOL #0303948	7.500% 06/01/2026 DD 05/01/96	471.55	516.98	472.66
FNMA POOL #0304213	8.500% 01/01/2025 DD 01/01/95	3,955.99	4,083.19	4,029.04
FNMA POOL #0310112	4.500% 06/01/2019 DD 07/01/12	79.71	76.50	75.11
FNMA POOL #0310157	5.500% 09/01/2041 DD 04/01/15	90,059.30	86,783.89	80,629.44
FNMA POOL #0318557	7.000% 01/01/2026 DD 01/01/96	351.14	358.00	358.08
FNMA POOL #0333670	7.000% 01/01/2026 DD 01/01/96	256.84	254.93	254.99
FNMA POOL #0333862	6.500% 01/01/2026 DD 01/01/96	124.74	144.34	134.41
FNMA POOL #0344042	7.000% 04/01/2026 DD 04/01/96	40.20	42.28	42.06
FNMA POOL #0344742	7.000% 05/01/2026 DD 05/01/96	570.54	597.89	598.01
FNMA POOL #0357797	5.500% 06/01/2035 DD 06/01/05	1,903.89	2,033.41	1,887.96
FNMA POOL #0364470	7.500% 12/01/2026 DD 12/01/96	188.21	186.83	185.06
FNMA POOL #0451118	6.500% 11/01/2028 DD 11/01/98	3,074.82	3,276.33	3,050.99
FNMA POOL #0452372	6.000% 12/01/2028 DD 12/01/98	4,388.36	4,767.89	4,441.81
FNMA POOL #0500565	6.500% 06/01/2029 DD 06/01/99	396.21	444.44	413.87
FNMA POOL #0504732	6.500% 07/01/2029 DD 07/01/99	140.32	158.45	147.55
FNMA POOL #0520030	5.500% 02/01/2029 DD 10/01/99	93,252.32	89,459.82	84,343.54
FNMA POOL #0535249	6.500% 04/01/2030 DD 03/01/00	1,318.46	1,444.17	1,307.01
FNMA POOL #0535332	8.500% 04/01/2030 DD 05/01/00	487.17	561.86	477.76
FNMA POOL #0545605	7.000% 05/01/2032 DD 04/01/02	2,100.62	2,293.40	1,999.40
FNMA POOL #0545759	6.500% 07/01/2032 DD 06/01/02	1,865.43	2,035.82	1,805.91
FNMA POOL #0545819	6.500% 08/01/2032 DD 07/01/02	1,844.50	1,982.71	1,765.06
FNMA POOL #0545993	6.000% 11/01/2032 DD 10/01/02	1,611.56	1,698.18	1,557.12
FNMA POOL #0555528	6.000% 04/01/2033 DD 05/01/03	2,722.10	2,921.33	2,678.57
FNMA POOL #0555531	5.500% 06/01/2033 DD 05/01/03	3,029.97	3,281.54	3,045.20
FNMA POOL #0555956	5.500% 12/01/2033 DD 11/01/03	3,497.22	3,684.12	3,420.79
FNMA POOL #0617275	5.500% 01/01/2032 DD 12/01/01	9,771.25	10,220.15	9,569.43
FNMA POOL #0633869	6.000% 03/01/2032 DD 03/01/02	8,046.29	8,694.38	8,094.34
FNMA POOL #0634584	6.500% 12/01/2031 DD 02/01/02	3,524.47	3,628.32	3,378.76
FNMA POOL #0661629	6.000% 10/01/2032 DD 09/01/02	6,766.53	6,998.43	6,521.94
FNMA POOL #0665497	7.500% 10/01/2032 DD 10/01/02	2,892.08	3,005.35	2,719.55
FNMA POOL #0672785	6.000% 09/01/2032 DD 10/01/02	995.52	996.51	916.03
FNMA POOL #0676682	6.000% 12/01/2032 DD 12/01/02	1,596.53	1,673.14	1,559.27
FNMA POOL #0687853	6.000% 12/01/2032 DD 02/01/03	2,681.65	2,813.20	2,580.45
FNMA POOL #0688598	5.000% 03/01/2033 DD 02/01/03	52,462.40	51,476.63	48,506.12
FNMA POOL #0689070	5.000% 06/01/2033 DD 06/01/03	5,410.81	5,824.07	5,484.94
FNMA POOL #0689741	5.500% 02/01/2033 DD 02/01/03	2,309.13	2,440.67	2,282.92
FNMA POOL #0694982	5.000% 03/01/2033 DD 03/01/03	153,238.45	148,416.63	141,682.46
FNMA POOL #0696188	5.500% 04/01/2023 DD 04/01/03	29,648.03	28,083.20	26,543.66
FNMA POOL #0697253	5.000% 09/01/2033 DD 09/01/03	3,647.49	3,867.93	3,660.66
FNMA POOL #0703328	5.500% 04/01/2033 DD 04/01/03	10,052.08	10,553.22	9,837.63
FNMA POOL #0704756	6.500% 03/01/2033 DD 04/01/03	4,158.65	4,262.01	3,968.87
FNMA POOL #0708507	5.500% 04/01/2033 DD 05/01/03	2,650.33	2,763.47	2,586.87
FNMA POOL #0709307	5.500% 07/01/2033 DD 06/01/03	1,858.16	1,965.91	1,826.48
FNMA POOL #0710619	5.000% 05/01/2033 DD 05/01/03	16,066.91	15,817.30	14,855.27
FNMA POOL #0725205	5.000% 03/01/2034 DD 02/01/04	175,153.33	171,889.72	161,594.53
FNMA POOL #0725231	5.000% 02/01/2034 DD 02/01/04	57,727.76	56,550.41	53,259.01
FNMA POOL #0725232	5.000% 03/01/2034 DD 02/01/04	26,996.07	26,483.19	24,942.25
FNMA POOL #0725238	5.000% 03/01/2034 DD 02/01/04	27,530.12	27,156.66	25,498.26
FNMA POOL #0725401	6.500% 01/01/2034 DD 04/01/04	3,376.58	3,620.31	3,217.26
FNMA POOL #0725704	6.000% 08/01/2034 DD 07/01/04	2,234.84	2,351.37	2,156.02
FNMA POOL #0725772	5.000% 09/01/2034 DD 08/01/04	4,486.96	4,774.75	4,496.76
FNMA POOL #0725793	5.500% 09/01/2019 DD 08/01/04	98.43	95.64	95.46
FNMA POOL #0726891	5.500% 07/01/2033 DD 07/01/03	4,484.08	4,657.62	4,338.32
FNMA POOL #0731421	5.000% 07/01/2033 DD 07/01/03	9,917.81	9,598.82	9,163.29
FNMA POOL #0731773	6.000% 10/01/2033 DD 09/01/03	4,504.39	4,716.93	4,380.02
FNMA POOL #0734310	5.000% 10/01/2033 DD 09/01/03	44,647.25	43,802.68	41,250.51
FNMA POOL #0735061	6.000% 11/01/2034 DD 11/01/04	1,827.50	1,959.67	1,796.37
FNMA POOL #0735484	5.000% 05/01/2035 DD 04/01/05	1,757.35	1,690.30	1,592.04

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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 #0735839	6.000% 08/01/2035 DD 08/01/05	2,518.90	2,721.60	2,501.49
FNMA POOL #0735893	5.000% 10/01/2035 DD 09/01/05	273,709.42	263,191.10	247,839.90
FNMA POOL #0735925	5.000% 10/01/2035 DD 09/01/05	54,331.40	52,236.86	49,189.56
FNMA POOL #0738387	5.500% 09/01/2033 DD 09/01/03	1,039.65	1,104.42	1,026.85
FNMA POOL #0738611	4.500% 10/01/2033 DD 10/01/03	3,836.98	4,142.23	3,980.35
FNMA POOL #0740916	5.500% 10/01/2033 DD 10/01/03	2,034.88	2,140.60	2,023.16
FNMA POOL #0741907	4.500% 10/01/2033 DD 10/01/03	10,577.97	11,484.87	11,034.87
FNMA POOL #0745096	5.500% 11/01/2034 DD 11/01/05	32,275.81	30,942.99	28,730.99
FNMA POOL #0745275	5.000% 02/01/2036 DD 01/01/06	262,854.47	252,741.57	238,006.58
FNMA POOL #0745515	5.000% 05/01/2036 DD 04/01/06	207,974.92	199,965.38	188,326.79
FNMA POOL #0745563	5.500% 08/01/2034 DD 05/01/06	35,945.79	34,156.03	31,666.12
FNMA POOL #0745948	6.500% 10/01/2036 DD 10/01/06	1,674.23	1,859.74	1,646.43
FNMA POOL #0752908	5.500% 01/01/2034 DD 01/01/04	3,039.78	3,175.41	3,001.33
FNMA POOL #0754208	5.500% 12/01/2033 DD 12/01/03	3,891.53	4,146.38	3,889.70
FNMA POOL #0755598	5.000% 11/01/2028 DD 11/01/03	26,701.18	26,033.04	24,669.79
FNMA POOL #0756933	4.500% 06/01/2019 DD 06/01/04	65.34	67.79	66.56
FNMA POOL #0759604	5.500% 12/01/2033 DD 01/01/04	4,043.36	4,274.53	3,976.27
FNMA POOL #0761365	5.000% 01/01/2019 DD 01/01/04	33.02	32.89	32.35
FNMA POOL #0764201	5.000% 04/01/2034 DD 04/01/04	7,285.91	8,084.51	7,614.26
FNMA POOL #0766806	5.500% 01/01/2034 DD 01/01/04	7,170.13	7,473.15	7,063.07
FNMA POOL #0769790	6.000% 02/01/2034 DD 02/01/04	3,169.23	3,278.19	3,054.68
FNMA POOL #0770078	6.000% 03/01/2034 DD 03/01/04	3,798.49	4,043.88	3,716.02
FNMA POOL #0772617	6.000% 08/01/2034 DD 08/01/04	836.74	876.60	816.94
FNMA POOL #0775364	5.500% 05/01/2034 DD 04/01/04	2,619.04	2,729.14	2,579.53
FNMA POOL #0776746	5.500% 05/01/2034 DD 05/01/04	19,379.77	20,966.18	19,504.69
FNMA POOL #0776971	5.000% 04/01/2034 DD 04/01/04	10,372.43	9,876.60	9,301.32
FNMA POOL #0777209	4.500% 05/01/2019 DD 05/01/04	72.76	75.93	74.56
FNMA POOL #0777357	4.500% 05/01/2019 DD 05/01/04	187.20	193.87	190.35
FNMA POOL #0778345	4.500% 06/01/2019 DD 06/01/04	58.00	60.63	59.53
FNMA POOL #0779699	7.000% 07/01/2034 DD 06/01/04	676.75	658.40	637.67
FNMA POOL #0780890	5.000% 05/01/2034 DD 05/01/04	8,130.89	8,845.76	8,332.01
FNMA POOL #0781861	5.500% 01/01/2035 DD 12/01/04	1,384.97	1,456.40	1,369.14
FNMA POOL #0782359	5.000% 05/01/2019 DD 05/01/04	303.48	307.18	301.92
FNMA POOL #0782554	4.000% 06/01/2019 DD 06/01/04	62.51	67.33	65.76
FNMA POOL #0783813	5.500% 07/01/2034 DD 07/01/04	4,184.23	4,424.87	4,112.30
FNMA POOL #0788519	5.000% 07/01/2034 DD 07/01/04	5,806.42	6,391.15	6,020.93
FNMA POOL #0790791	6.000% 09/01/2034 DD 08/01/04	1,253.56	1,312.95	1,215.20
FNMA POOL #0792082	6.000% 10/01/2034 DD 10/01/04	3,269.80	3,413.27	3,159.21
FNMA POOL #0797491	5.500% 03/01/2035 DD 03/01/05	195,215.89	187,811.88	174,775.38
FNMA POOL #0802815	5.500% 11/01/2034 DD 11/01/04	990.12	1,035.38	972.80
FNMA POOL #0803663	5.500% 11/01/2034 DD 11/01/04	73,723.90	70,553.22	66,685.46
FNMA POOL #0804880	5.000% 01/01/2035 DD 12/01/04	2,245.30	2,411.57	2,274.43
FNMA POOL #0807672	5.000% 12/01/2034 DD 12/01/04	1,464.57	1,560.31	1,469.95
FNMA POOL #0807979	4.500% 01/01/2035 DD 01/01/05	1,781.56	1,954.80	1,877.81
FNMA POOL #0810851	5.500% 01/01/2035 DD 01/01/05	6,086.79	6,475.18	6,018.16
FNMA POOL #0814981	5.000% 05/01/2035 DD 04/01/05	3,564.73	3,870.42	3,645.60
FNMA POOL #0817677	5.500% 11/01/2035 DD 10/01/05	1,276.49	1,380.16	1,293.66
FNMA POOL #0820386	5.000% 04/01/2035 DD 04/01/05	362.73	350.56	334.66
FNMA POOL #0821603	5.500% 06/01/2035 DD 05/01/05	2,681.08	2,847.62	2,647.17
FNMA POOL #0821730	5.500% 06/01/2035 DD 05/01/05	3,267.24	3,412.48	3,225.41
FNMA POOL #0822083	5.000% 07/01/2035 DD 06/01/05	13,355.50	13,102.83	12,348.34
FNMA POOL #0822993	5.000% 05/01/2035 DD 05/01/05	26,706.35	25,522.63	24,151.55
FNMA POOL #0824605	6.000% 12/01/2034 DD 05/01/05	2,242.91	2,379.99	2,183.38
FNMA POOL #0833502	6.000% 10/01/2035 DD 10/01/05	3,012.10	3,250.29	3,028.01
FNMA POOL #0835144	5.000% 10/01/2035 DD 10/01/05	5,369.41	5,927.57	5,579.57
FNMA POOL #0835760	4.500% 09/01/2035 DD 09/01/05	1,310.28	1,427.25	1,371.35
FNMA POOL #0836391	5.500% 10/01/2035 DD 09/01/05	4,541.42	4,873.57	4,535.03
FNMA POOL #0836681	5.000% 10/01/2035 DD 09/01/05	5,051.16	5,465.00	5,149.34
FNMA POOL #0838792	5.500% 08/01/2035 DD 08/01/05	4,626.57	4,937.75	4,587.88
FNMA POOL #0840574	4.500% 10/01/2020 DD 10/01/05	527.44	554.61	544.54
FNMA POOL #0843486	5.500% 10/01/2035 DD 10/01/05	5,181.88	5,024.62	4,668.68
FNMA POOL #0846573	5.000% 12/01/2035 DD 12/01/05	2,489.80	2,740.29	2,581.36
FNMA POOL #0846586	5.500% 12/01/2035 DD 12/01/05	15,331.30	16,893.41	15,873.24
FNMA POOL #0848324	5.500% 12/01/2035 DD 11/01/06	4,013.26	4,355.74	4,046.77
FNMA POOL #0848640	6.000% 12/01/2035 DD 12/01/05	1,185.38	1,273.24	1,173.81
FNMA POOL #0848981	5.500% 01/01/2021 DD 12/01/05	435.92	437.67	434.29
FNMA POOL #0849183	5.000% 01/01/2021 DD 01/01/06	298.80	313.32	307.95
FNMA POOL #0851056	5.500% 11/01/2035 DD 01/01/06	2,007.88	2,146.79	2,029.11
FNMA POOL #0852945	5.000% 02/01/2036 DD 02/01/06	1,455.73	1,577.81	1,506.22
FNMA POOL #0864632	5.000% 12/01/2035 DD 01/01/06	3,991.49	4,365.10	4,114.96

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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 #0865684	5.000% 02/01/2036 DD 02/01/06	5,595.12	6,094.67	5,770.48
FNMA POOL #0867628	5.500% 04/01/2036 DD 04/01/06	8,396.40	9,259.19	8,604.79
FNMA POOL #0868809	5.000% 04/01/2036 DD 04/01/06	761.87	866.80	817.03
FNMA POOL #0870771	6.500% 07/01/2036 DD 07/01/06	4,799.15	5,210.41	4,777.47
FNMA POOL #0872758	6.000% 06/01/2036 DD 05/01/06	1,530.85	1,666.60	1,546.29
FNMA POOL #0878446	6.500% 08/01/2036 DD 08/01/06	3,303.95	3,696.24	3,255.40
FNMA POOL #0880170	6.000% 02/01/2036 DD 02/01/06	4,002.59	4,364.91	4,003.88
FNMA POOL #0880967	6.000% 09/01/2021 DD 09/01/06	767.91	774.89	764.98
FNMA POOL #0881229	5.000% 04/01/2026 DD 08/01/06	93,719.32	90,574.06	86,464.41
FNMA POOL #0882129	5.500% 07/01/2036 DD 07/01/06	2,775.71	3,118.39	2,898.43
FNMA POOL #0882481	6.500% 04/01/2036 DD 04/01/06	6,009.38	6,443.63	5,909.69
FNMA POOL #0888430	5.000% 11/01/2033 DD 05/01/07	208,443.40	204,488.88	192,585.19
FNMA POOL #0888569	5.000% 07/01/2037 DD 07/01/07	62,353.78	59,358.29	56,333.20
FNMA POOL #0888795	5.500% 11/01/2036 DD 10/01/07	38,186.99	37,749.16	35,059.08
FNMA POOL #0888893	5.500% 08/01/2037 DD 11/01/07	115,575.41	114,332.20	106,158.03
FNMA POOL #0889174	5.500% 08/01/2037 DD 02/01/08	170,938.69	164,855.80	153,072.30
FNMA POOL #0889561	5.500% 06/01/2038 DD 05/01/08	657,448.05	627,850.99	588,608.46
FNMA POOL #0889974	5.000% 09/01/2035 DD 10/01/08	318,377.77	312,325.87	294,155.86
FNMA POOL #0890296	5.500% 02/01/2041 DD 02/01/11	278,378.73	265,747.88	249,282.76
FNMA POOL #0890297	4.000% 04/01/2026 DD 03/01/11	180,867.07	172,963.49	168,911.31
FNMA POOL #0892566	6.000% 07/01/2036 DD 07/01/06	1,611.23	1,773.66	1,640.13
FNMA POOL #0893511	6.000% 09/01/2036 DD 08/01/06	2,206.59	2,379.56	2,186.09
FNMA POOL #0894903	6.000% 08/01/2021 DD 08/01/06	736.83	741.59	731.35
FNMA POOL #0896535	6.000% 10/01/2036 DD 09/01/06	3,314.26	3,608.66	3,313.16
FNMA POOL #0897100	6.500% 07/01/2036 DD 07/01/06	2,524.51	2,810.35	2,476.89
FNMA POOL #0898126	6.500% 09/01/2036 DD 09/01/06	236.63	250.52	232.42
FNMA POOL #0899387	5.500% 04/01/2037 DD 04/01/07	6,617.73	7,134.67	6,665.11
FNMA POOL #0899611	5.500% 07/01/2037 DD 07/01/07	2,032.20	2,264.96	2,107.45
FNMA POOL #0899788	5.500% 07/01/2022 DD 07/01/07	814.88	826.94	827.94
FNMA POOL #0900294	6.000% 09/01/2036 DD 09/01/06	2,286.33	2,432.36	2,266.84
FNMA POOL #0902564	6.000% 11/01/2036 DD 11/01/06	2,383.17	2,585.75	2,372.99
FNMA POOL #0908854	6.500% 12/01/2036 DD 12/01/06	2,253.38	2,476.02	2,212.43
FNMA POOL #0909530	5.500% 02/01/2037 DD 01/01/07	3,857.28	4,236.91	3,946.70
FNMA POOL #0912666	5.000% 03/01/2037 DD 03/01/07	6,976.99	6,652.91	6,269.71
FNMA POOL #0918554	5.500% 06/01/2037 DD 05/01/07	7,474.78	7,993.36	7,448.57
FNMA POOL #0918941	6.000% 04/01/2037 DD 05/01/07	2,097.21	2,287.17	2,098.65
FNMA POOL #0923382	6.000% 06/01/2037 DD 06/01/07	2,290.60	2,522.72	2,315.57
FNMA POOL #0924952	6.000% 08/01/2037 DD 08/01/07	50,273.61	49,966.56	45,840.04
FNMA POOL #0928000	6.000% 12/01/2036 DD 12/01/06	2,744.22	2,937.88	2,717.07
FNMA POOL #0929079	5.000% 01/01/2038 DD 02/01/08	22,960.54	22,265.57	21,079.83
FNMA POOL #0929718	5.500% 07/01/2038 DD 07/01/08	414,226.99	395,605.25	370,854.42
FNMA POOL #0929823	5.500% 08/01/2038 DD 08/01/08	142,979.45	137,746.06	128,008.46
FNMA POOL #0930819	5.500% 02/01/2038 DD 03/01/09	139,367.90	134,255.48	124,775.07
FNMA POOL #0930871	5.000% 04/01/2039 DD 04/01/09	22,688.54	22,853.56	21,550.41
FNMA POOL #0930942	5.000% 04/01/2039 DD 04/01/09	40,687.50	39,721.72	37,619.18
FNMA POOL #0932282	5.000% 12/01/2039 DD 11/01/09	24,776.80	24,348.40	22,891.79
FNMA POOL #0932658	4.000% 03/01/2025 DD 02/01/10	33,728.25	32,598.69	31,834.35
FNMA POOL #0933736	5.000% 03/01/2038 DD 03/01/08	8,177.52	8,792.42	8,344.40
FNMA POOL #0933796	5.500% 05/01/2038 DD 05/01/08	6,779.44	6,462.68	6,070.86
FNMA POOL #0934277	5.500% 06/01/2038 DD 06/01/08	86,882.26	84,115.70	78,748.96
FNMA POOL #0935487	4.500% 07/01/2039 DD 07/01/09	62,288.32	65,121.57	62,191.12
FNMA POOL #0937346	6.500% 06/01/2037 DD 06/01/07	7,396.41	7,892.55	7,200.64
FNMA POOL #0941136	6.000% 10/01/2037 DD 10/01/07	19,581.94	21,124.96	19,502.72
FNMA POOL #0943999	5.500% 08/01/2037 DD 08/01/07	5,356.27	5,958.32	5,558.18
FNMA POOL #0946833	6.000% 09/01/2037 DD 09/01/07	3,686.70	4,012.76	3,684.98
FNMA POOL #0947894	6.000% 11/01/2037 DD 03/01/07	14,251.16	15,315.10	14,208.28
FNMA POOL #0948631	6.000% 08/01/2037 DD 08/01/07	22,402.48	22,462.88	20,625.36
FNMA POOL #0950994	5.500% 11/01/2022 DD 11/01/07	3,794.45	3,808.21	3,732.07
FNMA POOL #0953926	5.500% 12/01/2037 DD 11/01/07	69,529.50	66,492.38	62,271.03
FNMA POOL #0956075	5.500% 12/01/2037 DD 12/01/07	14,498.89	14,218.14	13,411.32
FNMA POOL #0960445	5.500% 01/01/2038 DD 12/01/07	7,602.83	8,099.89	7,580.33
FNMA POOL #0960482	5.500% 01/01/2038 DD 12/01/07	35,456.38	33,930.99	31,743.84
FNMA POOL #0962280	5.000% 03/01/2038 DD 03/01/08	4,642.03	5,138.97	4,876.70
FNMA POOL #0962589	5.500% 04/01/2038 DD 03/01/08	56,180.32	54,494.30	50,937.34
FNMA POOL #0962875	5.500% 05/01/2038 DD 04/01/08	6,939.30	6,771.43	6,370.89
FNMA POOL #0962989	5.500% 05/01/2038 DD 04/01/08	53,429.96	50,959.10	47,835.45
FNMA POOL #0963539	5.500% 06/01/2038 DD 05/01/08	5,653.35	6,098.83	5,725.79
FNMA POOL #0963958	5.500% 06/01/2038 DD 06/01/08	72,682.27	70,106.28	66,263.02
FNMA POOL #0964570	5.000% 08/01/2023 DD 07/01/08	3,443.58	3,559.37	3,479.45
FNMA POOL #0966327	6.000% 12/01/2037 DD 12/01/07	2,499.34	2,638.34	2,447.73

**SERS Public Holdings**  
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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 #0968227	5.000% 02/01/2038 DD 02/01/08	733.83	700.00	664.40
FNMA POOL #0968975	5.500% 01/01/2038 DD 01/01/08	14,807.48	14,585.86	13,699.24
FNMA POOL #0973477	5.000% 03/01/2038 DD 02/01/08	1,022.71	989.06	943.54
FNMA POOL #0981707	5.500% 06/01/2038 DD 06/01/08	75,057.92	73,338.40	69,227.66
FNMA POOL #0981723	5.500% 07/01/2038 DD 07/01/08	1,838.97	1,984.40	1,875.61
FNMA POOL #0981802	5.000% 06/01/2038 DD 05/01/08	1,800.40	1,743.74	1,664.62
FNMA POOL #0981861	5.500% 07/01/2038 DD 06/01/08	12,007.24	12,139.74	11,404.07
FNMA POOL #0982834	5.000% 05/01/2038 DD 05/01/08	2,663.03	2,588.91	2,456.88
FNMA POOL #0983227	5.000% 05/01/2038 DD 05/01/08	554.73	536.09	511.77
FNMA POOL #0983471	5.500% 05/01/2038 DD 05/01/08	285,666.72	272,445.94	255,755.34
FNMA POOL #0984046	5.500% 06/01/2038 DD 05/01/08	60,661.48	59,365.65	56,111.20
FNMA POOL #0994318	5.500% 12/01/2038 DD 12/01/08	5,320.17	5,465.63	5,166.00
FNMA POOL #0995018	5.500% 06/01/2038 DD 10/01/08	6,313.78	6,195.29	5,756.15
FNMA POOL #0995066	5.500% 08/01/2038 DD 02/01/08	171,336.97	166,596.77	154,706.06
FNMA POOL #0995245	5.000% 01/01/2039 DD 12/01/08	96,970.46	93,475.54	88,255.24
FNMA POOL #0995373	4.500% 02/01/2039 DD 01/01/09	380,947.59	383,965.85	366,736.57
FNMA POOL #0995738	5.500% 12/01/2038 DD 04/01/09	31,360.34	30,025.62	28,082.59
FNMA POOL #0AA0317	4.500% 02/01/2039 DD 02/01/09	14,204.19	14,841.64	14,175.39
FNMA POOL #0AA0914	5.000% 07/01/2035 DD 12/01/08	39,787.83	38,045.80	36,093.84
FNMA POOL #0AA1740	5.000% 01/01/2039 DD 01/01/09	182,671.60	178,701.42	168,774.13
FNMA POOL #0AA2139	5.000% 01/01/2039 DD 01/01/09	11,672.31	12,147.39	11,466.72
FNMA POOL #0AA3267	5.000% 02/01/2039 DD 02/01/09	5,012.26	4,898.82	4,624.28
FNMA POOL #0AA6951	4.500% 05/01/2039 DD 05/01/09	44,600.18	45,917.94	43,856.67
FNMA POOL #0AA7681	4.500% 06/01/2039 DD 06/01/09	157,156.83	151,664.21	144,824.16
FNMA POOL #0AA7706	4.000% 07/01/2039 DD 07/01/09	44,134.25	46,478.33	45,207.98
FNMA POOL #0AB0339	4.500% 01/01/2020 DD 06/01/09	1,237.41	1,208.91	1,186.97
FNMA POOL #0AB1365	3.500% 08/01/2025 DD 07/01/10	213,314.09	206,870.23	204,372.79
FNMA POOL #0AB2052	3.500% 01/01/2026 DD 12/01/10	58,220.82	55,327.37	54,659.43
FNMA POOL #0AB2813	4.500% 04/01/2041 DD 03/01/11	58,395.37	56,503.55	53,944.43
FNMA POOL #0AB3993	4.000% 12/01/2041 DD 11/01/11	36,889.27	35,885.17	34,898.93
FNMA POOL #0AB4807	3.500% 04/01/2042 DD 03/01/12	385,123.28	380,925.36	377,977.14
FNMA POOL #0AB6632	3.500% 10/01/2042 DD 10/01/12	587,282.08	570,905.79	566,481.57
FNMA POOL #0AB7766	3.000% 02/01/2043 DD 01/01/13	481,700.12	469,912.28	477,966.01
FNMA POOL #0AB7848	3.000% 02/01/2043 DD 01/01/13	780,383.28	781,031.03	794,788.82
FNMA POOL #0AB8826	3.000% 03/01/2043 DD 02/01/13	569,569.08	554,792.73	564,628.56
FNMA POOL #0AB8897	3.000% 04/01/2043 DD 03/01/13	87,476.16	88,730.52	90,283.40
FNMA POOL #0AB8906	3.000% 04/01/2043 DD 03/01/13	1,671,529.78	1,706,592.83	1,736,654.31
FNMA POOL #0AB9255	3.500% 05/01/2043 DD 04/01/13	443,386.47	438,890.00	435,493.15
FNMA POOL #0AB9557	3.000% 06/01/2043 DD 05/01/13	500,083.54	535,193.14	544,637.15
FNMA POOL #0AB9749	3.000% 06/01/2043 DD 05/01/13	361,588.93	368,930.42	375,463.48
FNMA POOL #0AB9757	3.500% 06/01/2043 DD 05/01/13	490,312.92	477,674.79	474,448.54
FNMA POOL #0AB9965	4.000% 07/01/2043 DD 06/01/13	33,429.23	32,109.72	31,290.23
FNMA POOL #0AC1524	4.000% 09/01/2024 DD 08/01/09	25,179.63	26,644.49	25,038.80
FNMA POOL #0AC2387	5.000% 01/01/2035 DD 07/01/09	64,952.42	62,472.29	58,842.86
FNMA POOL #0AC2796	4.500% 09/01/2024 DD 09/01/09	14,389.53	14,274.25	14,015.11
FNMA POOL #0AC4427	5.000% 10/01/2039 DD 09/01/09	55,286.47	54,217.96	51,096.48
FNMA POOL #0AC5407	4.500% 10/01/2039 DD 10/01/09	33,246.08	34,213.92	32,674.31
FNMA POOL #0AC6097	4.500% 11/01/2024 DD 10/01/09	86,429.78	83,808.11	81,372.63
FNMA POOL #0AC7542	4.000% 12/01/2024 DD 12/01/09	17,095.43	17,056.21	16,654.34
FNMA POOL #0AD0430	6.000% 11/01/2038 DD 10/01/09	30,006.71	29,416.41	27,137.16
FNMA POOL #0AD0490	5.500% 08/01/2037 DD 01/01/10	107,392.78	103,156.11	95,787.20
FNMA POOL #0AD0527	5.500% 06/01/2039 DD 12/01/09	194,213.23	186,129.91	173,914.18
FNMA POOL #0AD0664	5.000% 02/01/2024 DD 01/01/10	5,511.56	5,280.62	5,180.03
FNMA POOL #0AD0919	5.500% 04/01/2040 DD 04/01/10	73,844.25	70,248.84	66,112.20
FNMA POOL #0AD0963	5.500% 09/01/2038 DD 04/01/10	233,800.97	224,034.14	209,324.88
FNMA POOL #0AD1608	4.000% 02/01/2025 DD 08/01/10	103,232.86	100,499.11	98,141.75
FNMA POOL #0AD3076	4.500% 04/01/2040 DD 03/01/10	154,718.78	149,621.35	142,844.79
FNMA POOL #0AD3243	4.500% 04/01/2040 DD 04/01/10	12,424.42	12,093.61	11,545.87
FNMA POOL #0AD3812	5.000% 04/01/2040 DD 04/01/10	68,429.14	65,760.75	61,953.11
FNMA POOL #0AD5137	3.500% 03/01/2026 DD 04/01/11	89,008.39	89,870.81	88,703.47
FNMA POOL #0AD5506	5.000% 05/01/2040 DD 05/01/10	86,843.69	82,665.93	77,875.79
FNMA POOL #0AD6946	5.500% 06/01/2040 DD 06/01/10	146,071.72	141,092.66	132,285.12
FNMA POOL #0AD7698	5.000% 08/01/2040 DD 08/01/10	68,108.23	67,847.70	63,916.22
FNMA POOL #0AD8538	5.500% 08/01/2040 DD 08/01/10	93,093.07	89,845.65	83,345.53
FNMA POOL #0AD8540	5.500% 08/01/2040 DD 08/01/10	326,926.29	312,623.29	293,990.19
FNMA POOL #0AE0154	5.500% 07/01/2040 DD 06/01/10	149,708.62	142,930.65	134,061.17
FNMA POOL #0AE0218	4.500% 08/01/2040 DD 07/01/10	128,839.55	127,562.05	121,784.59
FNMA POOL #0AE0392	5.500% 12/01/2039 DD 09/01/10	247,385.38	236,752.71	221,514.72
FNMA POOL #0AE0698	4.500% 12/01/2040 DD 12/01/10	389,934.04	382,159.09	364,850.58
FNMA POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	204,658.88	213,496.12	211,841.64

**SERS Public Holdings**  
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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 #0AE0949	4.000% 02/01/2041 DD 02/01/11	352,743.05	342,115.92	332,512.95
FNMA POOL #0AE4446	4.000% 12/01/2040 DD 01/01/11	84,899.10	88,528.60	86,096.38
FNMA POOL #0AE4588	4.500% 09/01/2040 DD 09/01/10	96,498.06	95,456.65	91,133.29
FNMA POOL #0AE6058	4.000% 10/01/2040 DD 09/01/10	907,963.59	871,136.73	847,203.24
FNMA POOL #0AE7202	3.500% 11/01/2025 DD 11/01/10	413,002.89	401,240.12	396,032.30
FNMA POOL #0AE7755	3.500% 11/01/2025 DD 11/01/10	182,791.91	178,477.95	176,025.91
FNMA POOL #0AE7758	3.500% 11/01/2025 DD 11/01/10	171,177.37	163,263.48	161,292.49
FNMA POOL #0AH5583	4.500% 02/01/2041 DD 02/01/11	8,820.79	8,537.57	8,150.89
FNMA POOL #0AH6500	3.500% 03/01/2026 DD 03/01/11	205,501.88	199,622.72	197,212.78
FNMA POOL #0AH6790	4.500% 03/01/2041 DD 03/01/11	190,477.29	185,138.61	176,777.06
FNMA POOL #0AH7288	4.000% 03/01/2041 DD 03/01/11	101,304.69	105,717.25	102,814.78
FNMA POOL #0AH7523	4.500% 03/01/2041 DD 03/01/11	137,260.68	135,804.43	129,653.66
FNMA POOL #0AH8423	4.500% 04/01/2041 DD 03/01/11	29,964.13	30,315.12	28,942.11
FNMA POOL #0AI1070	4.500% 06/01/2041 DD 06/01/11	9,446.65	9,183.10	8,767.19
FNMA POOL #0AI7405	3.500% 08/01/2026 DD 08/01/11	339,598.23	329,882.74	325,900.24
FNMA POOL #0AI7410	3.500% 09/01/2026 DD 08/01/11	28,002.50	27,158.62	26,830.75
FNMA POOL #0AI9740	4.500% 08/01/2041 DD 08/01/11	80,524.47	79,726.03	76,115.13
FNMA POOL #0AJ1407	4.000% 09/01/2041 DD 09/01/11	618,596.66	599,808.53	583,323.80
FNMA POOL #0AJ4035	3.500% 10/01/2041 DD 10/01/11	172,321.27	163,836.91	162,567.26
FNMA POOL #0AJ4087	3.000% 10/01/2026 DD 10/01/11	82,262.75	79,722.11	79,474.95
FNMA POOL #0AJ5301	4.000% 11/01/2041 DD 11/01/11	525,068.88	507,937.72	493,977.91
FNMA POOL #0AJ6387	3.000% 12/01/2026 DD 12/01/11	37,752.43	35,858.77	35,747.24
FNMA POOL #0AJ7689	4.000% 12/01/2041 DD 12/01/11	93,626.87	91,606.53	89,088.88
FNMA POOL #0AJ8796	4.000% 01/01/2042 DD 12/01/11	83,619.55	79,932.32	78,183.36
FNMA POOL #0AJ9278	3.500% 12/01/2041 DD 12/01/11	408,590.30	404,260.58	401,131.75
FNMA POOL #0AK2940	3.000% 04/01/2027 DD 03/01/12	310,762.98	299,424.95	298,496.63
FNMA POOL #0AK3920	4.000% 04/01/2042 DD 03/01/12	31,172.16	31,172.62	29,446.75
FNMA POOL #0AK4047	3.000% 02/01/2027 DD 02/01/12	163,626.46	156,694.01	156,206.65
FNMA POOL #0AK5151	3.000% 03/01/2042 DD 03/01/12	30,265.52	29,747.55	30,246.62
FNMA POOL #0AK6724	3.000% 03/01/2042 DD 03/01/12	535,436.55	500,553.66	508,992.76
FNMA POOL #0AK9404	3.000% 04/01/2027 DD 03/01/12	109,108.52	104,313.66	103,990.25
FNMA POOL #0AL0574	5.500% 02/01/2041 DD 07/01/11	214,674.25	204,637.80	192,236.61
FNMA POOL #0AL1107	4.500% 11/01/2041 DD 11/01/11	131,751.17	126,751.11	121,063.55
FNMA POOL #0AL1176	6.500% 10/01/2039 DD 12/01/11	90,367.44	92,932.08	81,607.42
FNMA POOL #0AL1468	3.500% 03/01/2042 DD 02/01/12	803,539.96	759,379.98	753,502.66
FNMA POOL #0AL1711	4.500% 08/01/2041 DD 04/01/12	477,063.46	459,536.30	438,727.46
FNMA POOL #0AL1948	4.000% 01/01/2042 DD 06/01/12	643,218.46	620,935.43	603,875.94
FNMA POOL #0AL2679	3.500% 11/01/2042 DD 11/01/12	498,624.07	494,468.25	490,650.99
FNMA POOL #0AL2880	3.500% 12/01/2042 DD 12/01/12	317,592.48	309,103.02	306,713.72
FNMA POOL #0AL2897	3.500% 01/01/2043 DD 12/01/12	450,940.95	439,492.59	436,086.75
FNMA POOL #0AL3223	5.500% 09/01/2041 DD 02/01/13	93,405.89	91,009.73	85,192.77
FNMA POOL #0AL3471	4.000% 12/01/2042 DD 04/01/13	302,267.93	295,959.74	287,831.38
FNMA POOL #0AL3499	3.500% 05/01/2043 DD 04/01/13	524,585.44	510,477.96	506,552.18
FNMA POOL #0AL4195	3.500% 06/01/2027 DD 09/01/13	115,674.42	110,168.04	108,838.04
FNMA POOL #0AL4290	4.500% 10/01/2043 DD 10/01/13	31,465.11	30,106.99	28,913.72
FNMA POOL #0AL4588	3.000% 12/01/2033 DD 12/01/13	178,243.01	176,767.32	177,687.75
FNMA POOL #0AL4778	4.000% 10/01/2032 DD 02/01/14	43,497.70	42,731.52	41,612.15
FNMA POOL #0AL5616	5.500% 09/01/2041 DD 08/01/14	679,565.41	653,576.03	608,509.80
FNMA POOL #0AL5788	5.000% 05/01/2042 DD 09/01/14	284,222.55	272,632.96	256,634.38
FNMA POOL #0AL6273	5.000% 11/01/2044 DD 12/01/14	42,324.79	39,943.40	38,034.09
FNMA POOL #0AL6715	4.000% 02/01/2045 DD 04/01/15	212,818.59	205,624.20	201,276.63
FNMA POOL #0AL7169	4.000% 11/01/2042 DD 07/01/15	313,567.80	309,136.60	300,649.27
FNMA POOL #0AL7501	3.500% 10/01/2045 DD 10/01/15	145,955.75	141,518.96	141,029.59
FNMA POOL #0AL7850	4.500% 06/01/2044 DD 12/01/15	77,492.65	74,960.14	71,599.96
FNMA POOL #0AL8034	3.000% 02/01/2031 DD 01/01/16	50,219.43	47,927.36	48,013.78
FNMA POOL #0AL8219	4.000% 02/01/2046 DD 03/01/16	231,005.00	223,183.19	218,547.79
FNMA POOL #0AL8952	3.500% 08/01/2046 DD 08/01/16	138,282.48	133,910.08	133,508.22
FNMA POOL #0AL9014	3.000% 01/01/2044 DD 08/01/16	515,711.34	502,372.02	511,158.84
FNMA POOL #0AL9510	3.500% 07/01/2044 DD 11/01/16	615,513.55	601,927.54	597,268.84
FNMA POOL #0AL9621	4.000% 01/01/2037 DD 12/01/16	19,553.98	19,008.02	18,409.17
FNMA POOL #0AL9745	3.500% 11/01/2043 DD 01/01/17	456,475.20	443,746.46	440,307.66
FNMA POOL #0AL9848	3.000% 03/01/2047 DD 02/01/17	459,524.25	443,088.92	454,324.36
FNMA POOL #0AL9854	4.500% 01/01/2047 DD 02/01/17	592,078.17	572,663.21	552,539.71
FNMA POOL #0AL9983	5.500% 02/01/2042 DD 03/01/17	321,029.66	311,546.73	289,541.57
FNMA POOL #0AL9996	3.000% 04/01/2032 DD 03/01/17	180,148.36	181,240.03	181,566.85
FNMA POOL #0AO2959	4.000% 05/01/2042 DD 05/01/12	285,499.03	280,964.87	273,245.68
FNMA POOL #0AP8433	2.500% 11/01/2027 DD 10/01/12	438,297.45	418,121.23	423,808.75
FNMA POOL #0AP9041	3.000% 09/01/2028 DD 08/01/13	43,361.82	42,579.07	42,583.32
FNMA POOL #0AP9736	3.500% 10/01/2042 DD 10/01/12	129,951.85	123,389.86	122,433.66
FNMA POOL #0AQ1260	3.000% 01/01/2043 DD 01/01/13	589,861.31	574,808.63	584,796.96



**SERS Public Holdings**  
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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 #0AQ1283	3.000% 02/01/2043 DD 02/01/13	431,506.06	419,696.55	426,837.54
FNMA	POOL #0AQ8132	3.000% 08/01/2043 DD 08/01/13	23,523.61	23,360.49	23,772.47
FNMA	POOL #0AQ9697	3.000% 01/01/2043 DD 01/01/13	29,900.45	28,018.38	28,502.06
FNMA	POOL #0AR2626	2.500% 02/01/2043 DD 02/01/13	71,818.89	71,145.32	75,006.67
FNMA	POOL #0AR3746	3.000% 04/01/2028 DD 04/01/13	32,781.37	32,195.39	32,192.82
FNMA	POOL #0AR7214	3.000% 06/01/2043 DD 05/01/13	66,032.20	67,223.60	68,416.09
FNMA	POOL #0AS0016	3.000% 07/01/2043 DD 06/01/13	5,553,462.39	5,530,944.05	5,628,600.26
FNMA	POOL #0AS0017	3.000% 07/01/2043 DD 06/01/13	349,198.61	357,077.91	363,393.69
FNMA	POOL #0AS0037	3.500% 07/01/2043 DD 07/01/13	424,107.11	411,047.21	408,408.89
FNMA	POOL #0AS0038	3.000% 07/01/2043 DD 07/01/13	385,578.54	376,184.92	382,826.97
FNMA	POOL #0AS0044	3.000% 07/01/2043 DD 07/01/13	32,451.80	32,971.94	33,554.10
FNMA	POOL #0AS0518	3.000% 09/01/2043 DD 08/01/13	114,681.95	118,769.01	120,787.37
FNMA	POOL #0AS0560	4.500% 09/01/2043 DD 08/01/13	11,558.57	11,083.13	10,643.86
FNMA	POOL #0AS0575	5.000% 09/01/2044 DD 12/01/13	285,518.91	277,884.34	262,019.08
FNMA	POOL #0AS0830	4.500% 10/01/2043 DD 09/01/13	34,813.95	33,714.44	32,380.37
FNMA	POOL #0AS1097	4.000% 11/01/2043 DD 10/01/13	590,794.02	571,185.52	558,010.88
FNMA	POOL #0AS1557	4.000% 01/01/2044 DD 12/01/13	400,744.85	390,858.47	380,868.29
FNMA	POOL #0AS1585	4.500% 01/01/2044 DD 12/01/13	68,518.65	66,004.19	63,388.16
FNMA	POOL #0AS1587	4.500% 01/01/2044 DD 12/01/13	75,850.47	72,624.70	69,727.53
FNMA	POOL #0AS2130	4.500% 04/01/2044 DD 03/01/14	95,391.39	92,103.20	88,462.95
FNMA	POOL #0AS2703	4.000% 06/01/2044 DD 05/01/14	380,184.62	370,860.54	361,381.50
FNMA	POOL #0AS3183	4.500% 08/01/2044 DD 07/01/14	97,230.87	92,889.54	89,212.22
FNMA	POOL #0AS3216	4.000% 09/01/2044 DD 08/01/14	253,599.73	243,534.44	238,401.66
FNMA	POOL #0AS3338	3.000% 09/01/2029 DD 08/01/14	45,440.07	44,099.31	44,069.78
FNMA	POOL #0AS3465	3.000% 10/01/2029 DD 09/01/14	50,222.44	48,454.23	48,421.78
FNMA	POOL #0AS3473	4.000% 10/01/2044 DD 09/01/14	172,884.06	166,780.15	163,266.65
FNMA	POOL #0AS3957	4.000% 12/01/2044 DD 11/01/14	147,358.59	141,441.06	138,481.70
FNMA	POOL #0AS3969	4.000% 12/01/2044 DD 12/01/14	212,038.31	205,202.60	200,954.42
FNMA	POOL #0AS4169	4.000% 12/01/2044 DD 12/01/14	281,665.31	272,141.42	266,468.31
FNMA	POOL #0AS4515	4.000% 02/01/2045 DD 02/01/15	189,638.78	182,272.79	178,509.80
FNMA	POOL #0AS4777	3.500% 04/01/2045 DD 03/01/15	375,946.78	365,966.82	364,664.97
FNMA	POOL #0AS4885	3.500% 05/01/2045 DD 04/01/15	882,259.55	857,720.27	854,618.01
FNMA	POOL #0AS4946	2.500% 05/01/2030 DD 04/01/15	81,785.39	79,300.39	80,988.18
FNMA	POOL #0AS5189	3.500% 06/01/2045 DD 05/01/15	842,216.23	817,834.49	814,965.81
FNMA	POOL #0AS5212	4.000% 06/01/2045 DD 05/01/15	61,246.14	61,654.37	57,457.53
FNMA	POOL #0AS5584	2.500% 08/01/2030 DD 07/01/15	126,184.22	121,701.74	124,290.72
FNMA	POOL #0AS5669	4.000% 08/01/2045 DD 07/01/15	345,023.79	332,067.96	324,139.50
FNMA	POOL #0AS5696	3.500% 08/01/2045 DD 07/01/15	186,534.89	181,062.00	180,444.88
FNMA	POOL #0AS5896	2.500% 10/01/2030 DD 09/01/15	65,863.53	65,646.32	65,000.27
FNMA	POOL #0AS6137	3.500% 11/01/2045 DD 10/01/15	452,715.07	438,372.95	436,944.14
FNMA	POOL #0AS6180	3.000% 11/01/2045 DD 10/01/15	499,437.29	486,949.64	498,658.13
FNMA	POOL #0AS6198	3.500% 11/01/2045 DD 10/01/15	672,283.88	650,948.89	650,630.08
FNMA	POOL #0AS6262	3.500% 11/01/2045 DD 10/01/15	669,162.94	642,266.68	640,173.31
FNMA	POOL #0AS6286	4.000% 12/01/2045 DD 11/01/15	116,107.91	110,587.38	108,374.37
FNMA	POOL #0AS6386	3.000% 12/01/2045 DD 12/01/15	265,459.07	257,437.87	263,738.59
FNMA	POOL #0AS6536	3.500% 01/01/2046 DD 01/01/16	603,811.85	587,453.74	585,603.23
FNMA	POOL #0AS6923	3.500% 04/01/2046 DD 03/01/16	122,502.80	116,568.00	116,223.97
FNMA	POOL #0AS6994	4.000% 04/01/2046 DD 03/01/16	546,986.78	529,498.13	519,008.96
FNMA	POOL #0AS7043	3.500% 04/01/2046 DD 03/01/16	838,402.48	813,286.99	810,846.34
FNMA	POOL #0AS7269	2.500% 06/01/2031 DD 05/01/16	275,857.66	277,641.44	284,183.34
FNMA	POOL #0AS7402	4.000% 06/01/2046 DD 05/01/16	93,079.50	88,730.93	86,977.47
FNMA	POOL #0AS7414	4.500% 06/01/2046 DD 05/01/16	74,537.32	71,775.29	69,252.42
FNMA	POOL #0AS7736	3.000% 08/01/2046 DD 07/01/16	810,266.03	785,327.95	805,233.32
FNMA	POOL #0AS7796	3.000% 08/01/2046 DD 07/01/16	62,465.41	58,719.32	60,207.65
FNMA	POOL #0AS7877	2.500% 09/01/2046 DD 08/01/16	91,343.24	89,124.82	94,365.90
FNMA	POOL #0AS7908	3.000% 09/01/2046 DD 08/01/16	585,051.10	565,639.28	579,976.29
FNMA	POOL #0AS8246	2.500% 11/01/2031 DD 10/01/16	106,522.58	103,657.43	106,099.85
FNMA	POOL #0AS8251	2.000% 11/01/2031 DD 10/01/16	216,864.69	210,128.66	219,540.35
FNMA	POOL #0AS8409	2.500% 11/01/2031 DD 11/01/16	387,273.48	380,753.02	389,724.48
FNMA	POOL #0AS8424	3.000% 12/01/2036 DD 11/01/16	62,452.51	61,187.76	61,853.30
FNMA	POOL #0AS8437	2.500% 12/01/2036 DD 11/01/16	42,148.36	41,574.31	43,263.76
FNMA	POOL #0AS8438	3.000% 12/01/2036 DD 11/01/16	104,389.25	102,227.77	103,339.71
FNMA	POOL #0AS8483	3.000% 12/01/2046 DD 12/01/16	383,575.16	375,809.22	385,334.69
FNMA	POOL #0AS8511	2.500% 12/01/2031 DD 12/01/16	61,365.33	58,350.34	59,725.21
FNMA	POOL #0AS8554	3.000% 12/01/2036 DD 12/01/16	427,452.53	421,404.58	425,988.21
FNMA	POOL #0AS8585	4.000% 01/01/2047 DD 12/01/16	247,442.10	239,446.18	234,785.68
FNMA	POOL #0AS8739	3.000% 02/01/2037 DD 01/01/17	21,691.93	21,102.44	21,331.97
FNMA	POOL #0AS8811	3.500% 02/01/2047 DD 01/01/17	336,915.91	327,432.85	326,805.38
FNMA	POOL #0AS8823	4.000% 02/01/2047 DD 01/01/17	401,972.62	389,017.93	381,468.67
FNMA	POOL #0AS8862	3.500% 02/01/2047 DD 02/01/17	626,348.45	609,180.44	608,013.05

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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>	
FNMA	POOL #0AS8982	4.500% 03/01/2047 DD 02/01/17	136,627.30	133,210.78	128,538.41
FNMA	POOL #0AS9314	4.000% 03/01/2047 DD 03/01/17	21,813.60	21,161.00	20,750.15
FNMA	POOL #0AS9322	2.500% 03/01/2032 DD 03/01/17	82,728.45	81,182.39	83,095.24
FNMA	POOL #0AS9487	4.000% 05/01/2047 DD 04/01/17	596,582.76	575,558.37	564,394.64
FNMA	POOL #0AS9661	3.500% 05/01/2047 DD 05/01/17	455,472.33	441,208.15	440,635.32
FNMA	POOL #0AS9831	4.000% 06/01/2047 DD 06/01/17	761,896.99	741,587.91	727,239.48
FNMA	POOL #0AT0238	2.500% 03/01/2043 DD 03/01/13	40,143.76	41,936.61	44,212.68
FNMA	POOL #0AT1586	3.000% 06/01/2043 DD 05/01/13	58,012.19	56,867.85	57,874.29
FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	708,607.26	692,011.57	704,036.51
FNMA	POOL #0AT2127	3.000% 04/01/2043 DD 03/01/13	2,582,148.74	2,638,646.35	2,684,825.35
FNMA	POOL #0AT2723	3.000% 05/01/2043 DD 05/01/13	500,355.60	488,240.27	496,784.97
FNMA	POOL #0AT2724	3.000% 05/01/2043 DD 05/01/13	578,397.99	561,951.97	571,786.70
FNMA	POOL #0AT2725	3.000% 05/01/2043 DD 05/01/13	208,718.16	204,330.06	207,906.05
FNMA	POOL #0AT4017	3.000% 04/01/2043 DD 05/01/13	296,523.15	290,697.64	295,818.25
FNMA	POOL #0AT4041	3.000% 04/01/2043 DD 04/01/13	267,323.02	257,769.19	262,312.44
FNMA	POOL #0AT4473	3.000% 07/01/2043 DD 07/01/13	16,001.04	16,625.99	16,918.34
FNMA	POOL #0AT5989	3.000% 05/01/2043 DD 05/01/13	114,438.87	111,607.95	113,547.33
FNMA	POOL #0AT5993	3.000% 05/01/2043 DD 05/01/13	124,539.86	125,490.92	127,687.14
FNMA	POOL #0AT7281	2.000% 09/01/2028 DD 09/01/13	155,233.22	154,952.50	158,603.55
FNMA	POOL #0AT7591	3.500% 06/01/2043 DD 05/01/13	244,164.09	241,354.59	239,486.60
FNMA	POOL #0AT7620	3.000% 06/01/2043 DD 05/01/13	354,064.47	348,367.54	354,507.61
FNMA	POOL #0AU0801	2.500% 08/01/2028 DD 08/01/13	172,223.98	169,886.59	172,277.81
FNMA	POOL #0AU1628	3.000% 07/01/2043 DD 07/01/13	90,925.26	91,749.77	93,376.39
FNMA	POOL #0AU1629	3.000% 07/01/2043 DD 07/01/13	232,298.24	230,786.15	234,755.87
FNMA	POOL #0AU1803	3.000% 08/01/2043 DD 07/01/13	382,420.22	381,716.68	388,428.73
FNMA	POOL #0AU2158	3.500% 08/01/2043 DD 07/01/13	332,688.69	319,083.14	317,035.09
FNMA	POOL #0AU2619	2.500% 08/01/2028 DD 08/01/13	200,585.69	277,769.80	281,542.47
FNMA	POOL #0AU2807	3.000% 08/01/2043 DD 08/01/13	17,733.91	18,309.71	18,633.56
FNMA	POOL #0AU2926	3.000% 08/01/2043 DD 08/01/13	107,922.95	111,456.58	113,397.95
FNMA	POOL #0AU3353	3.000% 08/01/2043 DD 07/01/13	207,357.45	215,440.71	219,244.60
FNMA	POOL #0AU3735	3.000% 08/01/2043 DD 08/01/13	233,642.68	240,282.05	244,532.01
FNMA	POOL #0AU4229	4.500% 09/01/2043 DD 09/01/13	37,479.13	36,122.20	34,692.85
FNMA	POOL #0AU4421	2.000% 10/01/2028 DD 09/01/13	42,682.85	42,523.69	43,609.57
FNMA	POOL #0AU4647	3.500% 09/01/2043 DD 08/01/13	110,556.52	110,609.03	109,972.29
FNMA	POOL #0AU9553	4.000% 10/01/2043 DD 10/01/13	103,800.43	100,034.83	97,579.73
FNMA	POOL #0AV1419	4.000% 11/01/2043 DD 11/01/13	64,290.59	61,408.46	59,944.62
FNMA	POOL #0AV6103	4.000% 01/01/2044 DD 12/01/13	11,742.19	11,264.15	11,004.55
FNMA	POOL #0AV8146	5.000% 01/01/2044 DD 01/01/14	210,705.38	207,054.50	197,635.21
FNMA	POOL #0AV8869	4.500% 11/01/2044 DD 11/01/14	19,143.28	18,383.94	17,665.83
FNMA	POOL #0AW2627	3.000% 09/01/2029 DD 09/01/14	52,219.04	50,678.25	50,644.32
FNMA	POOL #0AW2890	4.500% 04/01/2044 DD 04/01/14	66,757.74	64,874.01	62,303.97
FNMA	POOL #0AW5644	3.000% 06/01/2029 DD 06/01/14	85,877.22	83,208.36	83,287.49
FNMA	POOL #0AX0414	5.000% 07/01/2044 DD 07/01/14	146,407.55	140,524.41	134,145.78
FNMA	POOL #0AX2403	2.500% 09/01/2029 DD 08/01/14	155,666.73	150,383.04	153,579.02
FNMA	POOL #0AX2486	3.500% 10/01/2044 DD 10/01/14	375,441.42	364,998.16	363,623.66
FNMA	POOL #0AX2491	4.000% 10/01/2044 DD 10/01/14	19,865.40	19,032.00	18,633.80
FNMA	POOL #0AX4311	3.000% 02/01/2045 DD 02/01/15	50,096.59	49,137.39	50,127.92
FNMA	POOL #0AX4839	3.500% 11/01/2044 DD 11/01/14	319,067.57	309,911.00	308,743.94
FNMA	POOL #0AX7303	4.000% 12/01/2044 DD 12/01/14	262,842.81	251,338.83	246,024.70
FNMA	POOL #0AX7309	4.500% 12/01/2044 DD 12/01/14	47,238.69	45,696.55	44,032.56
FNMA	POOL #0AX7597	3.000% 01/01/2030 DD 01/01/15	380,768.38	366,809.63	366,564.03
FNMA	POOL #0AX7876	3.000% 11/01/2029 DD 11/01/14	67,533.84	65,243.90	65,200.86
FNMA	POOL #0AX9528	3.500% 02/01/2045 DD 02/01/15	333,106.09	324,758.07	323,551.22
FNMA	POOL #0AY0887	2.500% 02/01/2030 DD 01/01/15	56,430.15	53,864.88	55,011.88
FNMA	POOL #0AY3377	3.500% 04/01/2045 DD 04/01/15	87,520.35	83,953.78	83,650.13
FNMA	POOL #0AY3851	4.500% 02/01/2045 DD 03/01/15	48,023.74	46,197.73	44,317.34
FNMA	POOL #0AY4200	3.000% 05/01/2045 DD 05/01/15	208,784.77	203,958.08	208,069.53
FNMA	POOL #0AY6104	3.000% 06/01/2045 DD 06/01/15	283,174.40	278,288.96	284,017.59
FNMA	POOL #0AZ0862	3.500% 07/01/2045 DD 07/01/15	473,518.04	457,802.64	456,196.83
FNMA	POOL #0AZ2670	4.000% 10/01/2045 DD 10/01/15	188,272.30	180,479.69	176,833.39
FNMA	POOL #0AZ3238	2.500% 07/01/2030 DD 07/01/15	19,133.29	18,566.69	18,964.37
FNMA	POOL #0AZ3926	4.000% 10/01/2045 DD 10/01/15	101,374.97	97,866.67	95,951.48
FNMA	POOL #0AZ7047	4.000% 08/01/2045 DD 08/01/15	407,837.93	390,613.54	382,721.81
FNMA	POOL #0AZ7336	3.500% 11/01/2045 DD 11/01/15	939,344.99	911,900.80	908,747.45
FNMA	POOL #0AZ7887	3.500% 06/01/2026 DD 08/01/15	1,238,617.69	1,201,155.01	1,186,654.10
FNMA	POOL #0BA2811	3.000% 10/01/2030 DD 10/01/15	77,960.61	76,075.30	76,024.36
FNMA	POOL #0BA4728	2.500% 12/01/2030 DD 12/01/15	61,927.50	59,708.93	61,115.82
FNMA	POOL #0BA6422	3.000% 02/01/2046 DD 02/01/16	26,621.95	25,468.62	26,091.95
FNMA	POOL #0BC0885	3.000% 05/01/2046 DD 05/01/16	1,292,890.56	1,250,961.71	1,282,669.29
FNMA	POOL #0BC1104	3.000% 02/01/2046 DD 01/01/16	20,816.81	19,944.79	20,441.52

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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 #0BC1883	3.500% 01/01/2046 DD 01/01/16	34,070.74	32,413.02	32,299.33
FNMA POOL #0BC4276	3.000% 04/01/2046 DD 03/01/16	93,355.21	89,310.83	91,496.69
FNMA POOL #0BC4575	5.500% 04/01/2039 DD 03/01/16	279,846.11	271,093.69	253,129.12
FNMA POOL #0BC4714	3.000% 10/01/2046 DD 10/01/16	393,457.75	388,958.53	398,690.57
FNMA POOL #0BC4764	3.000% 10/01/2046 DD 10/01/16	254,995.96	250,650.68	257,003.81
FNMA POOL #0BC4898	3.500% 02/01/2046 DD 03/01/16	106,721.53	101,562.70	101,247.82
FNMA POOL #0BC5999	3.500% 05/01/2046 DD 04/01/16	76,454.80	72,778.86	72,549.61
FNMA POOL #0BC6340	2.500% 04/01/2046 DD 04/01/16	81,250.26	80,485.22	85,218.24
FNMA POOL #0BC6454	2.500% 04/01/2046 DD 04/01/16	42,536.59	40,214.52	42,579.83
FNMA POOL #0BC7633	3.500% 06/01/2046 DD 05/01/16	38,682.25	36,839.20	36,741.84
FNMA POOL #0BC8299	4.000% 04/01/2046 DD 05/01/16	101,806.09	97,051.75	95,131.99
FNMA POOL #0BC9041	2.500% 11/01/2031 DD 11/01/16	119,734.38	116,631.84	119,379.97
FNMA POOL #0BC9083	3.000% 12/01/2046 DD 12/01/16	219,437.58	213,222.03	218,626.48
FNMA POOL #0BC9096	3.500% 12/01/2046 DD 12/01/16	428,838.90	422,514.41	421,528.03
FNMA POOL #0BD1996	3.000% 08/01/2031 DD 07/01/16	43,422.03	43,262.75	43,340.76
FNMA POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	436,519.89	422,497.24	421,599.23
FNMA POOL #0BD5148	3.000% 11/01/2046 DD 11/01/16	228,151.81	216,523.67	222,011.80
FNMA POOL #0BD5174	2.500% 08/01/2046 DD 09/01/16	41,442.59	39,309.37	41,621.44
FNMA POOL #0BD5414	2.000% 11/01/2031 DD 11/01/16	41,394.41	39,308.95	41,068.75
FNMA POOL #0BD5647	2.000% 11/01/2031 DD 11/01/16	101,840.72	99,229.89	103,671.16
FNMA POOL #0BD5847	3.000% 09/01/2046 DD 09/01/16	173,139.58	163,075.48	167,208.89
FNMA POOL #0BD6193	3.000% 09/01/2046 DD 09/01/16	48,099.73	45,170.91	46,315.84
FNMA POOL #0BD7060	4.000% 03/01/2047 DD 03/01/17	401,083.45	405,816.08	398,159.47
FNMA POOL #0BD7165	4.000% 04/01/2047 DD 04/01/17	617,651.71	598,917.00	587,300.20
FNMA POOL #0BE3469	4.500% 03/01/2047 DD 03/01/17	503,039.89	487,181.77	470,062.11
FNMA POOL #0BE3631	4.500% 05/01/2047 DD 05/01/17	481,582.70	469,444.89	452,987.84
FNMA POOL #0BE5229	3.500% 01/01/2047 DD 01/01/17	40,424.25	39,683.14	39,631.62
FNMA POOL #0BE5430	4.000% 01/01/2047 DD 12/01/16	99,019.73	96,712.01	94,840.80
FNMA POOL #0BE5553	4.500% 03/01/2047 DD 03/01/17	22,361.44	21,610.69	20,852.09
FNMA POOL #0BE5651	3.000% 02/01/2047 DD 01/01/17	679,546.68	660,211.44	676,952.47
FNMA POOL #0BE5790	2.500% 01/01/2047 DD 02/01/17	21,270.38	21,137.66	22,380.68
FNMA POOL #0BE6780	2.500% 02/01/2047 DD 02/01/17	23,630.76	23,157.54	24,519.60
FNMA POOL #0BE9113	4.500% 03/01/2047 DD 02/01/17	451,010.37	435,698.36	420,400.00
FNMA POOL #0BH7081	2.500% 12/01/2032 DD 12/01/17	284,273.64	286,850.61	293,609.50
FNMA POOL #0BH7598	4.500% 08/01/2047 DD 08/01/17	476,741.48	463,558.96	444,562.79
FNMA POOL #0BH8836	3.000% 10/01/2047 DD 10/01/17	94,280.40	97,526.12	99,999.10
FNMA POOL #0BJ0639	4.000% 03/01/2048 DD 03/01/18	462,036.46	458,619.05	449,807.32
FNMA POOL #0BJ0647	3.500% 03/01/2048 DD 03/01/18	292,749.33	293,840.24	293,816.73
FNMA POOL #0BJ0683	3.500% 04/01/2048 DD 04/01/18	294,453.57	296,121.99	296,130.87
FNMA POOL #0BJ8889	3.000% 04/01/2048 DD 04/01/18	191,766.91	194,137.68	199,076.77
FNMA POOL #0BK0909	4.000% 07/01/2048 DD 07/01/18	297,945.08	303,686.93	297,852.01
FNMA POOL #0BK5178	3.000% 05/01/2048 DD 06/01/18	214,495.86	217,633.01	223,169.85
FNMA POOL #0BK5283	4.500% 06/01/2048 DD 05/01/18	306,715.00	310,755.16	300,000.15
FNMA POOL #0BK9038	3.500% 10/01/2033 DD 10/01/18	287,580.63	291,459.19	287,940.56
FNMA POOL #0BM1164	3.500% 12/01/2045 DD 04/01/17	584,197.59	571,129.55	569,211.31
FNMA POOL #0BM1774	4.500% 06/01/2047 DD 09/01/17	107,852.64	104,646.65	100,966.42
FNMA POOL #0BM2000	3.500% 05/01/2047 DD 04/01/17	606,657.28	589,348.17	588,095.53
FNMA POOL #0BM3904	5.000% 05/01/2048 DD 05/01/18	76,290.50	75,815.41	72,313.28
FNMA POOL #0BN1433	3.500% 10/01/2048 DD 10/01/18	49,539.34	49,854.43	49,848.95
FNMA POOL #0CA0237	4.000% 08/01/2047 DD 08/01/17	304,537.25	306,593.17	300,684.72
FNMA POOL #0CA0349	5.000% 09/01/2047 DD 08/01/17	208,461.13	209,522.20	200,000.19
FNMA POOL #0CA0623	4.500% 10/01/2047 DD 10/01/17	194,315.02	193,821.93	187,038.06
FNMA POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	98,447.39	98,117.92	94,696.53
FNMA POOL #0CA1535	3.500% 02/01/2048 DD 03/01/18	29,084,108.30	29,338,270.00	29,336,216.46
FNMA POOL #0CA1711	4.500% 05/01/2048 DD 04/01/18	300,212.38	299,484.07	289,013.12
FNMA POOL #0CA1894	4.000% 06/01/2048 DD 05/01/18	295,663.19	296,225.01	290,533.46
FNMA POOL #0CA2208	4.500% 08/01/2048 DD 07/01/18	359,151.98	358,611.95	346,170.58
FNMA POOL #0MA0481	4.500% 08/01/2030 DD 07/01/10	78,920.98	76,394.04	73,074.98
FNMA POOL #0MA0493	4.000% 08/01/2030 DD 07/01/10	95,047.96	91,233.62	88,842.86
FNMA POOL #0MA0587	4.000% 12/01/2030 DD 11/01/10	97,415.52	93,863.48	91,402.91
FNMA POOL #0MA0669	3.500% 03/01/2026 DD 02/01/11	46,918.80	47,167.84	46,598.41
FNMA POOL #0MA0723	4.000% 05/01/2031 DD 04/01/11	114,486.43	111,589.06	108,662.77
FNMA POOL #0MA1017	4.500% 02/01/2042 DD 02/01/12	69,025.29	66,639.22	63,875.34
FNMA POOL #0MA1107	3.500% 07/01/2032 DD 06/01/12	112,881.60	108,168.82	106,194.66
FNMA POOL #0MA1164	3.500% 09/01/2042 DD 08/01/12	635,508.12	603,478.46	598,807.76
FNMA POOL #0MA1201	3.500% 10/01/2032 DD 09/01/12	62,715.54	60,104.25	59,009.04
FNMA POOL #0MA1236	3.500% 11/01/2042 DD 10/01/12	690,079.25	685,446.80	679,305.87
FNMA POOL #0MA1246	3.000% 11/01/2027 DD 10/01/12	54,225.87	52,216.65	52,054.24
FNMA POOL #0MA1307	3.000% 01/01/2033 DD 12/01/12	147,832.62	140,272.42	141,002.82
FNMA POOL #0MA1401	3.000% 04/01/2033 DD 03/01/13	104,685.66	98,992.67	99,508.12

**SERS Public Holdings**  
**As of December 31, 2018**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA POOL #0MA1440	3.500% 05/01/2043 DD 04/01/13	226,051.75	224,374.73	222,711.08
FNMA POOL #0MA1446	3.500% 05/01/2033 DD 04/01/13	16,558.75	16,412.50	16,113.12
FNMA POOL #0MA1511	2.500% 07/01/2033 DD 06/01/13	51,721.52	53,609.03	55,041.20
FNMA POOL #0MA1584	3.500% 09/01/2033 DD 08/01/13	22,171.34	22,069.89	21,666.88
FNMA POOL #0MA1608	3.500% 10/01/2033 DD 09/01/13	69,168.07	68,070.73	66,829.05
FNMA POOL #0MA1652	3.500% 11/01/2033 DD 10/01/13	46,813.09	46,174.51	45,332.68
FNMA POOL #0MA1706	3.000% 12/01/2043 DD 11/01/13	27,246.45	26,957.57	27,430.75
FNMA POOL #0MA1785	3.500% 02/01/2044 DD 01/01/14	309,462.17	305,851.82	304,396.81
FNMA POOL #0MA2077	3.500% 11/01/2034 DD 10/01/14	101,383.62	98,052.61	96,262.14
FNMA POOL #0MA2087	3.000% 11/01/2034 DD 10/01/14	24,045.36	22,911.89	22,910.57
FNMA POOL #0MA2093	3.000% 11/01/2029 DD 10/01/14	29,300.67	28,307.41	28,288.46
FNMA POOL #0MA2125	3.500% 12/01/2044 DD 11/01/14	339,511.10	324,795.72	323,572.62
FNMA POOL #0MA2149	3.000% 01/01/2030 DD 12/01/14	101,176.02	97,043.66	96,978.68
FNMA POOL #0MA2287	3.000% 06/01/2035 DD 05/01/15	108,283.92	104,891.77	105,437.94
FNMA POOL #0MA2320	3.000% 07/01/2035 DD 06/01/15	65,210.99	63,368.21	63,698.17
FNMA POOL #0MA2321	3.500% 07/01/2035 DD 06/01/15	64,614.88	62,564.49	61,758.54
FNMA POOL #0MA2336	3.500% 07/01/2025 DD 06/01/15	905,655.73	877,910.45	867,311.89
FNMA POOL #0MA2353	3.000% 08/01/2035 DD 07/01/15	68,587.78	65,845.57	66,188.43
FNMA POOL #0MA2371	4.000% 08/01/2045 DD 07/01/15	212,094.93	202,002.20	197,901.67
FNMA POOL #0MA2389	3.500% 09/01/2035 DD 08/01/15	59,495.33	58,179.68	57,552.93
FNMA POOL #0MA2415	4.000% 10/01/2045 DD 09/01/15	127,329.14	121,457.39	119,003.54
FNMA POOL #0MA2417	3.500% 10/01/2035 DD 09/01/15	44,428.91	43,193.23	42,636.82
FNMA POOL #0MA2444	3.000% 11/01/2045 DD 10/01/15	110,581.30	108,098.87	110,650.47
FNMA POOL #0MA2446	3.000% 11/01/2035 DD 10/01/15	69,449.18	67,697.41	68,049.91
FNMA POOL #0MA2455	4.000% 11/01/2035 DD 10/01/15	220,811.31	213,481.98	206,758.20
FNMA POOL #0MA2523	3.000% 02/01/2036 DD 01/01/16	69,780.98	66,415.71	67,137.44
FNMA POOL #0MA2542	3.000% 02/01/2046 DD 01/01/16	658,108.39	656,299.05	672,933.98
FNMA POOL #0MA2549	3.500% 03/01/2046 DD 02/01/16	52,679.03	50,019.49	49,864.42
FNMA POOL #0MA2643	3.000% 06/01/2036 DD 05/01/16	527,888.40	511,503.99	517,062.41
FNMA POOL #0MA2670	3.000% 07/01/2046 DD 06/01/16	697,961.88	675,222.09	692,336.65
FNMA POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	675,198.21	655,234.35	654,043.99
FNMA POOL #0MA2672	3.000% 07/01/2036 DD 06/01/16	20,205.88	19,014.18	19,220.80
FNMA POOL #0MA2692	3.500% 07/01/2036 DD 06/01/16	397,139.99	385,574.28	380,607.35
FNMA POOL #0MA2705	3.000% 08/01/2046 DD 07/01/16	654,966.08	635,696.16	651,808.88
FNMA POOL #0MA2737	3.000% 09/01/2046 DD 08/01/16	603,144.45	585,854.69	600,704.10
FNMA POOL #0MA2803	2.500% 10/01/2031 DD 10/01/16	780,870.05	756,262.03	774,081.38
FNMA POOL #0MA2806	3.000% 11/01/2046 DD 10/01/16	625,491.48	619,220.90	634,916.02
FNMA POOL #0MA2833	3.000% 12/01/2046 DD 11/01/16	625,923.88	624,602.19	640,433.71
FNMA POOL #0MA2854	2.500% 11/01/2046 DD 11/01/16	167,735.82	169,148.44	179,097.30
FNMA POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	359,608.38	350,993.08	359,889.55
FNMA POOL #0MA2864	3.500% 01/01/2047 DD 12/01/16	1,076,554.34	1,061,683.69	1,059,205.15
FNMA POOL #0MA2868	2.500% 01/01/2032 DD 12/01/16	181,588.54	172,752.15	176,822.61
FNMA POOL #0MA2873	3.500% 01/01/2037 DD 12/01/16	203,656.21	199,457.57	196,888.18
FNMA POOL #0MA2897	3.000% 02/01/2037 DD 01/01/17	42,838.87	42,036.36	42,493.59
FNMA POOL #0MA2903	3.000% 02/01/2032 DD 01/01/17	230,205.10	225,319.53	225,725.84
FNMA POOL #0MA2906	2.000% 02/01/2032 DD 01/01/17	82,179.89	80,596.19	84,206.11
FNMA POOL #0MA2909	3.500% 02/01/2037 DD 01/01/17	231,102.86	224,050.23	221,790.19
FNMA POOL #0MA2911	2.500% 02/01/2037 DD 01/01/17	84,248.16	81,840.62	85,166.37
FNMA POOL #0MA2914	4.000% 02/01/2037 DD 01/01/17	163,339.08	159,281.83	154,632.04
FNMA POOL #0MA2920	3.000% 03/01/2047 DD 02/01/17	655,418.55	638,113.29	654,293.98
FNMA POOL #0MA2921	2.500% 03/01/2032 DD 02/01/17	248,755.17	240,734.31	246,406.59
FNMA POOL #0MA2922	3.000% 03/01/2037 DD 02/01/17	151,754.95	147,313.90	148,916.24
FNMA POOL #0MA2923	3.500% 03/01/2037 DD 02/01/17	84,527.97	81,693.65	80,888.01
FNMA POOL #0MA2929	3.500% 03/01/2047 DD 02/01/17	425,663.85	419,169.55	418,278.62
FNMA POOL #0MA2930	4.000% 03/01/2047 DD 02/01/17	270,137.81	261,473.22	256,396.57
FNMA POOL #0MA2960	4.000% 04/01/2047 DD 03/01/17	618,570.91	600,600.87	588,939.86
FNMA POOL #0MA2961	3.000% 04/01/2037 DD 03/01/17	543,051.29	527,708.75	533,448.66
FNMA POOL #0MA2996	3.500% 04/01/2037 DD 04/01/17	64,037.55	63,846.56	63,062.07
FNMA POOL #0MA3024	2.000% 04/01/2032 DD 04/01/17	172,804.42	169,884.01	177,491.29
FNMA POOL #0MA3027	4.000% 06/01/2047 DD 05/01/17	609,579.10	589,866.87	578,442.63
FNMA POOL #0MA3029	3.000% 06/01/2032 DD 05/01/17	21,628.04	21,081.82	21,119.84
FNMA POOL #0MA3059	3.500% 07/01/2037 DD 06/01/17	22,336.77	21,699.48	21,419.74
FNMA POOL #0MA3077	5.000% 07/01/2047 DD 06/01/17	58,103.68	55,877.62	53,306.13
FNMA POOL #0MA3078	3.000% 06/01/2037 DD 06/01/17	57,945.83	57,932.77	56,541.15
FNMA POOL #0MA3088	4.000% 07/01/2047 DD 07/01/17	634,930.64	620,328.82	608,362.33
FNMA POOL #0MA3100	3.000% 08/01/2037 DD 07/01/17	22,522.36	21,974.44	22,213.46
FNMA POOL #0MA3120	3.500% 09/01/2047 DD 08/01/17	238,602.76	240,787.24	240,623.62
FNMA POOL #0MA3128	3.500% 09/01/2037 DD 08/01/17	44,308.44	44,237.36	43,667.07
FNMA POOL #0MA3181	3.500% 11/01/2037 DD 10/01/17	69,863.73	68,394.06	67,562.37
FNMA POOL #0MA3185	3.000% 11/01/2037 DD 10/01/17	68,117.82	67,734.12	68,470.87

**SERS Public Holdings**  
As of December 31, 2018

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	367,841.73	371,416.01	380,167.47
FNMA POOL #0MA3217	2.500% 12/01/2032 DD 11/01/17	717,106.79	713,758.93	730,576.81
FNMA POOL #0MA3243	3.500% 01/01/2038 DD 12/01/17	93,597.26	93,314.11	92,111.14
FNMA POOL #0MA3246	2.500% 12/01/2032 DD 12/01/17	932,777.35	922,407.96	944,142.11
FNMA POOL #0MA3275	3.000% 01/01/2048 DD 01/01/18	165,260.68	166,234.62	170,502.29
FNMA POOL #0MA3277	4.000% 01/01/2048 DD 01/01/18	343,990.87	344,327.32	337,711.55
FNMA POOL #0MA3280	3.500% 02/01/2038 DD 01/01/18	70,271.36	70,857.66	69,943.50
FNMA POOL #0MA3304	3.000% 02/01/2048 DD 02/01/18	285,924.09	290,500.92	297,958.83
FNMA POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	20,065,155.51	20,231,485.45	20,230,069.35
FNMA POOL #0MA3310	4.000% 03/01/2038 DD 02/01/18	48,274.59	47,892.82	46,592.88
FNMA POOL #0MA3339	3.000% 04/01/2033 DD 03/01/18	690,939.62	688,274.12	689,646.52
FNMA POOL #0MA3361	4.000% 05/01/2038 DD 04/01/18	120,884.25	120,747.70	117,470.28
FNMA POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	356,666.73	358,682.81	346,238.98
FNMA POOL #0MA3413	4.000% 06/01/2038 DD 09/01/18	147,017.02	148,314.72	144,289.06
FNMA POOL #0MA3414	3.500% 05/01/2048 DD 06/01/18	367,169.46	370,845.67	370,819.71
FNMA POOL #0MA3422	5.000% 06/01/2048 DD 06/01/18	104,461.16	104,876.22	100,000.21
FNMA POOL #0MA3462	3.500% 08/01/2033 DD 08/01/18	199,156.39	202,444.14	200,000.14
FNMA POOL #0MA3489	3.500% 09/01/2033 DD 09/01/18	99,811.23	101,212.80	99,990.91
FNMA POOL #0MA3494	3.500% 08/01/2048 DD 09/01/18	291,100.38	300,003.61	299,970.61
FNMA POOL #0MA3520	3.500% 10/01/2048 DD 10/01/18	832,129.66	845,500.12	845,407.13
FNMA GTD REMIC P/T 02-W1 3B4	VAR RT 02/25/2042 DD 03/01/02	14,335.87	1,365.00	24,644.41
FNMA GTD REMIC P/T 02-W6 3B3	VAR RT 06/25/2042 DD 07/01/02	21,061.22	20,063.45	31,508.16
FNMA GTD REMIC P/T 03-W10 2B5	VAR RT 06/25/2043 DD 06/01/03	325.68	34.62	966.18
FNMA GTD REMIC P/T 10-60 D	2.500% 06/25/2020 DD 05/01/10	70,224.42	69,728.90	70,088.45
FNMA GTD REMIC P/T 10-79 AY	4.000% 07/25/2025 DD 06/01/10	849,246.94	832,544.63	813,556.22
FNMA GTD REMIC P/T 12-M5 A2	2.715% 02/25/2022 DD 05/01/12	344,894.40	332,285.34	334,291.09
FNMA GTD REMIC P/T 14-33 AH	3.000% 06/25/2029 DD 05/01/14	1,166,345.13	1,135,869.83	1,131,648.78
FNMA GTD REMIC P/T 14-91 PB	3.000% 02/25/2038 DD 12/01/14	916,252.61	897,331.97	898,842.02
FNMA GTD REMIC P/T 14-M11 1A	VAR RT 08/25/2024 DD 09/01/14	743,065.88	727,269.09	713,414.58
FNMA GTD REMIC P/T 15-M1 A2	2.532% 09/25/2024 DD 01/01/15	339,335.94	341,477.50	350,000.00
FNMA GTD REMIC P/T 15-M8 AB2	VAR RT 01/25/2025 DD 05/01/15	419,994.13	409,580.76	411,758.96
FNMA GTD REMIC P/T 16-M6 A2	2.488% 05/25/2026 DD 06/01/16	476,093.75	475,060.00	500,000.00
FNMA GTD REMIC P/T 17-M2 A2	VAR RT 02/25/2027 DD 02/01/17	731,718.75	723,727.50	750,000.00
FNMA GTD REMIC P/T 18-M1 A2	VAR RT 12/25/2027 DD 01/01/18	482,382.81	489,040.00	500,000.00
FNMA GTD REMIC P/T 18-M8 RL	VAR RT 07/25/2028 DD 07/01/18	887,062.50	898,830.00	900,000.00
FOB ICE CCP COLLATERAL	VAR RT 01/01/2049 DD 07/01/08	91,000.00	91,000.00	91,000.00
FOCUS FINANCIAL PARTNERS INC		373,494.96	207,085.45	7,865.00
FOMENTO ECONOMICO MEXICANO SAB	ADR	3,451,042.28	2,791,203.85	32,437.00
FONAR CORP		99,405.79	71,872.24	3,551.00
FOOT LOCKER INC		1,260,859.88	1,519,445.20	28,561.00
FORD CREDIT AUTO OWNER TR B A3	1.690% 11/15/2021 DD 06/27/17	2,744,533.35	2,711,181.60	2,745,000.00
FORD CREDIT AUTO OWNER TR C A3	1.220% 03/15/2021 DD 10/25/16	1,456,593.08	1,453,673.12	1,467,319.19
FORD MOTOR CO	7.450% 07/16/2031 DD 07/16/99	374,864.35	309,306.00	300,000.00
FORD MOTOR CO	4.750% 01/15/2043 DD 01/08/13	697,711.30	593,816.30	770,000.00
FORD MOTOR CO	4.346% 12/08/2026 DD 12/08/16	178,018.75	155,891.75	175,000.00
FORD MOTOR CO	5.291% 12/08/2046 DD 12/08/16	79,465.60	65,678.40	80,000.00
FORD MOTOR CO		10,700,588.47	7,152,168.60	934,924.00
FORD MOTOR CREDIT CO LLC	4.250% 09/20/2022 DD 09/25/12	409,584.30	373,873.50	390,000.00
FORD MOTOR CREDIT CO LLC	4.375% 08/06/2023 DD 08/06/13	63,390.60	56,834.40	60,000.00
FORD MOTOR CREDIT CO LLC	3.157% 08/04/2020 DD 08/04/15	248,402.50	244,982.50	250,000.00
FORD MOTOR CREDIT CO LLC	4.134% 08/04/2025 DD 08/04/15	19,922.40	18,015.60	20,000.00
FORD MOTOR CREDIT CO LLC	3.200% 01/15/2021 DD 11/09/15	30,225.60	29,092.80	30,000.00
FORD MOTOR CREDIT CO LLC	3.336% 03/18/2021 DD 03/18/16	10,096.00	9,703.10	10,000.00
FORD MOTOR CREDIT CO LLC	3.096% 05/04/2023 DD 05/04/16	117,793.80	108,477.60	120,000.00
FORD MOTOR CREDIT CO LLC	3.810% 01/09/2024 DD 01/09/17	256,217.50	230,715.00	250,000.00
FORD MOTOR CREDIT CO LLC	4.389% 01/08/2026 DD 01/08/16	1,000,000.00	901,510.00	1,000,000.00
FORD MOTOR CREDIT CO LLC	5.750% 02/01/2021 DD 02/07/11	3,214,624.00	2,855,720.00	2,800,000.00
FORD MOTOR CREDIT CO LLC	3.664% 09/08/2024 DD 09/08/14	1,034,350.00	894,390.00	1,000,000.00
FORD MOTOR CREDIT CO LLC	VAR RT 02/15/2023 DD 05/03/18	300,000.00	277,542.00	300,000.00
FORD MOTOR CREDIT CO LLC	VAR RT 01/09/2020 DD 01/09/17	1,460,000.00	1,445,035.00	1,460,000.00
FORD MOTOR CREDIT CO LLC	VAR RT 04/05/2021 DD 03/05/18	2,580,000.00	2,513,823.00	2,580,000.00
FORESCOUT TECHNOLOGIES INC		8,304,582.13	7,158,555.65	275,435.00
FORESTAR GROUP INC		122,845.84	118,749.90	8,574.00
FORMFACTOR INC		724,695.33	756,745.72	53,708.00
FORRESTER RESEARCH INC		84,948.18	93,825.30	2,099.00
FORTERRA INC		52,678.06	10,182.08	2,708.00
FORTINET INC		1,093,867.90	2,438,638.75	34,625.00
FORTIS INC/CANADA	3.055% 10/04/2026 DD 04/04/17	58,356.60	54,773.40	60,000.00
FORTIVE CORP	3.150% 06/15/2026 DD 06/15/17	105,365.40	99,023.40	105,000.00
FORTIVE CORP		2,919,089.08	4,680,245.18	69,173.00

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FORTRESS BIOTECH INC		13,131.30	4,360.20	5,070.00
FORTUNE BRANDS HOME & SECURITY	4.000% 09/21/2023 DD 09/21/18	300,456.00	296,820.00	300,000.00
FORTUNE BRANDS HOME & SECURITY		1,254,179.49	1,220,086.84	32,116.00
FORTY SEVEN INC		28,864.35	34,804.08	2,214.00
FORUM ENERGY TECHNOLOGIES INC		1,089,478.64	247,234.19	59,863.00
FORWARD AIR CORP		277,921.83	309,518.55	5,643.00
FOSSIL GROUP INC		881,355.33	474,322.42	30,154.00
FOUNDATION BUILDING MATERIALS		123,013.23	69,762.45	8,395.00
FOUR CORNERS PROPERTY TRUST IN		513,101.99	666,554.20	25,441.00
FOX FACTORY HOLDING CORP		214,393.28	405,261.08	6,884.00
FRANCE TELECOM SA NT	VAR RT 03/01/2031 DD 09/01/01	142,189.40	138,168.00	100,000.00
FRANCESCA'S HOLDINGS CORP		285,286.71	27,973.54	28,809.00
FRANKLIN COVEY CO		30,946.50	33,383.35	1,495.00
FRANKLIN ELECTRIC CO INC		410,680.88	452,727.04	10,558.00
FRANKLIN FINANCIAL NETWORK INC		359,598.85	260,614.71	9,883.00
FRANKLIN RESOURCES INC		2,605,816.55	2,122,084.02	71,547.00
FRANKLIN STREET PROPERTIES COR		951,663.52	496,393.94	79,678.00
FRANK'S INTERNATIONAL NV		428,480.87	292,627.98	56,059.00
FREEMPORT-MCMORAN INC	4.550% 11/14/2024 DD 11/14/14	694,125.00	668,812.50	725,000.00
FREEMPORT-MCMORAN INC		13,686,946.03	7,650,020.00	742,000.00
FREIGHTCAR AMERICA INC		137,106.10	61,956.09	9,261.00
FREIGHTWAYS LTD		3,866,929.05	5,476,749.21	1,111,231.00
FRENCH REPUBLIC GOVERNMENT 144A	1.800% 07/25/2040	441,355.73	433,160.55	268,227.00
FRENCH REPUBLIC GOVERNMENT 144A	0.100% 07/25/2047	370,822.68	329,425.77	280,497.60
FRENCH REPUBLIC GOVERNMENT REGS	3.400% 07/25/2029	489,166.11	470,276.25	291,249.00
FRENCH REPUBLIC GOVERNMENT REGS	1.850% 07/25/2027	1,066,801.07	1,006,854.35	723,274.50
FRENCH REPUBLIC GOVERNMENT REGS	0.100% 03/01/2028	2,683,640.07	2,670,244.66	2,242,152.50
FRESH DEL MONTE PRODUCE INC		1,468,017.47	662,563.99	23,437.00
FRESHPET INC		2,295,435.01	8,325,709.44	258,884.00
FRONT YARD RESIDENTIAL CORP		443,867.95	331,338.42	37,954.00
FRONTDOOR INC		5,310,935.72	3,667,736.13	137,833.00
FRONTIER COMMUNICATIONS CORP	9.000% 08/15/2031 DD 02/15/02	1,797,290.60	1,002,590.00	1,874,000.00
FRONTIER COMMUNICATIONS CORP		1,197,622.31	186,011.28	78,156.00
FRONTLINE LTD/BERMUDA		440,941.44	339,088.54	61,318.00
FRP HOLDINGS INC		189,648.95	216,477.05	4,705.00
FS BANCORP INC		101,604.63	80,228.48	1,871.00
FTI CONSULTING INC		1,246,602.39	1,930,760.72	28,973.00
FTS INTERNATIONAL INC		422,417.62	175,702.32	24,712.00
FUELCELL ENERGY INC		79,243.95	30,112.70	54,651.00
FULTON FINANCIAL CORP		2,344,336.59	2,043,514.80	132,010.00
FUNKO INC		17,896.70	23,670.00	1,800.00
FUSION CONNECT INC		45,647.25	21,126.00	12,575.00
FUTUREFUEL CORP		267,111.06	312,965.38	19,733.00
FUTURES CASH COLLATERAL HELD	AT GOLDMAN	164,000.00	164,000.00	164,000.00
GI THERAPEUTICS INC		152,030.17	77,231.95	4,033.00
GABON GOVERNMENT INTERNAT 144A	6.950% 06/16/2025 DD 06/16/15	477,882.98	451,402.56	504,000.00
GAHR COMMERCIAL M NRF EFX 144A	VAR RT 12/15/2034 DD 02/01/15	1,671,455.08	1,717,642.50	1,750,000.00
GAHR COMMERCIAL M NRF FFX 144A	VAR RT 12/15/2034 DD 02/01/15	1,315,649.87	1,342,164.42	1,374,000.00
GAHR COMMERCIAL M NRF GFX 144A	VAR RT 12/15/2034 DD 02/01/15	3,392,480.54	3,351,456.00	3,448,000.00
GAIA INC		47,113.51	42,507.08	4,103.00
GAIN CAPITAL HOLDINGS INC		136,120.06	135,261.28	21,958.00
GAMANIA DIGITAL ENTERTAINMENT		393,872.55	536,812.30	220,000.00
GAMCO INVESTORS INC		80,735.74	52,485.68	3,107.50
GAMESTOP CORP		1,209,033.49	968,559.76	76,748.00
GAMING AND LEISURE PROPERTIES		1,519,868.35	1,463,384.52	45,292.00
GANNETT CO INC		811,357.28	730,313.01	85,617.00
GAP INC/THE		1,231,999.13	1,453,173.12	56,412.00
GARDNER DENVER 8/17 (USD)	COV-LITE TLB	646,087.04	621,123.00	644,692.97
GARDNER DENVER HOLDINGS INC		758,737.41	579,328.05	28,329.00
GARMIN LTD		1,185,696.88	1,682,475.72	26,571.00
GARRETT MOTION INC		170,098.33	224,094.40	18,160.00
GARTNER INC		1,586,454.17	2,741,528.80	21,445.00
GASLOG LTD		493,170.70	507,873.30	30,855.00
GATES GLOBAL 11/17 (USD)	COV-LITE TLB	1,211,343.76	1,169,073.86	1,233,447.48
GATES INDUSTRIAL CORP PLC		210,477.44	152,948.48	11,552.00
GATX CORP		1,532,464.72	2,041,593.92	28,832.00
GCI LIBERTY INC		874,098.79	927,417.12	22,532.00
GCP APPLIED TECHNOLOGIES 144A	5.500% 04/15/2026 DD 04/10/18	1,020,931.25	994,500.00	1,020,000.00
GCP APPLIED TECHNOLOGIES INC		386,882.94	334,984.75	13,645.00
GE CAPITAL INTERNATIONAL FUNDI	3.373% 11/15/2025 DD 05/15/16	108,069.15	93,272.55	105,000.00

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GE CAPITAL INTERNATIONAL FUNDI	2.342% 11/15/2020 DD 05/15/16	502,355.00	482,530.00	500,000.00
GE CAPITAL INTERNATIONAL FUNDI	4.418% 11/15/2035 DD 05/15/16	2,874,294.77	2,323,419.18	2,774,000.00
GENCO SHIPPING & TRADING LTD		72,358.70	55,009.08	6,972.00
GENCOR INDUSTRIES INC		82,249.64	60,082.69	5,477.00
GENERAC HOLDINGS INC		475,237.47	577,911.60	11,628.00
GENERAL DYNAMICS CORP	2.875% 05/11/2020 DD 05/11/18	250,500.00	250,172.50	250,000.00
GENERAL DYNAMICS CORP	3.000% 05/11/2021 DD 05/11/18	300,651.00	300,243.00	300,000.00
GENERAL DYNAMICS CORP		17,526,486.01	19,458,353.33	123,773.00
GENERAL ELECTRIC CO	4.125% 10/09/2042 DD 10/09/12	108,967.65	82,040.70	105,000.00
GENERAL ELECTRIC CO	3.375% 03/11/2024 DD 03/11/14	184,722.20	168,139.80	180,000.00
GENERAL ELECTRIC CO	4.500% 03/11/2044 DD 03/11/14	206,942.80	154,960.20	190,000.00
GENERAL ELECTRIC CO	6.150% 08/07/2037 DD 08/07/07	12,685.70	9,754.40	10,000.00
GENERAL ELECTRIC CO	5.875% 01/14/2038 DD 01/14/08	601,535.46	458,923.20	480,000.00
GENERAL ELECTRIC CO	6.875% 01/10/2039 DD 01/09/09	83,354.40	62,374.00	60,000.00
GENERAL ELECTRIC CO	4.375% 09/16/2020 DD 09/16/10	80,477.25	74,893.50	75,000.00
GENERAL ELECTRIC CO	4.650% 10/17/2021 DD 10/17/11	117,577.32	106,318.00	106,000.00
GENERAL ELECTRIC CO	3.100% 01/09/2023 DD 01/08/13	247,060.25	228,611.95	245,000.00
GENERAL ELECTRIC CO	6.750% 03/15/2032 DD 03/20/02	269,418.60	203,242.65	195,000.00
GENERAL ELECTRIC CO		47,396,286.96	15,654,192.25	2,067,925.00
GENERAL ELECTRIC CO / LJ 144A	3.800% 06/18/2019 DD 04/30/12	1,036,650.00	994,470.00	1,000,000.00
GENERAL FINANCE CORP		52,685.50	43,139.37	4,267.00
GENERAL MILLS INC	3.650% 02/15/2024 DD 01/28/14	50,148.00	49,585.50	50,000.00
GENERAL MILLS INC	3.200% 04/16/2021 DD 04/17/18	300,561.00	298,353.00	300,000.00
GENERAL MILLS INC	4.200% 04/17/2028 DD 04/17/18	108,115.70	107,791.20	110,000.00
GENERAL MILLS INC		6,908,966.82	5,456,934.78	140,137.00
GENERAL MOTORS CO	4.875% 10/02/2023 DD 04/02/14	80,891.25	75,169.50	75,000.00
GENERAL MOTORS CO	6.250% 10/02/2043 DD 04/02/14	54,931.00	46,867.00	50,000.00
GENERAL MOTORS CO	5.000% 04/01/2035 DD 11/12/14	49,125.50	42,513.50	50,000.00
GENERAL MOTORS CO	5.200% 04/01/2045 DD 11/12/14	122,377.00	103,595.00	125,000.00
GENERAL MOTORS CO	6.750% 04/01/2046 DD 02/23/16	89,919.00	72,607.50	75,000.00
GENERAL MOTORS CO	4.200% 10/01/2027 DD 08/07/17	80,998.40	72,107.20	80,000.00
GENERAL MOTORS CO	5.150% 04/01/2038 DD 08/07/17	60,546.00	51,261.60	60,000.00
GENERAL MOTORS CO		9,887,314.01	10,477,643.85	313,233.00
GENERAL MOTORS FINANCIAL CO IN	3.450% 04/10/2022 DD 04/10/15	76,383.00	72,529.50	75,000.00
GENERAL MOTORS FINANCIAL CO IN	3.200% 07/13/2020 DD 07/13/15	338,822.80	335,780.60	340,000.00
GENERAL MOTORS FINANCIAL CO IN	4.300% 07/13/2025 DD 07/13/15	77,547.75	71,071.50	75,000.00
GENERAL MOTORS FINANCIAL CO IN	3.700% 11/24/2020 DD 11/24/15	134,430.40	129,474.80	130,000.00
GENERAL MOTORS FINANCIAL CO IN	3.700% 05/09/2023 DD 05/09/16	1,445,975.09	1,379,573.50	1,450,000.00
GENERAL MOTORS FINANCIAL CO IN	4.350% 01/17/2027 DD 01/17/17	40,110.80	36,817.60	40,000.00
GENERAL MOTORS FINANCIAL CO IN	3.850% 01/05/2028 DD 01/05/18	370,272.00	348,304.00	400,000.00
GENERAL MOTORS FINANCIAL CO IN	VAR RT 04/13/2020 DD 04/13/17	3,620,324.60	3,587,437.50	3,610,000.00
GENESCO INC		874,587.03	658,519.50	14,865.00
GENESEE & WYOMING INC		1,032,803.24	990,387.60	13,380.00
GENESIS HEALTHCARE INC		27,302.41	9,979.26	8,457.00
GENMARK DIAGNOSTICS INC		115,292.21	47,846.70	9,845.00
GENOMIC HEALTH INC		138,578.60	255,128.01	3,961.00
GENPACT LTD		695,573.86	879,496.14	32,586.00
GENSCRIPT BIOTECH CORP	HK/01548	1,327,301.85	814,657.67	604,000.00
GENTERA SAB DE CV		492,262.18	351,747.74	478,400.00
GENTEX CORP		1,014,533.01	1,265,792.72	62,632.00
GENTHERM INC		990,687.82	1,071,384.04	26,798.00
GENTING MALAYSIA BHD		5,192,522.67	2,943,632.18	4,028,000.00
GENUINE PARTS CO		2,661,355.38	3,343,320.38	34,819.00
GENWORTH FINANCIAL INC		1,657,365.19	1,805,172.16	387,376.00
GEO GROUP INC/THE		1,715,500.18	1,533,645.00	77,850.00
GEORGIA-PACIFIC LLC	8.000% 01/15/2024 DD 12/11/03	51,456.80	48,024.00	40,000.00
GERMAN AMERICAN BANCORP INC		427,593.98	356,427.95	12,835.00
GERON CORP		74,727.65	32,746.00	32,746.00
GETTY REALTY CORP		613,752.98	742,749.55	25,255.00
GHANA GOVERNMENT INTERNAT 144A	10.750% 10/14/2030 DD 10/14/15	357,016.24	311,935.20	276,000.00
GHANA GOVERNMENT INTERNAT REGS	7.625% 05/16/2029	2,074,952.50	1,853,244.68	2,069,000.00
GHANA GOVERNMENT INTERNAT REGS	10.750% 10/14/2030	2,448,956.30	2,180,155.80	1,929,000.00
GIBRALTAR INDUSTRIES INC		947,064.04	854,053.23	23,997.00
G-III APPAREL GROUP LTD		685,930.54	728,040.56	26,104.00
GILEAD SCIENCES INC	5.650% 12/01/2041 DD 12/13/11	11,142.10	11,047.90	10,000.00
GILEAD SCIENCES INC	3.700% 04/01/2024 DD 03/07/14	71,029.70	69,883.10	70,000.00
GILEAD SCIENCES INC	4.800% 04/01/2044 DD 03/07/14	102,943.50	100,297.00	100,000.00
GILEAD SCIENCES INC	2.550% 09/01/2020 DD 09/14/15	125,576.25	123,988.75	125,000.00
GILEAD SCIENCES INC	3.250% 09/01/2022 DD 09/14/15	134,039.70	129,694.50	130,000.00
GILEAD SCIENCES INC	4.750% 03/01/2046 DD 09/14/15	291,148.70	272,824.75	275,000.00

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GILEAD SCIENCES INC	3.650% 03/01/2026 DD 09/14/15	79,439.20	78,416.00	80,000.00
GILEAD SCIENCES INC	4.150% 03/01/2047 DD 09/20/16	226,201.60	202,650.80	220,000.00
GILEAD SCIENCES INC	2.500% 09/01/2023 DD 09/20/16	76,544.00	77,175.20	80,000.00
GILEAD SCIENCES INC	2.950% 03/01/2027 DD 09/20/16	209,990.30	195,505.80	210,000.00
GILEAD SCIENCES INC		28,037,045.18	27,560,030.40	440,608.00
GIVAUDAN SA		-	-	-
GJENSIDIGE FORSIKRING ASA		-	-	-
GLACIER BANCORP INC		1,979,975.85	2,266,224.38	57,199.00
GLADSTONE COMMERCIAL CORP		427,101.04	395,386.88	22,064.00
GLADSTONE LAND CORP		129,100.84	115,844.68	10,091.00
GLAUKOS CORP		2,281,422.80	2,043,239.92	36,376.00
GLAXOSMITHKLINE CAPITAL INC	6.375% 05/15/2038 DD 05/13/08	193,434.30	188,542.50	150,000.00
GLAXOSMITHKLINE CAPITAL INC	2.800% 03/18/2023 DD 03/18/13	79,166.40	78,635.20	80,000.00
GLAXOSMITHKLINE CAPITAL INC	3.875% 05/15/2028 DD 05/15/18	255,812.50	254,055.00	250,000.00
GLAXOSMITHKLINE CAPITAL PLC	2.850% 05/08/2022 DD 05/09/12	126,100.65	123,483.75	125,000.00
GLENORE CANADA CORP	6.200% 06/15/2035 DD 06/08/05	1,298,737.50	1,237,262.50	1,250,000.00
GLENORE FINANCE CANADA L 144A	6.000% 11/15/2041 DD 11/10/11	745,612.50	722,865.00	750,000.00
GLOBAL BLOOD THERAPEUTICS INC		290,888.47	385,705.80	9,396.00
GLOBAL BRASS & COPPER HOLDINGS		150,185.83	128,265.00	5,100.00
GLOBAL INDEMNITY LTD		169,867.42	186,222.20	5,140.00
GLOBAL MEDICAL REIT INC		115,044.18	119,179.34	13,406.00
GLOBAL MIXED MODE TECHNOLOGY I		432,769.42	429,461.69	204,340.00
GLOBAL NET LEASE INC		1,254,048.06	976,077.52	55,396.00
GLOBAL PAYMENTS INC		2,332,088.05	3,848,605.34	37,318.00
GLOBAL WATER RESOURCES INC		14,450.88	17,450.94	1,721.00
GLOBALWAFERS CO LTD		4,039,666.65	2,427,465.24	266,000.00
GLOBUS MEDICAL INC		344,546.43	597,480.40	13,805.00
GLU MOBILE INC		4,572,060.07	5,387,265.69	667,567.00
GLYCOMIMETICS INC		91,537.38	58,742.41	6,203.00
GM FINANCIAL AUTOMOBILE L 1 A4	2.260% 08/20/2020 DD 03/15/17	100,718.75	99,441.00	100,000.00
GMAC COML 1997-C2 CL H 144A	VAR RT 004/15/2029 DD 12/01/97	587,208.72	2,379,202.30	2,921,148.32
GMAC COMMERCIAL MORTGAGE C2I K	VAR RT 09/15/2033 DD 06/01/99	2,108,733.47	3,668,756.15	3,667,362.55
GMACM MORTGAGE LOAN TR ARI 22A	VAR RT 06/25/2034 DD 04/01/04	54,179.26	54,668.45	55,747.16
GMS INC		203,700.87	100,394.16	6,756.00
GNC HOLDINGS INC		488,050.31	141,233.04	59,592.00
GNMA POOL #0271730	9.000% 01/15/2020 DD 01/01/90	45.06	47.16	46.86
GNMA POOL #0274845	9.000% 11/15/2019 DD 11/01/89	87.49	90.60	90.45
GNMA POOL #0278752	9.000% 10/15/2019 DD 10/01/89	71.88	67.58	67.47
GNMA POOL #0291118	9.000% 07/15/2020 DD 07/01/90	67.90	65.32	64.83
GNMA POOL #0299710	9.000% 03/15/2021 DD 03/01/91	125.64	117.64	117.39
GNMA POOL #0304488	9.000% 03/15/2021 DD 04/01/91	90.83	85.30	85.13
GNMA POOL #0319280	7.500% 12/15/2021 DD 01/01/92	657.55	674.77	673.98
GNMA POOL #0326446	7.500% 07/15/2023 DD 07/01/93	644.03	659.72	635.78
GNMA POOL #0326843	7.000% 11/15/2022 DD 11/01/92	1,223.81	1,246.84	1,208.71
GNMA POOL #0330530	7.500% 08/15/2022 DD 08/01/92	832.36	822.29	818.80
GNMA POOL #0333352	7.000% 12/15/2022 DD 12/01/92	303.63	318.61	318.36
GNMA POOL #0341673	7.000% 01/15/2023 DD 01/01/93	42.88	45.88	44.55
GNMA POOL #0343613	7.500% 05/15/2023 DD 05/01/93	149.38	145.41	145.25
GNMA POOL #0344202	7.500% 01/15/2023 DD 01/01/93	344.00	333.96	333.58
GNMA POOL #0345885	7.000% 09/15/2023 DD 10/01/93	149.00	154.37	148.78
GNMA POOL #0351170	7.000% 09/15/2023 DD 09/01/93	626.87	694.81	671.25
GNMA POOL #0351408	6.500% 01/15/2024 DD 01/01/94	97.77	104.98	97.48
GNMA POOL #0352050	7.000% 10/15/2023 DD 10/01/93	198.70	199.49	192.73
GNMA POOL #0357737	7.500% 02/15/2024 DD 02/01/94	392.98	407.81	407.34
GNMA POOL #0361382	6.500% 11/15/2023 DD 11/01/93	534.97	570.78	530.01
GNMA POOL #0362222	7.500% 02/15/2024 DD 02/01/94	551.07	571.97	546.99
GNMA POOL #0367096	4.500% 07/15/2041 DD 07/01/11	6,077.97	5,806.57	5,591.36
GNMA POOL #0369368	6.000% 12/15/2023 DD 12/01/93	3,164.37	3,474.12	3,238.25
GNMA POOL #0373730	7.000% 05/15/2026 DD 05/01/96	1,404.23	1,478.23	1,459.89
GNMA POOL #0385503	7.000% 04/15/2024 DD 04/01/94	860.63	936.82	930.99
GNMA POOL #0386561	7.000% 06/15/2024 DD 06/01/94	446.90	458.25	454.27
GNMA POOL #0391574	7.000% 06/15/2024 DD 06/01/94	1,830.40	1,844.72	1,843.08
GNMA POOL #0419161	6.000% 02/15/2029 DD 02/01/99	616.34	667.29	621.99
GNMA POOL #0429778	5.500% 12/15/2033 DD 12/01/03	7,694.60	8,230.57	7,551.81
GNMA POOL #0433820	6.500% 06/15/2028 DD 06/01/98	1,933.09	2,091.27	1,941.88
GNMA POOL #0442018	8.500% 09/15/2026 DD 10/01/96	318.85	313.84	310.03
GNMA POOL #0463811	6.500% 04/15/2028 DD 04/01/98	1,182.73	1,287.19	1,195.24
GNMA POOL #0473656	6.000% 01/15/2029 DD 01/01/99	1,378.72	1,490.98	1,389.75
GNMA POOL #0477481	6.500% 10/15/2028 DD 10/01/98	1,021.13	1,111.30	1,031.92
GNMA POOL #0486793	6.500% 12/15/2028 DD 12/01/98	408.52	435.17	404.08



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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 POOL #0500269	6.000% 01/15/2034 DD 01/01/04	3,751.81	4,006.40	3,682.18
GNMA POOL #0503460	6.000% 03/15/2029 DD 03/01/99	6,293.57	6,937.35	6,466.34
GNMA POOL #0520056	7.000% 07/15/2031 DD 07/01/01	1,041.52	1,070.90	982.00
GNMA POOL #0536310	4.500% 12/15/2019 DD 12/01/04	237.17	239.21	235.34
GNMA POOL #0550727	5.000% 11/15/2035 DD 11/01/05	3,836.96	4,169.29	3,934.07
GNMA POOL #0551757	6.500% 04/15/2032 DD 04/01/02	2,190.29	2,245.12	2,084.74
GNMA POOL #0553057	5.500% 02/15/2033 DD 02/01/03	3,613.59	3,912.48	3,616.37
GNMA POOL #0553167	6.000% 04/15/2033 DD 04/01/03	5,402.67	5,632.20	5,175.47
GNMA POOL #0565159	5.500% 09/15/2033 DD 09/01/03	3,844.90	4,057.36	3,760.30
GNMA POOL #0579509	5.500% 03/15/2033 DD 03/01/03	7,444.31	7,921.59	7,385.48
GNMA POOL #0595818	4.500% 08/15/2035 DD 08/01/05	121,911.71	118,204.14	114,152.85
GNMA POOL #0598138	5.500% 03/15/2033 DD 03/01/03	1,715.94	1,772.69	1,669.51
GNMA POOL #0602794	5.500% 03/15/2033 DD 03/01/03	2,614.96	2,659.78	2,504.97
GNMA POOL #0604141	6.000% 03/15/2033 DD 03/01/03	1,927.86	2,013.93	1,856.19
GNMA POOL #0604661	5.000% 10/15/2033 DD 10/01/03	8,005.75	8,577.85	8,098.12
GNMA POOL #0607122	5.500% 04/15/2034 DD 04/01/04	2,557.71	2,669.89	2,514.49
GNMA POOL #0610850	5.500% 04/15/2033 DD 04/01/03	2,930.45	3,071.19	2,853.10
GNMA POOL #0612233	6.000% 08/15/2033 DD 08/01/03	1,712.00	1,794.72	1,651.18
GNMA POOL #0613820	5.000% 07/15/2033 DD 07/01/03	7,959.01	8,231.53	7,777.92
GNMA POOL #0614191	5.000% 09/15/2033 DD 09/01/03	2,705.37	2,959.90	2,793.54
GNMA POOL #0615583	5.000% 09/15/2033 DD 09/01/03	5,095.93	5,448.02	5,141.73
GNMA POOL #0615869	4.500% 08/15/2033 DD 08/01/03	6,575.84	7,224.77	6,918.56
GNMA POOL #0616011	5.000% 10/15/2033 DD 10/01/03	4,471.25	4,744.52	4,477.86
GNMA POOL #0616361	5.000% 04/15/2034 DD 04/01/04	2,854.58	3,041.38	2,870.26
GNMA POOL #0616980	6.000% 02/15/2036 DD 02/01/06	964.66	1,032.45	960.79
GNMA POOL #0617150	6.000% 07/15/2036 DD 07/01/06	3,885.91	4,153.43	3,840.33
GNMA POOL #0617647	5.500% 08/15/2037 DD 08/01/07	407,701.57	398,984.23	369,378.54
GNMA POOL #0618886	5.500% 09/15/2033 DD 09/01/03	3,827.39	4,078.89	3,799.48
GNMA POOL #0619187	5.500% 01/15/2035 DD 01/01/05	2,303.59	2,433.01	2,263.62
GNMA POOL #0622122	5.000% 10/15/2033 DD 10/01/03	5,414.65	5,835.65	5,509.33
GNMA POOL #0623352	6.000% 12/15/2033 DD 12/01/03	4,608.22	4,805.35	4,419.03
GNMA POOL #0626066	5.500% 02/15/2034 DD 02/01/04	2,136.68	2,275.83	2,143.37
GNMA POOL #0630106	5.500% 06/15/2034 DD 06/01/04	3,976.66	4,270.63	3,999.13
GNMA POOL #0634828	6.000% 07/15/2036 DD 07/01/06	2,204.56	2,403.71	2,227.14
GNMA POOL #0638234	5.500% 12/15/2034 DD 12/01/04	11,453.11	12,273.90	11,257.87
GNMA POOL #0642501	5.000% 06/15/2035 DD 06/01/05	3,391.98	3,516.68	3,372.99
GNMA POOL #0643349	5.000% 09/15/2035 DD 09/01/05	1,197.47	1,281.11	1,215.88
GNMA POOL #0644789	6.000% 02/15/2036 DD 02/01/06	770.88	806.56	751.80
GNMA POOL #0648601	5.500% 11/15/2035 DD 11/01/05	7,264.02	7,779.25	7,272.02
GNMA POOL #0652555	5.500% 05/15/2036 DD 05/01/06	2,421.05	2,683.78	2,491.12
GNMA POOL #0652746	5.500% 03/15/2036 DD 03/01/06	5,677.57	6,116.39	5,668.73
GNMA POOL #0659695	6.000% 10/15/2036 DD 10/01/06	4,794.60	5,076.40	4,731.74
GNMA POOL #0669020	6.000% 05/15/2037 DD 05/01/07	1,705.50	1,805.72	1,683.12
GNMA POOL #0672628	6.000% 03/15/2038 DD 03/01/08	13,003.43	13,604.12	12,680.48
GNMA POOL #0684206	5.500% 05/15/2038 DD 05/01/08	3,721.44	3,920.93	3,684.60
GNMA POOL #0687719	5.500% 07/15/2038 DD 07/01/08	5,446.70	5,842.10	5,489.61
GNMA POOL #0690910	5.500% 06/15/2038 DD 06/01/08	7,154.10	7,724.06	7,258.43
GNMA POOL #0697848	5.000% 02/15/2039 DD 02/01/09	35,051.53	35,824.12	33,799.85
GNMA POOL #0698236	5.000% 06/15/2039 DD 06/01/09	21,374.88	22,127.57	20,882.16
GNMA POOL #0702046	5.000% 06/15/2039 DD 06/01/09	19,261.74	19,564.97	18,823.51
GNMA POOL #0704506	5.000% 05/15/2039 DD 05/01/09	154,859.14	150,697.57	142,154.11
GNMA POOL #0704575	4.500% 06/15/2039 DD 06/01/09	50,753.63	50,367.03	48,218.42
GNMA POOL #0713333	4.500% 05/15/2039 DD 05/01/09	179,775.75	177,275.68	169,731.13
GNMA POOL #0719242	5.000% 07/15/2040 DD 07/01/10	388,960.37	372,420.07	357,049.11
GNMA POOL #0721227	4.500% 02/15/2040 DD 02/01/10	19,492.87	18,829.10	18,028.12
GNMA POOL #0723234	4.500% 10/15/2039 DD 10/01/09	92,233.33	90,434.88	86,578.67
GNMA POOL #0723354	5.000% 09/15/2039 DD 09/01/09	19,114.53	19,009.32	17,949.24
GNMA POOL #0726139	4.500% 01/15/2040 DD 01/01/10	70,425.01	73,299.77	70,175.56
GNMA POOL #0729349	4.000% 07/15/2041 DD 07/01/11	67,311.33	64,543.13	62,615.21
GNMA POOL #0733673	4.500% 05/15/2040 DD 05/01/10	85,743.12	88,391.54	84,606.25
GNMA POOL #0733871	4.500% 08/15/2040 DD 08/01/10	73,112.84	73,952.53	70,822.19
GNMA POOL #0734425	4.000% 05/15/2041 DD 05/01/11	20,127.19	20,496.97	19,869.50
GNMA POOL #0736663	5.000% 03/15/2040 DD 04/01/10	141,919.69	135,979.66	130,005.89
GNMA POOL #0737423	4.000% 09/15/2040 DD 09/01/10	72,599.64	72,599.29	72,588.33
GNMA POOL #0737942	3.500% 02/15/2026 DD 02/01/11	14,718.88	14,006.57	13,834.74
GNMA POOL #0738111	4.000% 03/15/2041 DD 03/01/11	41,827.69	39,434.61	38,245.19
GNMA POOL #0750223	4.500% 06/15/2041 DD 06/01/11	81,291.40	78,110.06	74,825.95
GNMA POOL #0758905	3.000% 05/15/2043 DD 05/01/13	258,418.69	260,160.24	262,229.22
GNMA POOL #0767167	4.500% 07/15/2041 DD 07/01/11	30,057.51	28,862.12	27,651.01
GNMA POOL #0767301	3.500% 04/15/2042 DD 04/01/12	115,074.40	113,803.24	112,904.52

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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 POOL #0777254	2.500% 03/15/2043 DD 03/01/13	48,720.12	48,424.23	50,610.08
GNMA POOL #0778793	3.500% 01/15/2042 DD 01/01/12	191,534.70	178,524.65	176,421.70
GNMA POOL #0779084	3.000% 04/15/2042 DD 04/01/12	277,804.80	275,567.06	278,719.38
GNMA POOL #0779242	3.500% 05/15/2042 DD 05/01/12	55,362.21	51,499.30	50,893.17
GNMA POOL #0779704	4.000% 11/15/2041 DD 11/01/11	7,359.06	7,087.67	6,875.62
GNMA POOL #0780589	7.000% 06/15/2027 DD 06/01/97	510.81	559.41	510.80
GNMA POOL #0781690	6.000% 12/15/2033 DD 12/01/03	3,976.02	4,277.66	3,846.78
GNMA POOL #0781829	6.000% 11/15/2034 DD 11/01/04	3,522.73	3,710.23	3,410.82
GNMA POOL #0781905	5.000% 04/15/2035 DD 04/01/05	2,404.73	2,584.33	2,439.40
GNMA POOL #0781961	5.000% 07/15/2035 DD 07/01/05	84,272.54	81,310.60	76,731.27
GNMA POOL #0782631	4.500% 04/15/2039 DD 04/01/09	31,657.84	31,433.73	30,096.54
GNMA POOL #0783292	6.000% 12/15/2040 DD 04/01/11	42,438.14	40,297.01	37,561.06
GNMA POOL #0794603	3.500% 04/15/2042 DD 04/01/12	85,198.12	81,558.82	80,900.30
GNMA POOL #0AA2672	3.000% 07/15/2043 DD 10/01/13	12,535.66	12,620.00	12,720.49
GNMA POOL #0AA3000	3.000% 09/15/2027 DD 09/01/12	42,168.56	39,533.86	39,531.09
GNMA POOL #0AA8341	2.500% 02/15/2028 DD 02/01/13	29,129.71	27,403.69	27,887.82
GNMA POOL #0AA8385	4.000% 03/15/2044 DD 03/01/14	158,377.06	151,717.92	147,972.73
GNMA POOL #0AB9060	3.000% 10/15/2042 DD 10/01/12	12,991.51	12,554.41	12,432.07
GNMA POOL #0AC3938	3.500% 01/15/2043 DD 01/01/13	156,291.67	154,836.56	153,391.61
GNMA POOL #0AE0391	3.500% 04/15/2045 DD 04/01/15	193,739.43	187,578.16	186,203.97
GNMA POOL #0AK0616	4.000% 11/15/2044 DD 11/01/14	389,549.38	377,966.55	368,586.04
GNMA POOL #0AL5058	3.000% 03/15/2045 DD 03/01/15	284,575.39	275,769.02	279,766.89
GNMA POOL #0AL5911	4.000% 03/15/2045 DD 03/01/15	92,646.59	89,364.33	87,158.35
GNMA POOL #0AN4450	4.000% 05/15/2045 DD 05/01/15	60,800.98	58,722.26	57,266.55
GNMA POOL #0AN5721	3.000% 06/15/2045 DD 06/01/15	131,486.04	128,722.14	130,588.25
GNMA POOL #0AO3581	3.000% 08/15/2045 DD 08/01/15	172,642.51	167,332.10	169,757.94
GNMA POOL #0AQ0567	4.000% 01/15/2047 DD 01/01/17	132,769.14	129,129.14	125,717.18
GNMA POOL #0AT2378	2.500% 09/15/2046 DD 09/01/16	19,722.02	19,586.16	20,470.49
GNMA POOL #0AT7484	4.000% 04/15/2046 DD 06/01/16	210,956.52	204,787.08	199,722.13
GNMA POOL #0AX2580	2.500% 12/15/2046 DD 01/01/17	95,115.55	92,614.89	96,807.63
GNMA POOL #0AY3728	4.500% 03/15/2047 DD 03/01/17	229,132.40	225,837.23	216,609.66
GNMA POOL #0AY5225	4.500% 03/15/2047 DD 03/01/17	424,171.40	415,592.55	398,195.39
GNMA POOL #0BA2744	5.000% 07/15/2047 DD 07/01/17	25,139.62	24,145.13	23,146.81
GNMA POOL #0BD5909	3.500% 10/15/2047 DD 10/01/17	291,492.76	293,431.68	291,128.85
GNMA II POOL #0004037	5.000% 10/20/2037 DD 10/01/07	1,640.47	1,586.71	1,505.02
GNMA II POOL #0004343	5.500% 01/20/2039 DD 01/01/09	103,838.81	100,138.98	94,031.63
GNMA II POOL #0004399	5.500% 03/20/2039 DD 03/01/09	122,397.35	119,283.18	111,986.16
GNMA II POOL #0004853	4.000% 11/20/2040 DD 11/01/10	501,569.78	482,446.43	467,106.65
GNMA II POOL #0004923	4.500% 01/20/2041 DD 01/01/11	845,789.13	819,275.03	780,745.25
GNMA II POOL #0004978	4.500% 03/20/2041 DD 03/01/11	371,938.06	354,509.86	337,837.58
GNMA II POOL #0005232	3.500% 11/20/2041 DD 11/01/11	352,266.64	342,406.97	338,209.79
GNMA II POOL #0005260	4.500% 12/20/2041 DD 12/01/11	135,927.76	134,099.72	127,800.44
GNMA II POOL #0005276	3.000% 01/20/2027 DD 01/01/12	67,798.04	67,798.04	65,733.61
GNMA II POOL #0759375	4.000% 12/20/2040 DD 12/01/10	352,445.13	332,662.99	322,973.78
GNMA II POOL #0783366	5.000% 07/20/2041 DD 08/01/11	32,131.74	31,567.47	29,440.68
GNMA II POOL #0783582	3.500% 05/20/2042 DD 06/01/12	439,278.25	425,277.07	420,487.71
GNMA II POOL #0783755	3.000% 04/20/2042 DD 05/01/13	677,855.92	660,236.02	664,870.17
GNMA II POOL #0783976	3.500% 04/20/2043 DD 03/01/15	391,333.83	377,618.24	373,365.61
GNMA II POOL #0AA6149	3.000% 03/20/2043 DD 03/01/13	54,857.08	51,681.23	52,377.32
GNMA II POOL #0AM4971	3.500% 04/20/2045 DD 04/01/15	562,214.30	540,681.24	536,800.17
GNMA II POOL #0AN7532	3.500% 07/20/2045 DD 07/01/15	496,366.76	478,665.76	475,418.65
GNMA II POOL #0AS7206	3.500% 04/20/2046 DD 04/01/16	506,497.44	489,172.09	485,848.88
GNMA II POOL #0MA0007	3.000% 04/20/2027 DD 04/01/12	64,277.94	61,426.34	61,235.29
GNMA II POOL #0MA0022	3.500% 04/20/2042 DD 04/01/12	420,385.95	406,443.84	401,862.61
GNMA II POOL #0MA0025	VAR RT 04/20/2042 DD 04/01/12	44,380.51	43,273.02	40,822.83
GNMA II POOL #0MA0088	3.500% 05/20/2042 DD 05/01/12	311,269.25	302,388.34	298,982.92
GNMA II POOL #0MA0138	2.500% 06/20/2027 DD 06/01/12	55,088.34	52,299.06	53,057.25
GNMA II POOL #0MA0154	3.500% 06/20/2042 DD 06/01/12	359,646.01	351,407.94	347,138.14
GNMA II POOL #0MA0223	5.000% 07/20/2042 DD 07/01/12	7,851.61	7,699.56	7,295.33
GNMA II POOL #0MA0318	3.500% 08/20/2042 DD 08/01/12	461,068.29	447,573.10	442,537.03
GNMA II POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	219,601.61	208,485.54	209,948.89
GNMA II POOL #0MA0461	3.000% 10/20/2042 DD 10/01/12	159,820.09	161,206.10	162,337.60
GNMA II POOL #0MA0462	3.500% 10/20/2042 DD 10/01/12	476,495.21	456,118.52	450,986.29
GNMA II POOL #0MA0514	VAR RT 11/20/2027 DD 11/01/12	61,243.20	57,727.11	57,547.56
GNMA II POOL #0MA0535	4.000% 11/20/2042 DD 11/01/12	22,664.71	21,956.52	21,265.81
GNMA II POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	312,230.39	292,741.22	294,795.95
GNMA II POOL #0MA0698	3.000% 01/20/2043 DD 01/01/13	666,930.55	649,196.67	653,753.33
GNMA II POOL #0MA0699	3.500% 01/20/2043 DD 01/01/13	250,983.17	248,331.98	245,535.34
GNMA II POOL #0MA0701	4.500% 01/20/2043 DD 01/01/13	20,139.95	19,634.42	18,800.43
GNMA II POOL #0MA0851	3.000% 03/20/2043 DD 03/01/13	645,379.93	615,957.97	620,281.33

**SERS Public Holdings**  
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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 #0MA0852	3.500% 03/20/2043 DD 03/01/13	264,306.43	248,426.65	244,586.64
GNMA II POOL #0MA0853	4.000% 03/20/2043 DD 03/01/13	443,796.22	431,339.13	417,567.75
GNMA II POOL #0MA0855	5.000% 03/20/2043 DD 03/01/13	153,192.45	149,346.12	141,435.63
GNMA II POOL #0MA0934	3.500% 04/20/2043 DD 04/01/13	445,820.27	431,412.72	426,558.48
GNMA II POOL #0MA0937	5.000% 04/20/2043 DD 04/01/13	140,926.69	138,310.45	130,942.33
GNMA II POOL #0MA1010	2.500% 05/20/2043 DD 05/01/13	76,010.08	81,137.30	83,811.73
GNMA II POOL #0MA1011	3.000% 05/20/2043 DD 05/01/13	565,970.44	549,994.50	553,854.87
GNMA II POOL #0MA1012	3.500% 05/20/2043 DD 05/01/13	205,750.43	196,575.84	194,362.06
GNMA II POOL #0MA1015	5.000% 05/20/2043 DD 05/01/13	111,356.49	107,879.94	102,161.93
GNMA II POOL #0MA1089	3.000% 06/20/2043 DD 06/01/13	249,301.20	242,115.96	243,815.35
GNMA II POOL #0MA1092	4.500% 06/20/2043 DD 06/01/13	316,711.11	304,669.91	290,394.13
GNMA II POOL #0MA1156	3.000% 07/20/2043 DD 07/01/13	602,093.20	588,932.68	593,066.36
GNMA II POOL #0MA1157	3.500% 07/20/2043 DD 07/01/13	381,804.74	374,451.88	370,234.90
GNMA II POOL #0MA1223	3.000% 08/20/2043 DD 08/01/13	680,792.97	671,431.62	676,144.35
GNMA II POOL #0MA1266	3.500% 09/20/2028 DD 09/01/13	43,256.77	41,679.02	40,861.78
GNMA II POOL #0MA1285	3.500% 09/20/2043 DD 09/01/13	832,163.91	804,429.10	795,377.70
GNMA II POOL #0MA1350	3.000% 10/20/2028 DD 10/01/13	36,068.82	34,659.93	34,551.78
GNMA II POOL #0MA1374	3.000% 10/20/2043 DD 10/01/13	200,602.99	203,495.24	204,925.62
GNMA II POOL #0MA1447	3.000% 11/20/2043 DD 11/01/13	562,645.26	547,139.65	550,979.98
GNMA II POOL #0MA1449	4.000% 11/20/2043 DD 11/01/13	166,096.80	162,618.49	157,647.86
GNMA II POOL #0MA1450	4.500% 11/20/2043 DD 11/01/13	100,300.24	96,709.69	92,216.89
GNMA II POOL #0MA1523	4.500% 12/20/2043 DD 12/01/13	37,561.06	36,233.78	34,548.84
GNMA II POOL #0MA1525	5.500% 12/20/2043 DD 12/01/13	82,612.24	79,859.45	74,809.79
GNMA II POOL #0MA1602	4.500% 01/20/2044 DD 01/01/14	67,895.75	65,587.12	62,549.71
GNMA II POOL #0MA1603	5.000% 01/20/2044 DD 01/01/14	64,532.68	62,438.01	59,128.02
GNMA II POOL #0MA1678	4.000% 02/20/2044 DD 02/01/14	153,947.14	149,698.25	145,115.50
GNMA II POOL #0MA1839	4.000% 04/20/2044 DD 04/01/14	37,175.75	36,027.76	34,925.17
GNMA II POOL #0MA1919	3.500% 05/20/2044 DD 05/01/14	275,783.54	272,912.98	270,045.10
GNMA II POOL #0MA1920	4.000% 05/20/2044 DD 05/01/14	14,719.91	14,346.52	13,907.19
GNMA II POOL #0MA1921	4.500% 05/20/2044 DD 05/01/14	66,453.70	64,038.62	61,071.75
GNMA II POOL #0MA2073	3.500% 07/20/2044 DD 07/01/14	566,013.22	551,073.19	545,703.47
GNMA II POOL #0MA2074	4.000% 07/20/2044 DD 07/01/14	152,922.83	148,287.25	143,747.70
GNMA II POOL #0MA2147	3.000% 08/20/2044 DD 08/01/14	248,173.71	245,103.52	246,823.89
GNMA II POOL #0MA2148	3.500% 08/20/2044 DD 08/01/14	186,948.10	182,496.15	180,762.64
GNMA II POOL #0MA2149	4.000% 08/20/2044 DD 08/01/14	182,496.17	176,113.30	171,389.79
GNMA II POOL #0MA2223	3.500% 09/20/2044 DD 09/01/14	448,330.75	433,610.95	429,602.76
GNMA II POOL #0MA2224	4.000% 09/20/2044 DD 09/01/14	294,837.54	284,248.55	275,546.79
GNMA II POOL #0MA2303	3.500% 10/20/2044 DD 10/01/14	545,078.52	527,723.69	522,980.26
GNMA II POOL #0MA2304	4.000% 10/20/2044 DD 10/01/14	549,765.24	530,767.52	516,526.87
GNMA II POOL #0MA2305	4.500% 10/20/2044 DD 10/01/14	19,830.10	19,165.29	18,277.90
GNMA II POOL #0MA2522	4.000% 01/20/2045 DD 01/01/15	79,956.83	77,859.00	75,475.48
GNMA II POOL #0MA2600	3.000% 02/20/2045 DD 02/01/15	646,654.16	630,548.29	635,434.78
GNMA II POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	533,011.29	516,692.21	512,433.88
GNMA II POOL #0MA2753	3.000% 04/20/2045 DD 04/01/15	280,585.39	272,572.31	275,801.95
GNMA II POOL #0MA2892	3.500% 06/20/2045 DD 06/01/15	574,851.39	558,720.05	554,115.35
GNMA II POOL #0MA2893	4.000% 06/20/2045 DD 06/01/15	319,353.76	307,462.41	299,481.24
GNMA II POOL #0MA2960	3.000% 07/20/2045 DD 07/01/15	265,502.83	260,509.27	263,577.47
GNMA II POOL #0MA2962	4.000% 07/20/2045 DD 07/01/15	175,940.47	170,074.82	165,299.33
GNMA II POOL #0MA3033	3.000% 08/20/2045 DD 08/01/15	390,451.49	385,658.97	390,390.50
GNMA II POOL #0MA3104	3.000% 09/20/2045 DD 09/01/15	454,725.00	439,789.67	445,185.31
GNMA II POOL #0MA3106	4.000% 09/20/2045 DD 09/01/15	308,125.94	297,954.90	289,670.33
GNMA II POOL #0MA3109	5.500% 09/20/2045 DD 09/01/15	286,553.96	276,376.61	260,217.13
GNMA II POOL #0MA3172	3.000% 10/20/2045 DD 10/01/15	480,063.05	466,394.34	472,168.97
GNMA II POOL #0MA3173	3.500% 10/20/2045 DD 10/01/15	775,373.74	765,025.55	758,720.58
GNMA II POOL #0MA3216	2.500% 11/20/2030 DD 11/01/15	47,780.33	45,248.13	46,136.72
GNMA II POOL #0MA3243	3.000% 11/20/2045 DD 11/01/15	375,904.54	372,907.20	377,600.78
GNMA II POOL #0MA3244	3.500% 11/20/2045 DD 11/01/15	499,069.73	501,792.33	497,050.47
GNMA II POOL #0MA3309	3.000% 12/20/2045 DD 12/01/15	161,254.10	156,469.32	158,456.36
GNMA II POOL #0MA3310	3.500% 12/20/2045 DD 12/01/15	476,558.03	458,790.07	455,763.79
GNMA II POOL #0MA3311	4.000% 12/20/2045 DD 12/01/15	716,629.52	697,793.37	676,464.45
GNMA II POOL #0MA3375	3.000% 01/20/2046 DD 01/01/16	252,589.52	245,347.82	248,192.10
GNMA II POOL #0MA3376	3.500% 01/20/2046 DD 01/01/16	939,640.04	913,628.15	906,242.28
GNMA II POOL #0MA3454	3.500% 02/20/2046 DD 02/01/16	33,629.01	31,927.52	31,674.13
GNMA II POOL #0MA3455	4.000% 02/20/2046 DD 02/01/16	53,857.69	51,846.66	50,444.80
GNMA II POOL #0MA3456	4.500% 02/20/2046 DD 02/01/16	45,338.15	44,041.86	42,001.03
GNMA II POOL #0MA3496	3.000% 03/20/2031 DD 03/01/16	164,660.30	159,198.66	159,092.07
GNMA II POOL #0MA3520	3.000% 03/20/2046 DD 03/01/16	331,339.11	327,333.59	331,594.58
GNMA II POOL #0MA3521	3.500% 03/20/2046 DD 03/01/16	761,171.29	735,485.41	729,648.22
GNMA II POOL #0MA3596	3.000% 04/20/2046 DD 04/01/16	627,085.27	609,694.50	617,825.08
GNMA II POOL #0MA3597	3.500% 04/20/2046 DD 04/01/16	498,153.07	484,112.39	480,346.47

**SERS Public Holdings**  
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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 #0MA3598	4.000% 04/20/2046 DD 04/01/16	79,573.54	76,253.30	74,321.68
GNMA II POOL #0MA3662	3.000% 05/20/2046 DD 05/01/16	758,761.24	757,955.65	767,938.86
GNMA II POOL #0MA3663	3.500% 05/20/2046 DD 05/01/16	235,931.78	228,843.04	227,130.48
GNMA II POOL #0MA3735	3.000% 06/20/2046 DD 06/01/16	520,238.42	504,172.92	511,212.31
GNMA II POOL #0MA3736	3.500% 06/20/2046 DD 06/01/16	347,484.67	341,563.38	339,061.11
GNMA II POOL #0MA3737	4.000% 06/20/2046 DD 06/01/16	108,247.25	104,304.80	101,417.45
GNMA II POOL #0MA3777	2.500% 07/20/2031 DD 07/01/16	73,648.64	71,205.84	72,604.94
GNMA II POOL #0MA3802	3.000% 07/20/2046 DD 07/01/16	496,385.41	480,060.92	486,689.63
GNMA II POOL #0MA3803	3.500% 07/20/2046 DD 07/01/16	215,852.67	208,587.12	207,122.76
GNMA II POOL #0MA3804	4.000% 07/20/2046 DD 07/01/16	305,420.85	307,109.77	298,791.42
GNMA II POOL #0MA3805	4.500% 07/20/2046 DD 07/01/16	250,093.30	245,018.93	233,691.89
GNMA II POOL #0MA3873	3.000% 07/20/2046 DD 08/01/16	469,569.94	453,658.64	459,992.74
GNMA II POOL #0MA3874	3.500% 04/20/2046 DD 08/01/16	219,995.33	212,662.09	211,169.12
GNMA II POOL #0MA3877	5.000% 08/20/2046 DD 10/01/16	200,178.95	196,810.00	186,348.40
GNMA II POOL #0MA3936	3.000% 08/20/2046 DD 09/01/16	636,742.17	619,643.83	628,008.91
GNMA II POOL #0MA3937	3.500% 09/20/2046 DD 09/01/16	736,322.85	722,563.82	717,598.04
GNMA II POOL #0MA4003	3.000% 10/20/2046 DD 10/01/16	483,019.16	469,505.77	476,210.82
GNMA II POOL #0MA4004	3.500% 10/20/2046 DD 10/01/16	592,619.17	573,047.99	569,194.55
GNMA II POOL #0MA4067	2.500% 11/20/2046 DD 11/01/16	435,656.85	423,606.32	442,228.57
GNMA II POOL #0MA4068	3.000% 11/20/2046 DD 11/01/16	628,214.23	614,207.32	623,079.98
GNMA II POOL #0MA4069	3.500% 09/20/2046 DD 11/01/16	483,042.44	467,056.91	463,976.11
GNMA II POOL #0MA4070	4.000% 11/20/2046 DD 11/01/16	130,286.01	127,005.15	123,201.91
GNMA II POOL #0MA4125	2.500% 12/20/2046 DD 12/01/16	76,048.81	74,631.92	77,913.64
GNMA II POOL #0MA4126	3.000% 11/20/2046 DD 12/01/16	497,281.25	481,917.73	488,953.77
GNMA II POOL #0MA4127	3.500% 12/20/2046 DD 12/01/16	661,874.18	640,598.83	636,373.31
GNMA II POOL #0MA4129	4.500% 12/20/2046 DD 12/01/16	469,100.87	464,985.49	442,156.93
GNMA II POOL #0MA4195	3.000% 11/20/2046 DD 01/01/17	189,604.32	184,844.68	187,552.94
GNMA II POOL #0MA4196	3.500% 01/20/2047 DD 01/01/17	610,807.37	594,789.02	590,865.67
GNMA II POOL #0MA4199	5.000% 01/20/2047 DD 01/01/17	281,031.46	276,959.68	262,282.36
GNMA II POOL #0MA4200	5.500% 01/20/2047 DD 01/01/17	136,095.43	129,003.13	121,479.88
GNMA II POOL #0MA4263	4.000% 02/20/2047 DD 02/01/17	501,409.84	488,921.49	477,178.14
GNMA II POOL #0MA4264	4.500% 02/20/2047 DD 02/01/17	186,379.09	183,327.49	175,074.48
GNMA II POOL #0MA4320	3.000% 01/20/2047 DD 03/01/17	288,310.72	281,472.25	285,434.07
GNMA II POOL #0MA4321	3.500% 02/20/2047 DD 03/01/17	876,981.64	847,040.92	841,453.67
GNMA II POOL #0MA4322	4.000% 03/20/2047 DD 03/01/17	875,578.10	853,920.11	831,834.89
GNMA II POOL #0MA4355	2.500% 04/20/2032 DD 04/01/17	286,806.10	275,749.60	281,176.30
GNMA II POOL #0MA4383	4.000% 04/20/2047 DD 04/01/17	616,795.87	601,105.52	586,158.48
GNMA II POOL #0MA4385	5.000% 04/20/2047 DD 04/01/17	120,467.08	116,850.94	112,176.54
GNMA II POOL #0MA4424	2.500% 05/20/2032 DD 05/01/17	102,778.61	99,519.88	101,478.41
GNMA II POOL #0MA4450	3.000% 05/20/2047 DD 05/01/17	505,896.31	491,344.20	498,573.52
GNMA II POOL #0MA4451	3.500% 05/20/2047 DD 05/01/17	521,216.97	502,911.24	499,593.94
GNMA II POOL #0MA4484	3.000% 06/20/2032 DD 06/01/17	163,848.08	159,068.55	158,570.64
GNMA II POOL #0MA4509	3.000% 06/20/2047 DD 06/01/17	637,651.69	638,024.44	647,484.18
GNMA II POOL #0MA4510	3.500% 06/20/2047 DD 06/01/17	627,980.55	605,562.35	601,567.94
GNMA II POOL #0MA4511	4.000% 06/20/2047 DD 06/01/17	798,044.45	774,712.04	756,104.31
GNMA II POOL #0MA4559	3.000% 07/20/2032 DD 07/01/17	167,549.67	161,884.98	162,079.48
GNMA II POOL #0MA4585	3.000% 07/20/2047 DD 07/01/17	629,882.61	610,206.92	619,310.79
GNMA II POOL #0MA4586	3.500% 07/20/2047 DD 07/01/17	639,771.68	622,006.56	617,903.68
GNMA II POOL #0MA4587	4.000% 07/20/2047 DD 07/01/17	132,955.08	130,425.76	127,258.30
GNMA II POOL #0MA4652	3.500% 08/20/2047 DD 08/01/17	744,083.58	722,658.54	717,891.74
GNMA II POOL #0MA4653	4.000% 08/20/2047 DD 08/01/17	399,443.65	392,001.42	382,585.98
GNMA II POOL #0MA4719	3.500% 09/20/2047 DD 09/01/17	383,880.36	386,187.95	383,640.58
GNMA II POOL #0MA4721	4.500% 09/20/2047 DD 09/01/17	294,067.61	287,632.40	277,790.29
GNMA II POOL #0MA4778	3.500% 10/20/2047 DD 10/01/17	239,796.20	240,038.22	238,454.88
GNMA II POOL #0MA4780	4.500% 10/20/2047 DD 10/01/17	239,941.78	238,100.42	229,953.18
GNMA II POOL #0MA4836	3.000% 11/20/2047 DD 11/01/17	186,435.83	185,635.49	188,452.86
GNMA II POOL #0MA4899	3.000% 12/20/2047 DD 12/01/17	415,653.99	418,843.16	425,221.48
GNMA II POOL #0MA4962	3.500% 01/20/2048 DD 01/01/18	553,686.77	553,593.29	549,941.68
GNMA II POOL #0MA5018	3.000% 02/20/2048 DD 02/01/18	476,505.92	482,007.41	489,352.59
GNMA II POOL #0MA5076	3.000% 03/20/2048 DD 03/01/18	235,716.17	239,320.27	242,967.21
GNMA II POOL #0MA5080	5.000% 03/20/2048 DD 03/01/18	92,611.89	92,074.64	88,346.42
GNMA II POOL #0MA5135	3.000% 04/20/2048 DD 04/01/18	476,544.46	478,355.93	485,650.40
GNMA II POOL #0MA5193	4.500% 05/20/2048 DD 05/01/18	307,312.23	310,628.73	299,999.74
GODADDY INC		1,888,914.59	2,546,252.86	38,803.00
GOGO INC		100,456.45	31,027.23	10,377.00
GOL FINANCE INC 144A	7.000% 01/31/2025 DD 12/11/17	500,623.79	455,537.64	514,000.00
GOLAR LNG LTD		1,821,250.42	1,585,847.04	72,879.00
GOLD RESOURCE CORP		72,023.28	60,240.00	15,060.00
GOLDCORP INC	3.625% 06/09/2021 DD 06/09/14	101,540.00	99,696.00	100,000.00
GOLDEN ENTERTAINMENT INC		84,675.27	58,729.32	3,666.00

**SERS Public Holdings**  
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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>
GOLDEN LAND PROPERTY DEVELOPME		484,932.83	314,355.04	1,462,200.00
GOLDEN NUGGET INC 144A	6.750% 10/15/2024 DD 10/04/16	1,006,911.50	942,500.00	1,000,000.00
GOLDMAN SACHS GROUP INC/THE	3.850% 07/08/2024 DD 07/08/14	313,554.50	303,046.70	310,000.00
GOLDMAN SACHS GROUP INC/THE	6.125% 02/15/2033 DD 02/13/03	113,848.00	113,958.00	100,000.00
GOLDMAN SACHS GROUP INC/THE	6.750% 10/01/2037 DD 10/03/07	604,858.43	575,932.80	510,000.00
GOLDMAN SACHS GROUP INC/THE	5.250% 07/27/2021 DD 07/27/11	76,197.10	72,666.30	70,000.00
GOLDMAN SACHS GROUP INC/THE	5.750% 01/24/2022 DD 01/24/12	6,277,615.93	5,811,016.50	5,550,000.00
GOLDMAN SACHS GROUP INC/THE	3.625% 01/22/2023 DD 01/22/13	60,782.40	59,056.20	60,000.00
GOLDMAN SACHS GROUP INC/THE	2.750% 09/15/2020 DD 09/15/15	510,453.70	504,726.60	510,000.00
GOLDMAN SACHS GROUP INC/THE	4.250% 10/21/2025 DD 10/21/15	115,646.80	110,126.30	115,000.00
GOLDMAN SACHS GROUP INC/THE	4.750% 10/21/2045 DD 10/21/15	345,094.00	328,257.15	345,000.00
GOLDMAN SACHS GROUP INC/THE	3.850% 01/26/2027 DD 01/26/17	132,388.10	122,284.50	130,000.00
GOLDMAN SACHS GROUP INC/THE	3.000% 04/26/2022 DD 01/26/17	76,120.50	72,633.00	75,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2029 DD 01/23/18	295,083.20	284,757.15	305,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 05/01/2029 DD 04/23/18	1,696,740.00	1,645,686.90	1,710,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2039 DD 04/23/18	87,025.50	82,494.90	90,000.00
GOLDMAN SACHS GROUP INC/THE	2.875% 02/25/2021 DD 02/25/16	415,792.60	402,989.00	410,000.00
GOLDMAN SACHS GROUP INC/THE	2.350% 11/15/2021 DD 09/27/16	77,576.80	77,576.80	80,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 11/16/2026 DD 11/16/16	245,147.50	230,912.50	250,000.00
GOLDMAN SACHS GROUP INC/THE	2.600% 04/23/2020 DD 01/23/15	150,079.00	148,533.00	150,000.00
GOLDMAN SACHS GROUP INC/THE	3.750% 05/22/2025 DD 05/22/15	92,790.90	86,109.30	90,000.00
GOLDMAN SACHS GROUP INC/THE	5.150% 05/22/2045 DD 05/22/15	129,518.35	107,541.10	115,000.00
GOLDMAN SACHS GROUP INC/THE	3.200% 02/23/2023 DD 01/23/18	3,098,481.00	3,006,876.00	3,100,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/31/2022 DD 10/31/17	1,600,000.00	1,553,936.00	1,600,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 02/23/2023 DD 01/23/18	5,795,000.00	5,600,635.70	5,795,000.00
GOLDMAN SACHS GROUP INC/THE		12,810,081.49	13,985,593.05	83,721.00
GOLDMAN SACHS INTL	0.000% 05/20/2019	689,257.71	689,103.82	13,300,000.00
GOLDMAN SACHS INTL MTN	VAR RT 05/07/2019	697,101.21	697,101.21	13,450,000.00
GOODRICH PETROLEUM CORP		36,248.76	38,002.50	2,815.00
GOODYEAR TIRE & RUBBER CO/THE		1,202,654.12	1,141,021.05	55,905.00
GOOSEHEAD INSURANCE INC		202,748.85	200,066.90	7,610.00
GOPRO INC		191,512.69	86,284.00	20,350.00
GORMAN-RUPP CO/THE		305,628.73	367,237.71	11,331.00
GOVERNMENT OF CANADA	4.250% 01-DEC-2026 REAL RTN BD	157,738.34	143,074.03	152,674.00
GOVERNMENT OF CANADA	3.000% 01-DEC-2036 REAL RTN BD	1,987,514.43	1,880,186.76	1,874,764.80
GOVERNMENT PROPERTIES INCOME T		1,387,880.52	528,103.77	76,871.00
GP STRATEGIES CORP		219,096.60	127,209.68	10,088.00
GPMT 2018-FL1 LTD FL1 D 144A	VAR RT 11/21/2035 DD 05/09/18	410,000.00	407,827.00	410,000.00
GRACE 2014-GRCE MO GRCE F 144A	VAR RT 06/10/2028 DD 06/01/14	1,561,705.31	1,553,619.90	1,578,000.00
GRACO INC		823,983.22	1,603,022.40	38,304.00
GRAFTECH INTERNATIONAL LTD		182,251.94	111,780.24	9,771.00
GRAHAM CORP		160,533.41	171,596.92	7,513.00
GRAHAM HOLDINGS CO		462,184.36	723,214.82	1,129.00
GRAND CANYON EDUCATION INC		1,212,718.93	1,083,690.08	11,272.00
GRAND PARKWAY TRANSPRTN CORP T	5.184% 10/01/2042 DD 08/01/13	55,546.50	58,722.00	50,000.00
GRANDVISION NV		10,307,093.50	9,209,486.22	421,131.00
GRANITE CONSTRUCTION INC		712,359.20	542,491.04	13,468.00
GRANITE POINT MORTGAGE TRUST I		517,862.04	512,358.51	28,417.00
GRAPE KING BIO LTD		407,947.59	306,168.46	49,400.00
GRAPHIC PACKAGING HOLDING CO		1,003,982.29	793,595.04	74,586.00
GRAY TELEVISION INC		741,449.95	904,416.92	61,358.00
GREAT AJAX CORP		157,955.41	140,816.30	11,686.00
GREAT LAKES DREDGE & DOCK CORP		198,541.20	285,547.08	43,134.00
GREAT SOUTHERN BANCORP INC		417,730.61	381,910.91	8,297.00
GREAT WESTERN BANCORP INC		1,783,825.79	1,417,906.25	45,373.00
GREEN BANCORP INC		279,595.05	306,686.02	17,893.00
GREEN BRICK PARTNERS INC		167,063.46	126,714.48	17,502.00
GREEN DOT CORP		7,179,276.71	7,517,979.84	94,542.00
GREEN PLAINS INC		719,294.58	392,106.99	29,909.00
GREENBRIER COS INC/THE		948,991.37	968,018.28	24,482.00
GREENE COUNTY BANCORP INC		21,195.76	29,999.68	964.00
GREENHILL & CO INC		127,664.09	132,833.60	5,444.00
GREENLIGHT CAPITAL RE LTD		529,817.72	199,018.56	23,088.00
GREIF INC		1,022,722.68	690,134.67	18,597.00
GREIF INC		257,789.40	181,906.80	4,097.00
GRIFFIN INDUSTRIAL REALTY INC		17,584.29	17,800.20	558.00
GRIFFON CORP	5.250% 03/01/2022 DD 02/27/14	1,375,437.35	1,257,950.00	1,390,000.00
GRIFFON CORP		488,272.03	274,552.85	26,273.00
GROUP 1 AUTOMOTIVE INC		955,762.84	747,358.72	14,176.00
GROUPON INC		307,509.36	260,505.60	81,408.00

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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>
GRUBHUB INC		2,147,993.40	1,661,707.54	21,634.00
GRUPO AEROPORTUARIO DEL CENTRO		683,108.98	559,225.14	117,600.00
GRUPO FINANCIERO BANORTE SAB D		6,118,854.99	5,135,772.85	1,055,989.00
GRUPO LALA SAB DE CV		689,889.09	316,771.67	295,800.00
GRUPO TELEVISA SAB	5.000% 05/13/2045 DD 05/13/14	246,122.50	218,315.00	250,000.00
GRUPO TELEVISA SAB	ADR	6,098,983.60	3,475,765.94	276,293.00
GS MORTGAGE SECURI GC12 D 144A	VAR RT 06/10/2046 DD 05/01/13	303,688.48	300,584.94	327,000.00
GS MORTGAGE SECURI GC13 D 144A	VAR RT 07/10/2046 DD 07/01/13	2,419,904.06	2,472,657.66	2,658,000.00
GS MORTGAGE SECURI GC16 D 144A	VAR RT 11/10/2046 DD 11/01/13	1,349,814.65	1,509,540.20	1,471,000.00
GS MORTGAGE SECURI GC16 F 144A	3.500% 11/10/2046 DD 11/01/13	1,122,502.66	1,077,992.70	1,483,000.00
GS MORTGAGE SECURI GCJ7 D 144A	VAR RT 05/10/2045 DD 06/01/12	1,480,345.57	1,645,070.90	1,718,000.00
GS MORTGAGE SECURI GCJ7 E 144A	VAR RT 05/10/2045 DD 06/01/12	968,380.64	740,835.78	1,096,852.00
GS MORTGAGE SECURI GCJ7 F 144A	VAR RT 05/10/2045 DD 06/01/12	2,315,145.00	892,431.46	2,856,000.00
GS MORTGAGE SECURI GCJ9 D 144A	VAR RT 11/10/2045 DD 11/01/12	1,157,745.47	1,154,749.12	1,176,000.00
GS MORTGAGE SECURI GCJ9 E 144A	VAR RT 11/10/2045 DD 11/01/12	103,302.34	103,371.20	115,000.00
GS MORTGAGE SECURI RENT E 144A	VAR RT 02/10/2029 DD 03/01/16	2,749,334.88	2,733,366.10	2,785,000.00
GS MORTGAGE SECURI RENT F 144A	VAR RT 02/10/2029 DD 03/01/16	1,630,414.27	1,775,882.64	1,844,000.00
GS MORTGAGE SECURIT GC3 D 144A	VAR RT 03/10/2044 DD 03/01/11	358,431.09	342,135.88	337,000.00
GS MORTGAGE SECURIT GC5 D 144A	VAR RT 08/10/2044 DD 10/01/11	1,843,691.25	1,833,419.45	1,901,000.00
GS MORTGAGE SECURIT GC5 E 144A	VAR RT 08/10/2044 DD 10/01/11	291,313.48	270,222.75	315,000.00
GS MORTGAGE SECURIT GC5 F 144A	VAR RT 08/10/2044 DD 10/01/11	1,293,196.25	1,001,452.27	1,717,000.00
GS MORTGAGE SECURIT GC6 D 144A	VAR RT 01/10/2045 DD 02/01/12	1,982,200.92	1,935,141.39	1,954,787.00
GS MORTGAGE SECURIT GC6 E 144A	VAR RT 01/10/2045 DD 02/01/12	559,570.90	521,473.53	597,000.00
GS MORTGAGE SECURIT GS2 D 144A	2.753% 05/10/2049 DD 05/01/16	536,257.97	535,740.75	675,000.00
GS MORTGAGE SECURIT GS3 D 144A	2.620% 10/10/2049 DD 09/01/16	1,480,220.05	1,630,750.10	2,051,000.00
GS MORTGAGE SECURIT GS6 D 144A	3.243% 05/10/2050 DD 05/01/17	973,724.62	979,272.00	1,218,000.00
GS MORTGAGE SECURIT GS9 D 144A	3.000% 03/10/2051 DD 03/01/18	1,027,118.98	1,027,118.98	1,302,000.00
GS MORTGAGE SECURITI C2 D 144A	VAR RT 12/10/2043 DD 12/01/10	1,071,150.00	1,122,099.00	1,110,000.00
GS MORTGAGE SECURITIES GC30 A4	3.382% 05/10/2050 DD 05/01/15	499,433.59	496,230.00	500,000.00
GS MORTGAGE SECURITIES GC6I F	VAR RT 01/10/2022 DD 02/01/12	463,478.91	417,729.34	580,000.00
GS MORTGAGE SECURITIES GCJ7 AS	4.085% 05/10/2045 DD 06/01/12	2,046,875.00	2,050,900.00	2,000,000.00
GS MORTGAGE SECURITIES GCJ7 C	VAR RT 05/10/2045 DD 06/01/12	1,595,988.18	1,621,159.00	1,580,000.00
GS MORTGAGE SECURITIES GCJ9 A3	2.773% 11/10/2045 DD 11/01/12	235,405.55	246,047.12	249,467.32
GS MORTGAGE SECURITIES GS1 A3	3.734% 11/10/2048 DD 11/01/15	207,799.45	203,120.55	201,000.00
GS MORTGAGE SECURITIES GS10 A5	VAR RT 07/10/2051 DD 07/01/18	808,687.50	825,984.00	800,000.00
GS MORTGAGE SECURITIES GS5 AAB	3.467% 03/10/2050 DD 03/01/17	525,703.13	500,175.00	500,000.00
GS MORTGAGE SECURITIES GS9 A4	VAR RT 03/10/2051 DD 03/01/18	510,000.00	509,530.00	500,000.00
GS MORTGAGE SECURITIES T GS2 C	VAR RT 05/10/2049 DD 05/01/16	861,817.95	854,580.23	839,000.00
GSMS 2016-RENT MZB 144A	7.727% 02/10/2021 DD 06/01/16	1,265,433.89	1,316,790.37	1,323,000.00
GSV CAPITAL CORP		357,110.25	374,414.94	71,727.00
GTT COMMUNICATIONS INC		2,723,967.08	2,258,228.70	95,445.00
GTX INC		11,968.83	539.76	692.00
GUARANTY BANCORP		179,679.81	161,103.00	7,764.00
GUARANTY BANCSHARES INC/TX		202,998.67	172,957.68	5,859.00
GUARDANT HEALTH INC		442,001.75	819,649.95	21,805.00
GUESS? INC		685,186.45	905,447.38	43,594.00
GUIDEWIRE SOFTWARE INC		2,786,605.33	5,314,756.12	66,244.00
GULFPORT ENERGY CORP		1,565,017.41	875,256.85	133,627.00
H&E EQUIPMENT SERVICES INC		4,284,847.71	3,065,103.26	150,103.00
H&R BLOCK INC		1,019,639.80	1,206,825.53	47,569.00
HABIT RESTAURANTS INC/THE		190,505.06	163,548.00	15,576.00
HACKETT GROUP INC/THE		98,194.03	96,284.14	6,014.00
HAEMONETICS CORP		4,467,801.30	4,691,144.40	46,888.00
HAIN CELESTIAL GROUP INC/THE		864,453.77	317,088.98	19,993.00
HAKUHODO DY HOLDINGS INC		2,490,667.44	3,327,575.99	231,800.00
HALCON RES CORP	WT EXP 09/09/2020	1,026.07	123.12	4,104.00
HALCON RESOURCES CORP		543,691.03	173,865.80	102,274.00
HALLADOR ENERGY CO		75,115.07	55,359.33	10,919.00
HALLIBURTON CO	4.850% 11/15/2035 DD 11/13/15	174,618.50	171,827.25	175,000.00
HALLIBURTON CO	5.000% 11/15/2045 DD 11/13/15	190,564.75	171,822.00	175,000.00
HALLIBURTON CO		8,257,980.09	5,500,491.78	206,941.00
HALLMARK FINANCIAL SERVICES INC		108,565.38	103,714.38	9,702.00
HALOZYME THERAPEUTICS INC		6,009,166.75	6,782,980.05	463,635.00
HAMILTON BEACH BRANDS HOLDING		29,527.40	24,679.92	1,052.00
HAMILTON LANE INC		82,128.91	124,838.00	3,374.00
HAMMERSON PLC		-	-	-
HANCOCK WHITNEY CORP		2,729,488.24	2,246,428.80	64,832.00
HANESBRANDS INC		1,258,236.78	987,940.38	78,846.00
HANESBRANDS INC 144A	4.625% 05/15/2024 DD 05/06/16	1,001,450.00	989,062.50	1,055,000.00
HANJIN/WILSHIRE GRAND 10/17	TLB	688,275.00	667,575.00	690,000.00

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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>
HANMI FINANCIAL CORP		670,681.97	436,630.80	22,164.00
HANNON ARMSTRONG SUSTAINABLE I		816,493.08	757,656.60	39,772.00
HANNOVER RUECK SE		-	-	-
HANOVER INSURANCE GROUP INC/TH		563,999.98	1,110,015.62	9,506.00
HANSOL PAPER CO LTD		421,269.98	369,133.55	24,812.00
HARBORONE BANCORP INC		124,602.32	105,446.04	6,636.00
HARLEY-DAVIDSON FINANCIAL 144A	2.250% 01/15/2019 DD 01/08/16	1,273,012.50	1,249,500.00	1,250,000.00
HARLEY-DAVIDSON INC		1,829,662.85	1,367,427.24	40,077.00
HARMONIC INC		303,125.61	305,421.76	64,708.00
HARP HIGH GRADE CDO I LTD 144A	PFD 0.000%	970,000.00	0.10	1,000.00
HARRIS CORP	5.054% 04/27/2045 DD 04/27/15	111,517.00	102,867.00	100,000.00
HARRIS CORP		2,027,054.79	3,741,519.55	27,787.00
HARSCO CORP		215,837.63	305,069.46	15,361.00
HARTFORD FINANCIAL SERVICES GR	5.950% 10/15/2036 DD 10/03/06	119,636.00	113,331.00	100,000.00
HARTFORD FINANCIAL SERVICES GR	4.400% 03/15/2048 DD 03/15/18	1,496,700.00	1,399,005.00	1,500,000.00
HARTFORD FINANCIAL SERVICES GR		2,516,620.56	3,703,440.65	83,317.00
HARVARD BIOSCIENCE INC		132,531.20	82,266.60	25,870.00
HASBRO INC	3.150% 05/15/2021 DD 05/13/14	385,152.90	375,307.86	381,000.00
HASBRO INC		1,818,434.68	2,292,143.75	28,211.00
HAVERTY FURNITURE COS INC		329,275.80	273,568.26	14,567.00
HAWAIIAN ELECTRIC INDUSTRIES I		825,063.38	1,021,441.66	27,893.00
HAWAIIAN HOLDINGS INC		1,586,212.92	1,014,513.74	38,414.00
HAWKINS INC		335,745.94	317,239.65	7,747.00
HAYNES INTERNATIONAL INC		383,639.19	255,340.80	9,672.00
HAYS PLC		9,304,280.73	8,301,477.63	4,655,800.00
HB FULLER CO		854,329.10	725,518.01	17,003.00
HC2 HOLDINGS INC		41,952.10	21,629.52	8,193.00
HCA HEALTHCARE INC		3,571,448.54	8,147,741.50	65,470.00
HCA INC	5.375% 02/01/2025 DD 01/16/15	1,039,863.59	1,009,125.00	1,035,000.00
HCA INC	5.375% 09/01/2026 DD 08/23/18	1,469,581.25	1,429,575.00	1,470,000.00
HCI GROUP INC		216,129.03	299,779.00	5,900.00
HCP INC	4.000% 06/01/2025 DD 05/20/15	206,222.00	195,784.00	200,000.00
HCP INC		12,355,452.50	11,082,819.51	396,807.00
HD SUPPLY HOLDINGS INC		8,872,770.08	9,402,436.96	250,598.00
HDACCESS		306,102.00	-	306,102.00
HDFC BANK LTD	ADR	6,445,212.58	9,934,488.18	95,902.00
HEALIUS LTD		19,874,278.41	11,534,555.47	7,347,225.00
HEALTH INSURANCE INNOVATIONS I		78,761.93	70,887.96	2,652.00
HEALTHCARE REALTY TRUST INC		2,765,532.49	2,689,428.60	94,565.00
HEALTHCARE SERVICES GROUP INC		563,232.33	551,711.58	13,731.00
HEALTHCARE TRUST OF AMERICA IN		7,557,441.97	7,045,468.77	278,367.00
HEALTH EQUITY INC		482,848.96	609,742.30	10,222.00
HEALTHSTREAM INC		120,852.55	115,847.55	4,797.00
HEARTLAND EXPRESS INC		180,918.40	155,092.50	8,475.00
HEARTLAND FINANCIAL USA INC		1,039,403.34	997,533.15	22,697.00
HECLA MINING CO		1,835,755.24	783,923.56	332,171.00
HEICO CORP		395,373.84	772,165.68	9,966.00
HEICO CORP		672,701.24	1,184,085.00	18,795.00
HEIDRICK & STRUGGLES INTERNATI		81,976.55	121,079.58	3,882.00
HELEN OF TROY LTD		1,812,120.76	2,513,277.62	19,159.00
HELIUS MEDICAL TECHNOLOGIES IN		28,977.71	22,423.68	2,448.00
HELIX ENERGY SOLUTIONS GROUP I		974,313.22	572,794.57	105,877.00
HELMERICH & PAYNE INC		1,469,140.33	1,206,937.44	25,176.00
HEMBLA AB		11,251,914.87	-	482.00
HEMISPHERE MEDIA GROUP INC		94,990.34	95,990.98	7,907.00
HENKEL AG & CO KGAA		-	-	-
HENRY SCHEIN INC		2,178,564.64	2,924,398.88	37,244.00
HERBALIFE NUTRITION LTD		859,670.90	1,614,699.45	27,391.00
HERC HOLDINGS INC		169,096.08	112,640.66	4,334.00
HERITAGE COMMERCE CORP		144,294.31	121,349.34	10,701.00
HERITAGE FINANCIAL CORP/WA		728,053.70	841,878.44	28,327.00
HERITAGE INSURANCE HOLDINGS IN		222,534.71	217,767.68	14,794.00
HERITAGE-CRYSTAL CLEAN INC		202,401.21	263,441.49	11,449.00
HERMAN MILLER INC		525,312.43	499,699.75	16,519.00
HERON THERAPEUTICS INC		302,026.19	335,378.26	12,929.00
HERSHA HOSPITALITY TRUST		536,333.36	481,999.20	27,480.00
HERSHEY CO/THE	3.375% 05/15/2023 DD 05/10/18	253,267.50	251,642.50	250,000.00
HERSHEY CO/THE		2,688,842.35	3,623,219.90	33,805.00
HERTZ GLOBAL HOLDINGS INC		432,469.87	570,215.10	41,774.00
HESKA CORP		94,670.23	104,783.70	1,217.00

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HESS CORP	5.600% 02/15/2041 DD 08/10/10	152,992.50	131,989.50	150,000.00
HESS CORP	4.300% 04/01/2027 DD 09/28/16	298,323.00	274,899.00	300,000.00
HESS CORP		3,325,791.22	2,524,608.00	62,336.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2020 DD 10/15/16	252,735.83	245,634.55	245,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2022 DD 10/15/16	41,506.00	40,614.40	40,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2025 DD 10/15/16	908,115.50	917,152.60	910,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2035 DD 10/15/16	350,012.93	313,358.50	325,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2045 DD 10/15/16	2,061,310.25	1,950,868.70	2,090,000.00
HEWLETT PACKARD ENTERPRISE CO		3,637,023.02	4,725,309.47	357,707.00
HEXCEL CORP		855,079.02	1,187,167.36	20,704.00
HFF INC		225,240.51	236,497.12	7,132.00
HIBBETT SPORTS INC		381,957.58	200,700.50	14,035.00
HIGHPOINT RESOURCES CORP		461,188.42	205,803.48	82,652.00
HIGHWOODS PROPERTIES INC		4,124,261.40	3,447,588.52	89,108.00
HIGHWOODS REALTY LP	3.200% 06/15/2021 DD 05/27/14	123,931.25	123,472.50	125,000.00
HILCORP ENERGY I LP / HIL 144A	5.750% 10/01/2025 DD 06/04/15	1,306,356.25	1,161,450.00	1,305,000.00
HILEX POLY 12/16 COV-LITE TL		844,305.04	787,709.92	837,250.00
HILLENBRAND INC		429,378.16	456,259.97	12,029.00
HILL-ROM HOLDINGS INC		724,459.01	1,328,161.45	14,999.00
HILLTOP HOLDINGS INC		1,514,338.65	986,088.15	55,305.00
HILTON GRAND VACATIONS INC		794,621.25	624,677.69	23,671.00
HILTON USA TRUST 20 HHV F 144A	VAR RT 11/05/2038 DD 11/01/16	539,916.56	546,327.81	609,000.00
HILTON USA TRUST 20 SFP F 144A	6.155% 11/05/2035 DD 11/01/16	1,488,317.43	1,529,007.54	1,513,000.00
HILTON WORLDWIDE HOLDINGS INC		6,264,249.84	6,892,871.80	96,001.00
HINGHAM INSTITUTION FOR SAVING		123,117.13	140,197.66	709.00
HIROSE ELECTRIC CO LTD		12,709,829.21	10,725,531.98	109,262.00
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		416,001.80	619,563.25	22,025.00
HNI CORP		408,230.05	298,816.62	8,434.00
HOLLYFRONTIER CORP		1,040,047.47	1,912,143.60	37,405.00
HOLOGIC INC		1,813,422.94	2,559,666.90	62,279.00
HOLOGIC INC 144A	4.375% 10/15/2025 DD 10/10/17	655,412.07	618,450.00	665,000.00
HOME BANCORP INC		232,671.37	221,179.20	6,248.00
HOME BANCSHARES INC/AR		2,341,621.46	1,643,509.88	100,582.00
HOME DEPOT INC/THE	5.875% 12/16/2036 DD 12/19/06	210,216.00	240,290.00	200,000.00
HOME DEPOT INC/THE	3.950% 09/15/2020 DD 09/10/10	125,536.25	127,040.00	125,000.00
HOME DEPOT INC/THE	2.700% 04/01/2023 DD 04/05/13	60,922.80	59,379.60	60,000.00
HOME DEPOT INC/THE	4.200% 04/01/2043 DD 04/05/13	63,807.00	58,975.80	60,000.00
HOME DEPOT INC/THE	3.750% 02/15/2024 DD 09/10/13	96,145.20	92,024.10	90,000.00
HOME DEPOT INC/THE	4.400% 03/15/2045 DD 06/12/14	65,848.80	60,430.20	60,000.00
HOME DEPOT INC/THE	2.625% 06/01/2022 DD 06/02/15	39,925.20	39,580.40	40,000.00
HOME DEPOT INC/THE	4.250% 04/01/2046 DD 06/02/15	153,006.00	149,490.00	150,000.00
HOME DEPOT INC/THE	3.350% 09/15/2025 DD 09/15/15	93,679.20	88,856.10	90,000.00
HOME DEPOT INC/THE	2.000% 04/01/2021 DD 02/12/16	175,228.05	171,542.00	175,000.00
HOME DEPOT INC/THE	3.000% 04/01/2026 DD 02/12/16	39,292.00	38,745.60	40,000.00
HOME DEPOT INC/THE	2.125% 09/15/2026 DD 09/15/16	65,929.50	63,011.20	70,000.00
HOME DEPOT INC/THE		25,730,417.29	47,483,144.28	276,354.00
HOME PARTNERS OF AMER 1 E 144A	VAR RT 07/17/2034 DD 06/29/17	252,000.00	252,000.00	252,000.00
HOME PARTNERS OF AMER 1 F 144A	VAR RT 07/17/2034 DD 06/29/17	364,155.43	365,868.24	366,000.00
HOME PARTNERS OF AMER 1 F 144A	VAR RT 07/17/2037 DD 06/07/18	682,000.00	668,646.44	682,000.00
HOMESTREET INC		570,089.57	405,981.29	19,123.00
HOMETRUST BANCSHARES INC		240,706.31	274,314.04	10,478.00
HOMOLOGY MEDICINES INC		51,951.30	57,353.40	2,565.00
HON HAI PRECISION INDUSTRY CO		7,034,668.70	5,176,535.58	2,247,333.00
HONDA AUTO RECEIVABLES 20 1 A3	1.720% 07/21/2021 DD 03/28/17	994,973.41	985,549.34	994,098.59
HONDA AUTO RECEIVABLES 20 4 A3	1.230% 09/23/2019 DD 10/22/15	62,604.67	62,691.23	62,721.96
HONDA AUTO RECEIVABLES 20 4 A3	1.210% 12/18/2020 DD 10/25/16	978,247.50	975,658.20	984,528.80
HONDA AUTO RECEIVABLES 20 4 A4	2.210% 03/21/2024 DD 11/29/17	492,070.31	492,620.00	500,000.00
HONEYWELL INTERNATIONAL INC	4.250% 03/01/2021 DD 02/17/11	266,645.25	231,340.50	225,000.00
HONEYWELL INTERNATIONAL INC	2.500% 11/01/2026 DD 10/31/16	86,736.60	84,178.80	90,000.00
HONEYWELL INTERNATIONAL INC	3.812% 11/21/2047 DD 11/21/17	209,172.00	189,858.00	200,000.00
HONEYWELL INTERNATIONAL INC		15,413,475.35	23,615,789.40	178,745.00
HONG KONG & CHINA GAS CO LTD	HK/00003	6,889,085.22	13,603,843.13	6,574,645.00
HOOKER FURNITURE CORP		254,220.98	160,489.62	6,093.00
HOPE BANCORP INC		1,842,032.58	1,127,352.30	95,055.00
HORACE MANN EDUCATORS CORP		1,238,519.81	1,184,393.70	31,626.00
HORIZON BANCORP INC/IN		446,812.11	443,686.26	28,117.00
HORIZON PHARMA PLC		6,262,436.16	5,893,107.68	301,592.00
HORMEL FOODS CORP		1,586,406.86	2,726,483.76	63,882.00
HORTONWORKS INC		179,595.14	194,684.42	13,501.00



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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>
HOSPITALITY PROPERTIES TRUST	5.000% 08/15/2022 DD 08/16/12	133,380.00	127,680.00	125,000.00
HOSPITALITY PROPERTIES TRUST	3.950% 01/15/2028 DD 10/26/17	292,278.00	270,372.00	300,000.00
HOSPITALITY PROPERTIES TRUST	4.500% 06/15/2023 DD 06/06/13	1,184,460.00	1,210,212.00	1,200,000.00
HOSPITALITY PROPERTIES TRUST		1,084,482.02	1,002,339.12	41,974.00
HOST HOTELS & RESORTS INC		3,678,672.67	3,695,072.20	221,660.00
HOST HOTELS & RESORTS LP	4.750% 03/01/2023 DD 08/09/12	245,000.00	250,316.50	245,000.00
HOST HOTELS & RESORTS LP	6.000% 10/01/2021 DD 04/01/12	110,028.05	99,707.25	95,000.00
HOSTESS BRANDS INC		1,139,850.87	827,359.38	75,627.00
HOUGHTON MIFFLIN HARCOURT CO		706,866.81	651,041.66	73,481.00
HOULIHAN LOKEY INC		230,546.93	228,454.40	6,208.00
HOVNANIAN ENTERPRISES INC		142,323.31	51,823.26	75,765.00
HOWARD BANCORP INC		145,543.25	109,809.70	7,679.00
HOWARD HUGHES CORP/THE		901,675.40	940,666.32	9,636.00
HOWARD HUGHES CORP/THE 144A	5.375% 03/15/2025 DD 03/16/17	1,507,175.00	1,424,100.00	1,515,000.00
HOWDEN JOINERY GROUP PLC		9,360,938.30	9,613,230.61	1,732,800.00
HP INC	6.000% 09/15/2041 DD 09/19/11	29,917.20	29,737.50	30,000.00
HP INC		15,586,836.50	19,060,801.98	931,613.00
HSBC BANK USA NA/NEW YORK NY	5.875% 11/01/2034 DD 10/25/04	256,103.77	279,581.00	250,000.00
HSBC HOLDINGS PLC	6.500% 05/02/2036 DD 05/03/06	77,843.40	68,270.40	60,000.00
HSBC HOLDINGS PLC	6.800% 06/01/2038 DD 05/27/08	658,105.00	590,470.00	500,000.00
HSBC HOLDINGS PLC	4.000% 03/30/2022 DD 03/30/12	63,681.00	60,781.80	60,000.00
HSBC HOLDINGS PLC	5.250% 03/14/2044 DD 03/12/14	21,130.20	19,823.60	20,000.00
HSBC HOLDINGS PLC	4.250% 08/18/2025 DD 08/18/15	39,714.40	38,823.60	40,000.00
HSBC HOLDINGS PLC	3.400% 03/08/2021 DD 03/08/16	253,280.00	249,352.50	250,000.00
HSBC HOLDINGS PLC	2.950% 05/25/2021 DD 05/25/16	200,202.00	197,422.00	200,000.00
HSBC HOLDINGS PLC	4.375% 11/23/2026 DD 11/23/16	173,493.00	164,580.40	170,000.00
HSBC HOLDINGS PLC	5.100% 04/05/2021 DD 04/05/11	1,040,499.00	930,699.00	900,000.00
HSBC HOLDINGS PLC	4.875% 01/14/2022 DD 11/17/11	3,383,256.00	2,997,614.00	2,900,000.00
HSBC HOLDINGS PLC	VAR RT 01/05/2022 DD 10/05/16	500,000.00	505,005.00	500,000.00
HSBC USA INC	5.000% 09/27/2020 DD 09/27/10	323,586.00	306,363.00	300,000.00
HSBC USA INC	2.350% 03/05/2020 DD 03/05/15	504,550.00	494,950.00	500,000.00
HSBC USA INC	3.500% 06/23/2024 DD 06/23/14	100,249.00	98,435.00	100,000.00
HUANGSHAN TOURISM DEVELOPMENT	CN/900942	619,098.88	615,018.30	508,700.00
HUAXIN CEMENT CO LTD	CN/900933	906,246.07	1,082,845.50	635,100.00
HUB GROUP INC		506,158.19	471,233.84	12,712.00
HUBBELL INC		1,169,844.12	1,333,242.14	13,421.00
HUBSPOT INC		477,470.69	868,165.65	6,905.00
HUCHEMS FINE CHEMICAL CORP		525,305.50	529,171.92	24,500.00
HUDSON LTD		129,365.63	141,470.35	8,249.00
HUDSON PACIFIC PROPERTIES INC		1,308,375.35	1,111,021.92	38,232.00
HUGHES SATELLITE SYSTEMS CORP	6.625% 08/01/2026 DD 02/01/17	893,812.50	792,556.25	865,000.00
HUMANA INC	4.950% 10/01/2044 DD 09/19/14	176,086.80	174,622.30	170,000.00
HUMANA INC		5,118,552.08	9,532,335.52	33,274.00
HUNG SHENG CONSTRUCTION LTD		1,862,196.32	1,408,163.50	1,694,040.00
HUNGARY GOVERNMENT INTERNATION	6.375% 03/29/2021 DD 03/29/11	167,550.00	158,301.00	150,000.00
HUNGARY GOVERNMENT INTERNATION	7.625% 03/29/2041 DD 03/29/11	379,375.00	349,955.00	250,000.00
HUNGARY GOVERNMENT INTERNATION	5.375% 03/25/2024 DD 03/25/14	164,010.00	160,545.00	150,000.00
HUNTINGTON AUTO TRUST 1 A4	1.930% 04/15/2022 DD 11/30/16	2,145,007.60	2,118,428.80	2,140,000.00
HUNTINGTON BANCSHARES INC/OH	2.300% 01/14/2022 DD 08/09/16	77,224.80	77,240.80	80,000.00
HUNTINGTON BANCSHARES INC/OH		2,490,130.82	3,093,907.52	259,556.00
HUNTINGTON INGALLS INDUSTRIES		1,025,625.90	1,854,951.57	9,747.00
HUNTSMAN CORP		10,080,682.11	6,632,847.21	343,849.00
HUONS CO LTD		426,499.57	409,399.55	6,380.00
HURCO COS INC		164,262.01	177,357.60	4,968.00
HURON CONSULTING GROUP INC		820,920.08	863,239.44	16,824.00
HUSKY ENERGY INC	4.000% 04/15/2024 DD 03/17/14	181,648.20	178,135.20	180,000.00
HYATT HOTELS CORP		464,549.86	590,553.60	8,736.00
HYDRO-QUEBEC	8.050% 07/07/2024 DD 07/07/94	133,058.83	124,213.00	100,000.00
HYPERA SA		882,427.48	875,825.32	112,400.00
HYSTER-YALE MATERIALS HANDLING		508,405.19	482,854.28	7,793.00
HYUNDAI AUTO RECEIVABLES C A3	1.460% 02/18/2020 DD 09/16/15	36,312.37	36,302.93	36,327.63
HYUNDAI CAPITAL AMERICA 144A	3.750% 07/08/2021 DD 06/08/18	1,997,560.00	1,994,080.00	2,000,000.00
HYUNDAI MOTOR CO		1,992,733.34	1,455,920.93	13,709.00
I3 VERTICALS INC		43,183.64	47,742.10	1,981.00
IAC/INTERACTIVECORP		1,087,020.68	3,171,168.00	17,325.00
IBERIABANK CORP		3,382,260.69	2,723,543.60	42,370.00
IBM CREDIT LLC	VAR RT 02/05/2021 DD 02/06/18	1,000,000.00	989,240.00	1,000,000.00
IBM CREDIT LLC	3.450% 11/30/2020 DD 11/30/18	1,998,420.00	2,010,340.00	2,000,000.00
ICF INTERNATIONAL INC		652,357.23	812,794.66	12,547.00
ICHOR HOLDINGS LTD		455,610.39	279,936.20	17,174.00

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ICU MEDICAL INC		1,041,946.83	860,193.98	3,746.00
IDACORP INC		2,976,873.46	3,584,764.26	38,521.00
IDERA PHARMACEUTICALS INC		40,539.27	8,010.84	2,892.00
IDEX CORP		1,232,758.29	2,283,917.14	18,089.00
IDEXX LABORATORIES INC		1,656,671.94	3,727,654.78	20,039.00
IES HOLDINGS INC		103,541.07	91,091.90	5,858.00
IHS MARKIT LTD	4.125% 08/01/2023 DD 07/23/18	249,605.00	247,450.00	250,000.00
IHS MARKIT LTD		4,170,468.22	4,307,322.24	89,792.00
II-VI INC		384,313.33	381,826.98	11,763.00
ILLINOIS ST TOLL HIGHWAY AUTH	6.184% 01/01/2034 DD 05/21/09	153,385.00	156,870.00	125,000.00
ILLINOIS ST TXBL	5.100% 06/01/2033 DD 06/12/03	204,783.10	204,987.45	215,000.00
ILLINOIS TOOL WORKS INC	3.900% 09/01/2042 DD 08/28/12	52,771.00	49,218.50	50,000.00
ILLINOIS TOOL WORKS INC	3.500% 03/01/2024 DD 02/25/14	311,946.95	309,675.65	305,000.00
ILLINOIS TOOL WORKS INC	2.650% 11/15/2026 DD 11/07/16	194,003.20	185,844.00	200,000.00
ILLINOIS TOOL WORKS INC		7,435,871.22	10,003,569.09	78,961.00
ILLUMINA INC		4,012,046.10	10,550,937.54	35,178.00
IMAX CORP		312,467.98	184,450.86	9,806.00
IMMERSION CORP		48,231.92	41,574.40	4,640.00
IMMUNE DESIGN CORP		141,286.37	28,845.70	22,189.00
IMMUNOGEN INC		165,245.43	131,246.40	27,343.00
IMMUNOMEDICS INC		362,773.37	502,032.87	35,181.00
IMPAC MORTGAGE HOLDINGS INC		108,914.06	28,930.98	7,674.00
IMPERIAL BRANDS FINANCE P 144A	3.500% 02/11/2023 DD 02/11/13	2,480,825.00	2,425,925.00	2,500,000.00
IMPERIAL BRANDS FINANCE P 144A	4.250% 07/21/2025 DD 07/21/15	210,722.00	196,716.00	200,000.00
IMPERVA INC		288,972.09	374,403.87	6,723.00
IMPINJ INC		143,054.05	44,115.60	3,032.00
IMT TRUST 2017-A APTS EFL 144A	VAR RT 06/15/2034 DD 07/18/17	608,549.06	606,875.20	608,000.00
INCITEC PIVOT LTD		12,298,445.51	9,584,337.38	4,150,645.00
INCYTE CORP		3,280,688.40	2,719,299.17	42,763.00
INDEPENDENCE CONTRACT DRILLING		99,807.67	71,713.20	22,985.00
INDEPENDENCE HOLDING CO		64,969.93	118,412.80	3,364.00
INDEPENDENCE PLAZA INDP E 144A	4.996% 07/10/2035 DD 06/01/18	1,219,940.34	1,214,168.40	1,220,000.00
INDEPENDENCE REALTY TRUST INC		602,952.21	599,316.30	65,285.00
INDEPENDENT BANK CORP/MI		256,013.09	280,659.04	13,352.00
INDEPENDENT BANK CORP/ROCKLAND		1,263,328.17	1,353,748.74	19,254.00
INDEPENDENT BANK GROUP INC		759,410.88	600,410.86	13,118.00
INDIANA MICHIGAN POWER CO	4.550% 03/15/2046 DD 03/03/16	96,627.60	90,664.20	90,000.00
INDIKA ENERGY CAPITAL II 144A	6.875% 04/10/2022 DD 04/10/17	24,096.00	24,043.92	24,000.00
INDO ENERGY FINANCE II BV REGS	6.375% 01/24/2023 DD 01/24/13	418,232.25	400,711.74	429,000.00
INDO TAMBANGRAYA MEGAH TBK PT		411,783.68	385,707.42	273,900.00
INDONESIA ASAHAN ALUMINIUM 144A	5.710% 11/15/2023 DD 11/15/18	316,760.25	319,507.56	314,000.00
INDONESIA ASAHAN ALUMINIUM 144A	6.757% 11/15/2048 DD 11/15/18	103,388.75	109,678.21	107,000.00
INDONESIA GOVERNMENT INTE 144A	5.875% 01/15/2024 DD 01/15/14	351,817.01	342,218.10	321,000.00
INDONESIA GOVERNMENT INTE 144A	5.125% 01/15/2045 DD 01/15/15	104,737.50	103,231.80	105,000.00
INDONESIA GOVERNMENT INTE 144A	4.350% 01/08/2027 DD 12/08/16	2,907,083.25	2,899,190.92	2,932,000.00
INDONESIA GOVERNMENT INTE 144A	3.850% 07/18/2027 DD 07/18/17	937,811.88	951,150.20	1,001,000.00
INDONESIA GOVERNMENT INTE REGS	8.500% 10/12/2035 DD 10/12/05	1,891,954.95	1,899,111.76	1,412,000.00
INDONESIA GOVERNMENT INTE REGS	6.625% 02/17/2037 DD 02/14/07	1,692,672.00	1,913,314.44	1,653,000.00
INDONESIA GOVERNMENT INTE REGS	5.375% 10/17/2023 DD 07/17/13	416,725.00	412,474.80	395,000.00
INDONESIA GOVERNMENT INTE REGS	4.750% 01/08/2026 DD 12/08/15	3,976,711.25	3,903,435.77	3,853,000.00
INDONESIA GOVERNMENT INTERNATI	2.950% 01/11/2023 DD 12/11/17	298,350.00	286,377.00	300,000.00
INDONESIA GOVERNMENT INTERNATI	3.500% 01/11/2028 DD 12/11/17	298,710.00	277,665.00	300,000.00
INDONESIA TREASURY BOND	6.625% 05/15/2033	586,357.05	496,675.73	8,200,000,000.00
INDONESIA TREASURY BOND	8.375% 03/15/2024	746,630.44	598,436.47	8,470,000,000.00
INDONESIA TREASURY BOND	9.000% 03/15/2029	4,441,285.34	3,565,506.31	48,720,000,000.00
INDONESIA TREASURY BOND	8.750% 02/15/2044	3,079,743.29	2,572,744.26	37,000,000,000.00
INDONESIA TREASURY BOND	8.250% 06/15/2032	300,719.19	243,348.99	3,529,000,000.00
INDONESIA TREASURY BOND	8.250% 05/15/2036	539,694.43	534,092.27	7,750,000,000.00
INDONESIA TREASURY BOND	8.750% 05/15/2031	224,267.13	218,780.22	3,020,000,000.00
INDUSTRIA DE DISENO TEXTIL SA		9,846,134.56	16,576,452.34	648,800.00
INDUSTRIAL & COMMERCIAL BANK O	HK/01398	13,563,281.52	13,482,086.02	18,883,000.00
INDUSTRIAL LOGISTICS PROPRTIE		5,348,295.20	4,585,208.71	233,106.70
INDYMAC INDX MORTGAG AR18 2A1A	VAR RT 10/25/2036 DD 09/07/05	64,732.49	67,380.02	88,221.46
INDYMAC INDX MORTGAGE AR15 A2	VAR RT 07/25/2036 DD 05/30/06	1,326,782.29	1,481,224.58	1,622,975.23
INDYMAC INDX MORTGAGE AR39 A1	VAR RT 02/25/2037 DD 12/28/06	1,039,710.46	1,041,111.20	1,100,226.36
INDYMAC INDX MORTGAGE AR4 A1A	VAR RT 05/25/2046 DD 03/25/06	641,546.75	720,454.64	759,788.92
INEOS GROUP HOLDINGS SA 144A	5.625% 08/01/2024 DD 08/09/16	1,364,081.25	1,218,250.00	1,375,000.00
INFINERA CORP		1,167,697.48	453,666.99	113,701.00
INFORMATION SERVICES GROUP INC		45,580.48	47,687.28	11,247.00
INFREAREIT INC		580,953.24	702,719.62	33,431.00

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INFRASTRUCTURE AND ENERGY ALTE		119,779.27	105,839.37	12,923.00
ING GROEP NV	3.150% 03/29/2022 DD 03/29/17	76,689.75	73,743.00	75,000.00
ING GROEP NV	3.950% 03/29/2027 DD 03/29/17	201,734.00	191,908.00	200,000.00
ING GROEP NV	4.100% 10/02/2023 DD 10/02/18	1,350,972.00	1,349,176.50	1,350,000.00
INGENICO GROUP SA		13,886,615.97	9,532,919.08	168,332.00
INGERSOLL-RAND GLOBAL HOLDING	5.750% 06/15/2043 DD 12/15/13	103,234.00	114,751.00	100,000.00
INGERSOLL-RAND GLOBAL HOLDING	3.750% 08/21/2028 DD 02/21/18	34,840.75	34,052.90	35,000.00
INGERSOLL-RAND PLC		3,023,299.76	5,415,412.80	59,360.00
INGEVITY CORP		419,666.41	662,238.97	7,913.00
INGLES MARKETS INC	5.750% 06/15/2023 DD 06/12/13	957,925.00	948,000.00	960,000.00
INGLES MARKETS INC		512,124.55	304,836.78	11,199.00
INGREDION INC		1,406,991.51	1,459,749.40	15,971.00
INKIA ENERGY LTD 144A	5.875% 11/09/2027 DD 11/09/17	335,057.00	325,117.26	351,000.00
INNER MONGOLIA YITAI COAL CO L	CN/900948	280,665.60	291,244.80	246,400.00
INNERWORKINGS INC		292,732.09	117,675.36	31,464.00
INNOPHOS HOLDINGS INC		596,846.47	317,074.78	12,926.00
INNOSPEC INC		5,468,331.83	4,903,929.28	79,403.00
INNOVATE BIOPHARMACEUTICALS IN		50,663.83	7,722.33	3,343.00
INNOVATIVE INDUSTRIAL PROPERTI		281,538.57	325,945.59	7,181.00
INNOVIVA INC		144,359.39	221,929.10	12,718.00
INOGEN INC		268,772.70	417,211.20	3,360.00
INOVALON HOLDINGS INC		158,485.21	175,378.24	12,368.00
INOVIO PHARMACEUTICALS INC		116,823.12	67,428.00	16,857.00
INPHI CORP		358,382.95	264,690.95	8,233.00
INSIGHT ENTERPRISES INC		670,950.75	801,226.50	19,662.00
INSMED INC		3,842,712.16	2,477,134.72	188,806.00
INSPERITY INC		4,350,324.50	4,697,315.04	50,314.00
INSPIRE MEDICAL SYSTEMS INC		80,478.29	86,021.00	2,036.00
INSTALLED BUILDING PRODUCTS IN		176,208.09	134,389.41	3,989.00
INSTEEL INDUSTRIES INC		154,271.17	117,199.56	4,827.00
INSTRUCTURE INC		7,278,375.69	6,452,807.79	172,029.00
INSULET CORP		1,268,555.80	1,106,434.68	13,949.00
INSYS THERAPEUTICS INC		54,492.27	15,053.50	4,301.00
INTEGER HOLDINGS CORP		6,765,880.69	8,495,745.30	111,405.00
INTEGRA LIFESCIENCES HOLDINGS		1,107,942.31	781,808.50	17,335.00
INTEGRATED DEVICE TECHNOLOGY I		623,071.50	1,182,951.18	24,426.00
INTEL CORP	3.300% 10/01/2021 DD 09/19/11	206,954.00	202,118.00	200,000.00
INTEL CORP	4.000% 12/15/2032 DD 12/11/12	92,924.00	102,429.00	100,000.00
INTEL CORP	3.700% 07/29/2025 DD 07/29/15	413,051.10	393,404.70	390,000.00
INTEL CORP	4.900% 07/29/2045 DD 07/29/15	316,265.50	299,156.00	275,000.00
INTEL CORP	2.600% 05/19/2026 DD 05/19/16	88,011.90	84,263.40	90,000.00
INTEL CORP	3.734% 12/08/2047 DD 06/08/18	123,433.20	111,110.40	120,000.00
INTEL CORP		33,045,750.93	51,545,753.22	1,098,354.00
INTELLIA THERAPEUTICS INC		132,577.03	82,309.50	6,030.00
INTELSAT JACKSON HOLDINGS SA	5.500% 08/01/2023 DD 06/05/13	500,025.00	513,300.00	590,000.00
INTELSAT SA		445,603.94	914,165.82	42,738.00
INTER PARFUMS INC		134,503.79	255,788.57	3,901.00
INTERACTIVE BROKERS GROUP INC		450,865.65	918,502.55	16,807.00
INTER-AMERICAN DEVELOPMENT BAN	2.125% 11/09/2020 DD 11/08/13	303,459.00	297,201.00	300,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.125% 01/15/2025 DD 01/15/15	337,050.00	338,072.00	350,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.750% 04/14/2022 DD 04/15/15	496,165.00	486,320.00	500,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.875% 06/16/2020 DD 06/16/15	310,381.30	306,683.00	310,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.125% 01/18/2022 DD 01/18/17	69,652.80	68,993.40	70,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.625% 05/12/2020 DD 04/12/17	699,862.00	691,026.00	700,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.500% 01/18/2023 DD 01/18/18	228,656.80	228,569.40	230,000.00
INTERCEPT PHARMACEUTICALS INC		373,443.31	414,549.27	4,113.00
INTERCONTINENTAL EXCHANGE INC	3.750% 12/01/2025 DD 11/24/15	95,346.00	90,474.57	90,000.00
INTERCONTINENTAL EXCHANGE INC	4.250% 09/21/2048 DD 08/13/18	60,288.00	59,144.34	60,000.00
INTERCONTINENTAL EXCHANGE INC		18,371,563.50	23,535,653.22	312,434.00
INTERDIGITAL INC		1,430,358.00	1,170,164.45	17,615.00
INTERFACE INC		264,675.23	202,734.75	14,227.00
INTERNAP CORP		2,137,790.34	504,361.95	121,533.00
INTERNATIONAL BANCSHARES CORP		1,638,998.83	1,460,486.40	42,456.00
INTERNATIONAL BANK FOR RECONST	2.250% 06/24/2021 DD 06/25/14	507,975.00	496,165.00	500,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 07/29/2025 DD 07/29/15	293,674.88	285,400.60	290,000.00
INTERNATIONAL BANK FOR RECONST	1.875% 10/07/2022 DD 10/07/15	477,160.80	466,944.00	480,000.00
INTERNATIONAL BANK FOR RECONST	1.375% 03/30/2020 DD 03/30/16	995,330.00	985,230.00	1,000,000.00
INTERNATIONAL BANK FOR RECONST	1.750% 04/19/2023 DD 04/19/16	148,914.00	144,715.50	150,000.00
INTERNATIONAL BANK FOR RECONST	1.375% 05/24/2021 DD 05/24/16	297,207.00	291,741.00	300,000.00
INTERNATIONAL BANK FOR RECONST	1.125% 08/10/2020 DD 08/10/16	346,508.00	341,775.00	350,000.00

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INTERNATIONAL BANK FOR RECONST	1.375% 09/20/2021 DD 09/20/16	100,288.00	96,807.00	100,000.00
INTERNATIONAL BANK FOR RECONST	1.875% 10/27/2026 DD 10/27/16	231,925.00	233,857.50	250,000.00
INTERNATIONAL BANK FOR RECONST	2.000% 01/26/2022 DD 01/26/17	108,760.30	108,067.30	110,000.00
INTERNATIONAL BUSINESS MACHINE	5.875% 11/29/2032 DD 11/27/02	384,753.00	349,323.00	300,000.00
INTERNATIONAL BUSINESS MACHINE	5.600% 11/30/2039 DD 11/30/09	179,406.85	169,589.79	153,000.00
INTERNATIONAL BUSINESS MACHINE	4.000% 06/20/2042 DD 06/20/12	104,667.15	94,339.35	105,000.00
INTERNATIONAL BUSINESS MACHINE	3.375% 08/01/2023 DD 08/01/13	109,462.50	103,853.40	105,000.00
INTERNATIONAL BUSINESS MACHINE	3.625% 02/12/2024 DD 02/12/14	105,009.69	99,276.00	100,000.00
INTERNATIONAL BUSINESS MACHINE	2.250% 02/19/2021 DD 02/19/16	141,334.20	137,179.00	140,000.00
INTERNATIONAL BUSINESS MACHINE	VAR RT 02/12/2019 DD 02/12/14	705,350.10	700,147.00	700,000.00
INTERNATIONAL BUSINESS MACHINE		36,884,229.39	25,044,342.75	220,325.00
INTERNATIONAL FINANCE CORP	1.625% 07/16/2020 DD 07/16/15	198,210.00	197,072.00	200,000.00
INTERNATIONAL FINANCE CORP	1.125% 07/20/2021 DD 07/20/16	388,996.00	385,716.00	400,000.00
INTERNATIONAL FLAVORS & FRAGRA		2,450,560.63	3,249,871.08	24,204.00
INTERNATIONAL GAME TECHNO 144A	6.250% 01/15/2027 DD 09/26/18	1,043,125.00	993,600.00	1,035,000.00
INTERNATIONAL GAME TECHNOLOGY		478,724.75	367,959.13	25,151.00
INTERNATIONAL LEASE FINANCE CO	8.250% 12/15/2020 DD 12/07/10	70,435.80	64,546.80	60,000.00
INTERNATIONAL LEASE FINANCE CO	5.875% 08/15/2022 DD 08/21/12	563,886.20	523,730.00	500,000.00
INTERNATIONAL PAPER CO	7.300% 11/15/2039 DD 12/07/09	111,433.00	117,873.00	100,000.00
INTERNATIONAL PAPER CO	4.800% 06/15/2044 DD 06/10/14	9,849.10	8,966.10	10,000.00
INTERNATIONAL PAPER CO	3.800% 01/15/2026 DD 05/26/15	238,109.80	226,612.10	230,000.00
INTERNATIONAL PAPER CO	3.000% 02/15/2027 DD 08/11/16	1,346,748.90	1,233,415.85	1,355,000.00
INTERNATIONAL PAPER CO	4.400% 08/15/2047 DD 08/11/16	1,571,446.80	1,383,560.15	1,645,000.00
INTERNATIONAL PAPER CO	4.350% 08/15/2048 DD 08/09/17	902,547.00	770,013.00	900,000.00
INTERNATIONAL PAPER CO		3,780,219.66	3,862,411.64	95,699.00
INTERNATIONAL SEAWAYS INC		292,409.59	278,668.32	16,548.00
INTERNATIONAL SPEEDWAY CORP		668,244.98	797,637.96	18,186.00
INTERPUBLIC GROUP OF COS INC/T	4.200% 04/15/2024 DD 04/03/14	152,500.50	149,920.50	150,000.00
INTERPUBLIC GROUP OF COS INC/T	3.500% 10/01/2020 DD 09/21/18	199,982.00	200,248.00	200,000.00
INTERPUBLIC GROUP OF COS INC/T	3.750% 10/01/2021 DD 09/21/18	200,296.00	201,248.00	200,000.00
INTERPUBLIC GROUP OF COS INC/T	4.650% 10/01/2028 DD 09/21/18	199,710.00	197,390.00	200,000.00
INTERPUBLIC GROUP OF COS INC/T	5.400% 10/01/2048 DD 09/21/18	198,000.00	189,400.00	200,000.00
INTERPUBLIC GROUP OF COS INC/T		1,456,084.92	1,920,549.85	93,095.00
INTERSECT ENT INC		101,744.79	157,554.38	5,591.00
INTESA SANPAOLO SPA	5.250% 01/12/2024 DD 01/14/14	242,876.40	234,379.20	240,000.00
INTESA SANPAOLO SPA 144A	3.875% 01/12/2028 DD 01/12/18	1,785,852.00	1,537,272.00	1,800,000.00
INTL. FCSTONE INC		474,609.74	438,850.26	11,997.00
INTRA-CELLULAR THERAPIES INC		291,524.08	248,131.15	21,785.00
INTREPID POTASH INC		171,478.20	185,070.60	71,181.00
INTREXON CORP		4,362,948.99	1,315,965.72	201,218.00
INTRICON CORP		66,896.05	36,958.38	1,401.00
INTUIT INC		5,284,847.95	11,489,347.10	58,366.00
INTUITIVE SURGICAL INC		11,994,406.76	32,681,500.80	68,240.00
INVACARE CORP		324,563.96	111,769.90	25,993.00
INVESCO FINANCE PLC	4.000% 01/30/2024 DD 11/12/13	212,740.00	199,678.00	200,000.00
INVESCO LTD		2,552,440.93	1,647,266.22	98,403.00
INVESCO MORTGAGE CAPITAL INC		1,295,778.68	1,247,929.84	86,183.00
INVESTAR HOLDING CORP		122,386.91	128,191.20	5,169.00
INVESTMENT TECHNOLOGY GROUP IN		432,895.54	669,090.24	22,126.00
INVESTORS BANCORP INC		2,544,008.19	1,930,323.20	185,608.00
INVESTORS REAL ESTATE TRUST		599,550.75	443,504.48	9,038.20
INVESTORS TITLE CO		146,417.19	160,425.44	908.00
INVITAE CORP		106,109.11	137,951.38	12,473.00
INVITATION HOMES 2 SFR1 F 144A	VAR RT 03/17/2037 DD 02/08/18	693,000.00	687,428.28	693,000.00
INVITATION HOMES 2 SFR2 E 144A	VAR RT 12/17/2036 DD 11/09/17	567,000.00	567,000.00	567,000.00
INVITATION HOMES 2 SFR2 F 144A	VAR RT 06/17/2037 DD 05/08/18	1,228,000.00	1,204,139.96	1,228,000.00
INVITATION HOMES 2 SFR2 F 144A	VAR RT 12/17/2036 DD 11/09/17	472,000.00	472,722.16	472,000.00
INVITATION HOMES 2 SFR3 F 144A	VAR RT 07/17/2037 DD 06/28/18	1,313,000.00	1,283,378.72	1,313,000.00
INVITATION HOMES 2 SFR4 F 144A	VAR RT 01/17/2038 DD 11/07/18	1,171,000.00	1,146,502.68	1,171,000.00
INVITATION HOMES 2/17 TLB		922,375.00	897,700.00	940,000.00
INVITATION HOMES INC		5,486,332.11	5,064,437.04	252,213.00
ION GEOPHYSICAL CORP		36,491.45	8,272.46	1,597.00
IONIS PHARMACEUTICALS INC		1,601,547.55	1,627,854.72	30,112.00
IOVANCE BIOTHERAPEUTICS INC		177,687.67	169,831.50	19,190.00
IPG PHOTONICS CORP		776,041.44	1,028,446.62	9,078.00
IQVIA HOLDINGS INC		3,144,336.54	4,536,089.99	39,047.00
IRADIMED CORP		10,202.03	12,865.96	526.00
IRAQ INTERNATIONAL BOND 144A	6.752% 03/09/2023 DD 08/09/17	340,800.49	324,841.86	342,000.00
IRAQ INTERNATIONAL BOND REGS	5.800% 01/15/2028	1,079,593.41	1,069,487.12	1,196,000.00
IRHYTHM TECHNOLOGIES INC		238,703.08	310,367.16	4,467.00

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IRIDIUM COMMUNICATIONS INC		742,747.69	1,364,119.20	73,936.00
IROBOT CORP		328,191.60	421,547.16	5,034.00
IRON MOUNTAIN INC		7,650,033.59	7,291,115.65	224,965.00
IRONWOOD PHARMACEUTICALS INC		437,300.98	273,369.32	26,387.00
IRSA INVERSIONES Y REPRESENTAC	ADR	993,652.40	837,146.00	64,100.00
IRSA PROPIEDADES COMERCIALES S	ADR	44,433.88	32,045.71	1,777.36
ISHARES MSCI BRAZIL SMALL-CA		2,603,883.18	2,721,772.17	188,619.00
ISHARES MSCI INDIA ETF		17,917,326.22	21,959,624.38	658,657.00
ISHARES RUSSELL 2000 ETF		662,697.14	623,572.30	4,657.00
ISHARES RUSSELL 2000 VALUE E		2,334,101.11	2,159,725.82	20,083.00
ISHARES RUSSELL 3000 ETF		746,171.39	695,519.28	4,734.00
ISRAEL GOVERNMENT INTERNATIONA	4.000% 06/30/2022 DD 01/30/12	212,170.00	204,574.00	200,000.00
ISRAEL ST AID	5.500% 09/18/2033 DD 09/18/03	531,544.00	507,744.00	400,000.00
ISRAMCO INC		51,946.93	51,666.00	436.00
ISS A/S		11,430,416.12	9,155,556.50	328,300.00
ISTAR FINANCIAL 6/16 TLB		1,090,897.17	1,045,841.34	1,092,262.50
ISTAR INC	6.000% 04/01/2022 DD 03/13/17	860,000.00	832,050.00	860,000.00
ISTAR INC		605,573.14	463,992.83	50,599.00
ITALY BUONI POLIENNALI DE 144A	2.600% 09/15/2023	2,260,031.24	2,304,300.34	1,889,540.10
ITALY BUONI POLIENNALI DE 144A	2.100% 09/15/2021	1,115,990.35	1,073,893.90	902,192.00
ITALY BUONI POLIENNALI DE 144A	3.100% 09/15/2026	1,216,262.14	1,138,482.61	899,670.35
ITALY BUONI POLIENNALI DE 144A	2.550% 09/15/2041	648,040.61	617,982.69	508,923.00
ITALY BUONI POLIENNALI DE 144A	0.100% 05/15/2022	1,143,827.36	1,167,401.70	1,049,240.00
ITALY BUONI POLIENNALI DE 144A	2.350% 09/15/2024	658,203.26	668,690.61	554,417.10
ITALY BUONI POLIENNALI DE 144A	1.250% 09/15/2032	953,171.06	957,995.10	920,205.30
ITALY BUONI POLIENNALI DE 144A	1.300% 05/15/2028	753,122.15	732,884.34	670,490.40
ITALY BUONI POLIENNALI DE REGS	0.100% 05/15/2023	494,242.40	492,371.49	450,915.70
ITALY REP OF DEBS	6.875% 09/27/2023 DD 09/27/93	228,349.51	219,463.40	200,000.00
ITAU UNIBANCO HOLDING SA		5,604,566.43	6,630,849.52	723,930.00
ITAU UNIBANCO HOLDING SA	ADR	3,165,842.76	3,691,472.34	403,881.00
ITERIS INC		20,729.86	12,294.08	3,296.00
ITRON INC		417,519.65	298,305.32	6,308.00
ITT INC		644,373.84	967,716.96	20,048.00
IVORY COAST GOVERNMENT IN 144A	6.125% 06/15/2033	2,239,283.25	2,070,342.40	2,498,000.00
IVORY COAST GOVERNMENT IN 144A	5.125% 06/15/2025	649,366.25	607,484.20	555,000.00
IVORY COAST GOVERNMENT IN 144A	5.250% 03/22/2030	365,918.85	298,692.20	297,000.00
IVORY COAST GOVERNMENT IN REGS	6.125% 06/15/2033	608,640.00	525,459.20	634,000.00
IWG PLC		13,611,285.02	10,594,943.25	3,980,332.00
J ALEXANDER'S HOLDINGS INC		93,010.00	76,547.23	9,301.00
J P MORGAN CHASE REV REPO	2.950% 01/02/2019 DD 12/31/18	72,200,000.00	72,200,000.00	72,200,000.00
J P MORGAN CHASE REV REPO	3.100% 01/03/2019 DD 01/02/19	46,800,000.00	46,800,000.00	46,800,000.00
J&J SNACK FOODS CORP		364,965.18	417,286.74	2,886.00
J. JILL INC		106,632.46	58,805.89	11,033.00
J.P. MORGAN CHASE NINE A 144A	VAR RT 10/06/2038 DD 09/01/16	2,551,270.00	2,374,850.00	2,500,000.00
J2 GLOBAL INC		666,913.32	604,924.22	8,719.00
JABIL INC		894,961.97	971,098.67	39,173.00
JACK HENRY & ASSOCIATES INC		1,158,822.19	2,357,447.16	18,633.00
JACK IN THE BOX INC		6,078,577.52	5,108,752.67	65,809.00
JACOBS ENGINEERING GROUP INC		1,437,012.96	1,702,822.88	29,128.00
JACOBS ENTERTAINMENT INC 144A	7.875% 02/01/2024 DD 02/07/17	1,124,248.29	1,127,850.00	1,095,000.00
JAGGED PEAK ENERGY INC		159,935.02	111,738.24	12,252.00
JAMES RIVER GROUP HOLDINGS LTD		517,264.95	462,888.72	12,668.00
JAPAN BANK FOR INTERNATIONAL C	3.000% 05/29/2024 DD 05/29/14	257,765.00	250,687.50	250,000.00
JAPAN BANK FOR INTERNATIONAL C	2.500% 05/28/2025 DD 05/28/15	300,753.90	291,324.00	300,000.00
JAPAN BANK FOR INTERNATIONAL C	1.875% 04/20/2021 DD 04/20/16	297,963.00	293,838.00	300,000.00
JAPAN BANK FOR INTERNATIONAL C	2.375% 04/20/2026 DD 04/20/16	299,220.00	286,863.00	300,000.00
JAPAN BANK FOR INTERNATIONAL C	2.250% 02/24/2020 DD 02/24/17	251,557.50	248,657.50	250,000.00
JARDINE MATHESON HOLDINGS LTD		8,892,754.45	9,490,712.00	136,400.00
JAZZ PHARMACEUTICALS PLC		2,520,406.59	1,750,935.00	14,125.00
JB HUNT TRANSPORT SERVICES INC	2.400% 03/15/2019 DD 03/06/14	3,022,620.00	2,994,870.00	3,000,000.00
JB HUNT TRANSPORT SERVICES INC		1,455,381.72	1,969,563.76	21,169.00
JBG SMITH PROPERTIES		2,480,017.05	2,453,896.14	70,494.00
JBS INVESTMENTS GMBH 144A	6.250% 02/05/2023 DD 02/05/13	215,557.31	225,722.28	228,000.00
JC PENNEY CO INC		1,089,092.73	250,328.00	240,700.00
JC PENNEY CORP INC	7.400% 04/01/2037 DD 04/14/97	653,044.87	262,350.00	795,000.00
JC PENNEY CORP INC 144A	8.625% 03/15/2025 DD 03/12/18	302,062.50	159,000.00	300,000.00
JD.COM INC	ADR	2,658,674.55	1,726,725.00	82,500.00
JEFFERIES FINANCIAL GROUP INC	5.500% 10/18/2023 DD 10/18/13	101,417.00	101,898.00	100,000.00
JEFFERIES FINANCIAL GROUP INC	6.625% 10/23/2043 DD 10/24/13	1,253,316.00	1,171,092.00	1,200,000.00
JEFFERIES FINANCIAL GROUP INC		1,536,677.68	1,173,987.36	67,626.00

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JEFFERIES GROUP LLC	6.875% 04/15/2021 DD 06/28/10	229,382.00	212,828.00	200,000.00
JEFFERIES GROUP LLC	5.125% 01/20/2023 DD 01/18/13	51,783.50	51,123.50	50,000.00
JEFFERIES GROUP LLC	6.500% 01/20/2043 DD 01/18/13	570,705.50	556,847.50	550,000.00
JELD-WEN HOLDING INC		446,998.77	188,310.92	13,252.00
JERNIGAN CAPITAL INC		295,936.51	278,748.48	14,064.00
JETBLUE AIRWAYS CORP		1,546,711.82	1,195,313.68	74,428.00
JM SMUCKER CO/THE	3.500% 03/15/2025 DD 09/15/15	127,596.25	120,018.75	125,000.00
JM SMUCKER CO/THE	3.375% 12/15/2027 DD 12/07/17	476,605.00	464,420.00	500,000.00
JM SMUCKER CO/THE		2,782,292.55	2,513,946.10	26,890.00
JOHN B SANFILIPPO & SON INC		98,418.31	82,098.50	1,475.00
JOHN BEAN TECHNOLOGIES CORP		519,504.18	422,386.42	5,882.00
JOHN DEERE CAPITAL CORP	1.700% 01/15/2020 DD 10/12/12	499,340.00	493,475.00	500,000.00
JOHN DEERE CAPITAL CORP	2.450% 09/11/2020 DD 09/11/15	91,105.20	88,964.10	90,000.00
JOHN DEERE CAPITAL CORP	2.650% 06/10/2026 DD 06/10/16	410,177.00	406,341.40	430,000.00
JOHN WILEY & SONS INC		467,526.25	463,969.66	9,878.00
JOHNSON & JOHNSON	4.500% 09/01/2040 DD 08/17/10	27,661.80	32,361.60	30,000.00
JOHNSON & JOHNSON	2.950% 09/01/2020 DD 08/17/10	124,108.75	125,312.50	125,000.00
JOHNSON & JOHNSON	4.375% 12/05/2033 DD 12/05/13	132,857.50	133,572.50	125,000.00
JOHNSON & JOHNSON	1.650% 03/01/2021 DD 03/01/16	39,167.60	38,979.20	40,000.00
JOHNSON & JOHNSON	3.700% 03/01/2046 DD 03/01/16	161,004.00	156,718.65	165,000.00
JOHNSON & JOHNSON	3.625% 03/03/2037 DD 03/03/17	111,842.40	105,809.00	110,000.00
JOHNSON & JOHNSON	3.500% 01/15/2048 DD 11/10/17	352,330.68	320,187.00	350,000.00
JOHNSON & JOHNSON		69,848,966.22	99,826,498.45	773,549.00
JOHNSON CONTROLS INTERNATIONAL	5.125% 09/14/2045 DD 09/14/16	94,488.60	81,873.72	82,000.00
JOHNSON CONTROLS INTERNATIONAL	4.500% 02/15/2047 DD 02/07/17	155,571.00	138,780.00	150,000.00
JOHNSON CONTROLS INTERNATIONAL		9,907,402.19	6,571,744.60	221,644.00
JOHNSON OUTDOORS INC		93,311.75	124,881.24	2,126.00
JONES LANG LASALLE INC		1,007,193.68	1,369,052.40	10,814.00
JOUNCE THERAPEUTICS INC		39,168.50	6,962.42	2,066.00
JP MORGAN CHASE CO DSTY E 144A	VAR RT 06/10/2027 DD 07/06/14	1,582,096.03	1,266,772.08	1,722,000.00
JP MORGAN CHASE CO IWST C 144A	VAR RT 12/05/2027 DD 12/01/09	727,615.63	630,666.80	610,000.00
JP MORGAN CHASE CO IWST D 144A	VAR RT 12/05/2027 DD 12/01/09	2,307,603.73	2,326,230.00	2,250,000.00
JP MORGAN CHASE CO LC1 F 144A	VAR RT 04/15/2046 DD 05/01/13	1,694,257.62	1,415,359.14	2,326,000.00
JP MORGAN CHASE COM AON F 144A	VAR RT 07/05/2031 DD 06/01/18	697,198.65	685,406.15	715,000.00
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	1,108,800.00	1,120,000.00
JP MORGAN CHASE COM CBX E 144A	VAR RT 06/15/2045 DD 06/01/12	1,170,022.66	1,066,436.55	1,161,000.00
JP MORGAN CHASE COM CBX F 144A	VAR RT 06/15/2045 DD 06/01/12	1,214,542.93	1,110,757.96	1,417,000.00
JP MORGAN CHASE COM CBX G 144A	VAR RT 06/15/2045 DD 06/01/12	1,686,856.88	1,189,639.77	2,244,000.00
JP MORGAN CHASE COM LAQ E 144A	VAR RT 06/15/2035 DD 07/06/18	105,000.00	102,301.50	105,000.00
JP MORGAN CHASE COM UES F 144A	VAR RT 09/05/2032 DD 10/01/15	1,622,104.02	1,682,258.66	1,741,000.00
JP MORGAN CHASE COMM C1 F 144A	VAR RT 01/12/2037 DD 03/01/03	112,966.89	115,388.31	112,755.47
JP MORGAN CHASE COMM C3 E 144A	VAR RT 02/15/2046 DD 03/01/11	1,148,267.24	1,132,646.50	1,150,000.00
JP MORGAN CHASE COMM C3 G 144A	VAR RT 02/15/2046 DD 03/01/11	278,140.63	292,453.00	350,000.00
JP MORGAN CHASE COMM C3 H 144A	VAR RT 02/15/2046 DD 03/01/11	743,422.97	686,651.13	903,000.00
JP MORGAN CHASE COMM C4 E 144A	VAR RT 07/15/2046 DD 06/01/11	2,427,080.85	2,491,728.80	2,420,000.00
JP MORGAN CHASE COMM C4 F 144A	VAR RT 07/15/2046 DD 06/01/11	143,160.94	164,381.28	168,000.00
JP MORGAN CHASE COMM C4 H 144A	VAR RT 07/15/2046 DD 06/01/11	666,946.29	920,810.95	1,005,000.00
JP MORGAN CHASE COMMERC LC11 C	VAR RT 04/15/2046 DD 05/01/13	771,101.09	775,108.32	788,000.00
JP MORGAN CHASE COMMERC CBX C	VAR RT 06/15/2045 DD 06/01/12	378,894.00	404,440.00	400,000.00
JP MORGAN CHASE COMMERC CBX D	VAR RT 01/12/2037 DD 11/01/04	619,320.00	774,690.60	769,000.00
JPMBB COMMERCIAL C23 UH5 144A	4.709% 09/15/2047 DD 09/01/14	173,944.84	164,726.08	197,000.00
JPMBB COMMERCIAL MO C26 D 144A	VAR RT 01/15/2048 DD 12/01/14	641,787.42	695,515.68	786,000.00
JPMBB COMMERCIAL MORT C22 A3A1	3.538% 09/15/2047 DD 08/01/14	217,956.25	215,909.45	215,000.00
JPMBB COMMERCIAL MORTGA C30 A5	3.822% 07/15/2048 DD 07/01/15	825,349.20	794,500.20	780,000.00
JPMBB COMMERCIAL MORTGAG C32 C	VAR RT 11/15/2048 DD 10/01/15	1,580,710.12	1,622,745.30	1,651,061.00
JPMCC COMMERCIAL MORTGA JP6 A5	3.490% 07/15/2050 DD 06/01/17	705,148.63	677,451.30	685,000.00
JPMDB COMMERCIAL MOR C4 D 144A	VAR RT 12/15/2049 DD 11/01/16	983,297.85	1,063,009.24	1,307,000.00
JPMDB COMMERCIAL MOR C7 D 144A	3.000% 10/15/2050 DD 10/01/17	474,605.87	473,401.14	606,000.00
JPMDB COMMERCIAL MOR C8 D 144A	VAR RT 06/15/2051 DD 06/01/18	307,034.82	314,610.33	391,000.00
JPMORGAN CHASE & CO	6.400% 05/15/2038 DD 05/22/08	402,633.00	364,818.00	300,000.00
JPMORGAN CHASE & CO	4.950% 03/25/2020 DD 03/25/10	268,942.50	255,290.00	250,000.00
JPMORGAN CHASE & CO	4.400% 07/22/2020 DD 07/22/10	692,445.00	661,758.50	650,000.00
JPMORGAN CHASE & CO	4.250% 10/15/2020 DD 10/21/10	330,650.20	325,766.40	320,000.00
JPMORGAN CHASE & CO	5.500% 10/15/2040 DD 10/21/10	46,069.60	44,306.40	40,000.00
JPMORGAN CHASE & CO	4.350% 08/15/2021 DD 08/10/11	322,881.00	306,999.00	300,000.00
JPMORGAN CHASE & CO	3.250% 09/23/2022 DD 09/24/12	112,345.70	109,126.60	110,000.00
JPMORGAN CHASE & CO	3.200% 01/25/2023 DD 01/25/13	76,944.75	79,907.25	75,000.00
JPMORGAN CHASE & CO	5.625% 08/16/2043 DD 08/21/13	91,461.75	82,446.75	75,000.00
JPMORGAN CHASE & CO	3.875% 02/01/2024 DD 01/28/14	114,964.00	110,281.60	110,000.00

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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>
JPMORGAN CHASE & CO	4.850% 02/01/2044 DD 01/28/14	258,242.50	254,585.00	250,000.00
JPMORGAN CHASE & CO	3.875% 09/10/2024 DD 09/10/14	287,297.40	275,514.40	280,000.00
JPMORGAN CHASE & CO	2.250% 01/23/2020 DD 01/23/15	197,818.00	198,008.00	200,000.00
JPMORGAN CHASE & CO	4.950% 06/01/2045 DD 05/29/15	101,828.70	91,272.60	90,000.00
JPMORGAN CHASE & CO	4.250% 10/01/2027 DD 09/25/15	81,120.00	78,752.80	80,000.00
JPMORGAN CHASE & CO	2.550% 10/29/2020 DD 10/29/15	246,375.00	247,220.00	250,000.00
JPMORGAN CHASE & CO	2.550% 03/01/2021 DD 03/01/16	149,361.00	147,885.00	150,000.00
JPMORGAN CHASE & CO	3.300% 04/01/2026 DD 03/23/16	77,277.60	76,186.40	80,000.00
JPMORGAN CHASE & CO	2.700% 05/18/2023 DD 05/18/16	77,465.60	76,842.40	80,000.00
JPMORGAN CHASE & CO	3.200% 06/15/2026 DD 06/07/16	74,868.75	70,632.75	75,000.00
JPMORGAN CHASE & CO	2.400% 06/07/2021 DD 06/07/16	388,136.40	381,462.90	390,000.00
JPMORGAN CHASE & CO	2.950% 10/01/2026 DD 07/21/16	100,518.00	92,353.00	100,000.00
JPMORGAN CHASE & CO	3.625% 12/01/2027 DD 11/16/16	1,019,774.50	1,000,362.75	1,075,000.00
JPMORGAN CHASE & CO	VAR RT 02/22/2048 DD 02/22/17	40,263.60	37,203.20	40,000.00
JPMORGAN CHASE & CO	VAR RT 04/25/2023 DD 04/25/17	2,655,678.00	2,569,572.50	2,650,000.00
JPMORGAN CHASE & CO	VAR RT 05/01/2028 DD 04/25/17	200,276.00	190,678.00	200,000.00
JPMORGAN CHASE & CO	VAR RT 01/23/2029 DD 01/23/18	134,661.15	127,831.50	135,000.00
JPMORGAN CHASE & CO	VAR RT 01/23/2049 DD 01/23/18	105,073.50	92,092.35	105,000.00
JPMORGAN CHASE & CO	VAR RT 04/23/2029 DD 04/23/18	147,141.00	147,054.00	150,000.00
JPMORGAN CHASE & CO	VAR RT 07/23/2029 DD 07/23/18	729,862.20	727,780.80	730,000.00
JPMORGAN CHASE & CO	5.400% 01/06/2042 DD 12/22/11	68,711.40	65,902.20	60,000.00
JPMORGAN CHASE & CO	2.972% 01/15/2023 DD 12/08/16	121,902.00	116,997.60	120,000.00
JPMORGAN CHASE & CO	4.125% 12/15/2026 DD 12/09/14	997,460.00	975,680.00	1,000,000.00
JPMORGAN CHASE & CO	4.500% 01/24/2022 DD 01/23/12	2,845,125.00	2,575,975.00	2,500,000.00
JPMORGAN CHASE & CO	VAR RT 02/01/2028 DD 02/01/17	4,568,520.00	4,368,240.00	4,500,000.00
JPMORGAN CHASE & CO	VAR RT 04/28/2020 DD 04/28/10	208,000.00	196,320.00	200,000.00
JPMORGAN CHASE & CO	VAR RT 02/25/2021 DD 02/25/11	221,332.05	212,893.50	213,000.00
JPMORGAN CHASE & CO		46,574,818.35	77,618,931.06	795,113.00
JULIUS BAER GROUP LTD		15,067,567.39	13,015,068.72	366,474.00
JUNIPER NETWORKS INC	4.600% 03/15/2021 DD 03/03/11	105,839.00	102,199.00	100,000.00
JUNIPER NETWORKS INC	4.350% 06/15/2025 DD 03/04/15	50,026.50	49,875.00	50,000.00
JUNIPER NETWORKS INC		1,807,519.39	2,113,699.77	78,547.00
JW PHARMACEUTICAL CORP		450,695.24	465,312.58	12,741.00
K+S AG		-	-	-
K12 INC		434,166.76	737,081.07	29,733.00
KADANT INC		128,119.38	162,023.94	1,989.00
KADMON HOLDINGS INC		64,138.06	36,497.76	17,547.00
KAISER ALUMINUM CORP	5.875% 05/15/2024 DD 05/12/16	914,669.75	874,862.50	895,000.00
KAISER ALUMINUM CORP		656,575.30	695,390.52	7,788.00
KALA PHARMACEUTICALS INC		37,172.32	8,713.98	1,782.00
KAMAN CORP		260,852.39	290,377.93	5,177.00
KANSAS CITY SOUTHERN		2,014,408.66	2,406,867.20	25,216.00
KAR AUCTION SERVICES INC		1,107,355.52	1,607,448.20	33,685.00
KARYOPHARM THERAPEUTICS INC		5,687,663.09	4,033,100.99	430,427.00
KAZAGRO NATIONAL MANAGEME 144A	4.625% 05/24/2023 DD 05/24/13	488,076.25	488,444.46	511,000.00
KAZTRANSNGAS JSC 144A	4.375% 09/26/2027 DD 09/26/17	703,582.95	653,288.25	705,000.00
KB FINANCIAL GROUP INC	ADR	5,162,569.17	6,724,314.42	160,179.00
KB HOME		921,844.31	1,062,036.40	55,604.00
KBR INC		1,673,643.59	1,642,354.56	108,192.00
KCC CORP		3,537,605.56	3,405,701.89	12,298.00
KEANE GROUP INC		165,020.26	92,041.36	11,252.00
KEARNY FINANCIAL CORP/MD		802,027.63	695,972.16	54,288.00
KELLOGG CO	3.250% 04/01/2026 DD 03/07/16	38,602.00	37,569.60	40,000.00
KELLOGG CO	2.650% 12/01/2023 DD 11/15/16	1,604,947.40	1,522,335.50	1,610,000.00
KELLOGG CO		3,724,814.30	3,473,391.26	60,926.00
KELLY SERVICES INC		497,171.46	483,450.88	23,606.00
KEMET CORP		972,129.87	758,727.78	43,257.00
KEMPER CORP		1,251,522.84	1,501,913.88	22,626.00
KENNAMETAL INC		2,966,623.99	2,580,065.28	77,526.00
KENNEDY-WILSON HOLDINGS INC		1,268,910.03	1,080,115.65	59,445.00
KENNEDY-WILSON INC	5.875% 04/01/2024 DD 03/25/14	786,887.50	752,675.00	805,000.00
KENYA GOVERNMENT INTERNAT 144A	6.875% 06/24/2024 DD 06/24/14	625,900.28	698,430.00	744,000.00
KENYA GOVERNMENT INTERNAT 144A	7.250% 02/28/2028 DD 02/28/18	74,000.00	66,070.16	74,000.00
KEURIG DR PEPPER INC	4.500% 11/15/2045 DD 11/09/15	317,574.00	261,270.00	300,000.00
KEURIG DR PEPPER INC	3.130% 12/15/2023 DD 12/14/16	148,672.50	143,253.00	150,000.00
KEURIG DR PEPPER INC	4.420% 12/15/2046 DD 12/14/16	101,021.00	88,265.00	100,000.00
KEURIG DR PEPPER INC		106,726.13	1,140,877.44	44,496.00
KEY ENERGY SERVICES INC		25,400.40	2,972.52	1,436.00
KEYBANK NA/CLEVELAND OH	2.500% 12/15/2019 DD 11/24/14	2,226,304.00	2,186,492.00	2,200,000.00
KEYBANK NA/CLEVELAND OH	3.375% 03/07/2023 DD 03/07/18	249,905.00	249,715.00	250,000.00

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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>
KEYCORP		3,140,497.26	3,742,887.20	253,240.00
KEYENCE CORP		3,993,506.63	21,913,707.35	43,180.00
KEYSIGHT TECHNOLOGIES INC	4.550% 10/30/2024 DD 10/30/15	125,468.75	127,505.00	125,000.00
KEYSIGHT TECHNOLOGIES INC		1,374,869.94	2,681,793.92	43,199.00
KEYW HOLDING CORP/THE		437,801.66	249,543.69	37,301.00
KEZAR LIFE SCIENCES INC		29,175.24	32,992.80	1,398.00
KFORCE INC		91,016.55	147,797.60	4,780.00
KGINICIS CO LTD		421,858.05	292,279.81	21,177.00
KILROY REALTY CORP		7,863,182.25	7,356,519.84	116,993.00
KILROY REALTY LP	3.800% 01/15/2023 DD 01/14/13	2,499,175.00	2,489,450.00	2,500,000.00
KILROY REALTY LP	3.450% 12/15/2024 DD 12/11/17	199,740.00	193,248.00	200,000.00
KIMBALL ELECTRONICS INC		337,304.47	307,600.42	19,858.00
KIMBALL INTERNATIONAL INC		150,891.84	134,634.72	9,488.00
KIMBERLY-CLARK CORP	6.625% 08/01/2037 DD 07/30/07	171,955.09	157,334.76	120,000.00
KIMBERLY-CLARK CORP	2.400% 06/01/2023 DD 05/23/13	8,908.57	8,724.15	9,000.00
KIMBERLY-CLARK CORP	3.200% 07/30/2046 DD 07/29/16	35,847.20	34,840.00	40,000.00
KIMBERLY-CLARK CORP		7,857,902.71	9,495,645.66	83,339.00
KIMBERLY-CLARK DE MEXICO SAB D		2,975,406.32	3,119,888.50	1,971,200.00
KIMCO REALTY CORP	3.125% 06/01/2023 DD 05/23/13	97,428.00	96,720.00	100,000.00
KIMCO REALTY CORP	2.800% 10/01/2026 DD 08/18/16	940,140.00	899,450.00	1,000,000.00
KIMCO REALTY CORP		1,898,340.33	1,376,103.80	93,932.00
KINDER MORGAN ENERGY PARTNERS	7.500% 11/15/2040 DD 11/19/10	185,093.95	167,274.90	145,000.00
KINDER MORGAN ENERGY PARTNERS	7.300% 08/15/2033 DD 08/19/02	21,869.00	23,358.12	20,000.00
KINDER MORGAN ENERGY PARTNERS	6.500% 09/01/2039 DD 09/16/09	401,065.00	373,282.00	350,000.00
KINDER MORGAN ENERGY PARTNERS	3.450% 02/15/2023 DD 08/13/12	94,527.48	99,530.58	102,000.00
KINDER MORGAN ENERGY PARTNERS	5.000% 08/15/2042 DD 08/13/12	1,147,358.75	1,029,498.75	1,125,000.00
KINDER MORGAN ENERGY PARTNERS	5.000% 03/01/2043 DD 02/28/13	97,056.75	86,203.95	95,000.00
KINDER MORGAN ENERGY PARTNERS	3.500% 09/01/2023 DD 02/28/13	91,259.10	87,423.30	90,000.00
KINDER MORGAN ENERGY PARTNERS	5.500% 03/01/2044 DD 02/24/14	892,073.75	843,220.00	875,000.00
KINDER MORGAN ENERGY PARTNERS	5.400% 09/01/2044 DD 09/11/14	99,206.00	95,590.00	100,000.00
KINDER MORGAN ENERGY PARTNERS	4.300% 05/01/2024 DD 05/02/14	722,737.00	698,957.00	700,000.00
KINDER MORGAN ENERGY PARTNERS	5.300% 09/15/2020 DD 05/19/10	997,335.00	924,336.00	900,000.00
KINDER MORGAN INC/DE	5.050% 02/15/2046 DD 02/26/15	28,437.60	27,394.20	30,000.00
KINDER MORGAN INC/DE		12,804,627.01	6,994,316.46	454,767.00
KINDRED BIOSCIENCES INC		58,592.75	65,897.10	6,018.00
KINETIC CONCEPTS INC / KC 144A	7.875% 02/15/2021 DD 02/09/16	613,237.50	607,500.00	600,000.00
KINGSTONE COS INC		80,981.04	92,730.98	5,242.00
KINIKSA PHARMACEUTICALS LTD		45,634.12	45,927.15	1,635.00
KINSALE CAPITAL GROUP INC		147,622.97	206,849.88	3,723.00
KIRBY CORP		927,936.19	967,289.60	14,360.00
KIRKLAND'S INC		108,912.41	84,855.12	8,904.00
KITE REALTY GROUP TRUST		1,511,600.36	909,002.26	64,514.00
KKR GROUP FINANCE CO II L 144A	5.500% 02/01/2043 DD 02/01/13	985,775.00	1,016,680.00	1,000,000.00
KKR GROUP FINANCE CO III 144A	5.125% 06/01/2044 DD 05/29/14	725,062.50	738,742.50	750,000.00
KKR REAL ESTATE FINANCE TRUST		329,403.11	304,580.75	15,905.00
KLA-TENCOR CORP	4.650% 11/01/2024 DD 11/06/14	380,639.00	358,687.00	350,000.00
KLA-TENCOR CORP		2,419,921.13	3,322,047.78	37,122.00
KLX ENERGY SERVICES HOLDINGS I		431,889.84	356,111.70	15,186.00
KNIGHT-SWIFT TRANSPORTATION HO		1,233,717.58	775,264.68	30,924.00
KNOLL INC		247,823.02	170,930.56	10,372.00
KNOWLES CORP		1,096,153.36	897,213.79	67,409.00
KOHL'S CORP		1,988,363.62	2,623,415.30	39,545.00
KONE OYJ		7,484,450.72	7,554,241.56	158,700.00
KONECRANES OYJ		18,607,800.20	16,380,020.71	542,965.00
KOPIN CORP		49,691.72	16,859.12	16,876.00
KOPPERS HOLDINGS INC		278,305.17	125,397.36	7,359.00
KOREA DEVELOPMENT BANK/THE	3.750% 01/22/2024 DD 01/22/14	525,500.00	505,900.00	500,000.00
KOREA DEVELOPMENT BANK/THE	2.500% 03/11/2020 DD 09/11/14	301,110.00	298,068.00	300,000.00
KOREA INTERNATIONAL BOND	2.750% 01/19/2027 DD 01/19/17	194,276.00	191,800.00	200,000.00
KORN FERRY		328,928.04	430,353.36	10,884.00
KOSMOS ENERGY LTD		460,716.19	236,971.68	58,224.00
KRAFT HEINZ CO/THE		8,950,813.30	6,210,672.00	144,300.00
KRAFT HEINZ FOODS CO	6.500% 02/09/2040 DD 08/09/12	251,952.00	212,504.00	200,000.00
KRAFT HEINZ FOODS CO	3.500% 06/06/2022 DD 12/06/12	104,846.00	98,991.00	100,000.00
KRAFT HEINZ FOODS CO	3.000% 06/01/2026 DD 05/24/16	171,407.27	156,114.00	175,000.00
KRAFT HEINZ FOODS CO	2.800% 07/02/2020 DD 07/02/16	100,056.00	99,273.00	100,000.00
KRAFT HEINZ FOODS CO	3.950% 07/15/2025 DD 07/15/16	228,531.50	212,907.20	220,000.00
KRAFT HEINZ FOODS CO	5.200% 07/15/2045 DD 07/15/16	331,211.45	287,840.70	315,000.00
KRAFT HEINZ FOODS CO	4.375% 06/01/2046 DD 05/24/16	887,030.00	823,830.00	1,000,000.00
KRATON CORP		246,408.44	165,001.20	7,555.00



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KRATOS DEFENSE & SECURITY SOLU		6,276,173.65	8,971,159.36	636,704.00
KREDITANSTALT FUER WIEDERAUFBA	0.000% 04/18/2036 DD 04/19/06	134,220.25	134,079.25	235,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.750% 09/08/2020 DD 09/08/10	691,202.10	676,080.00	675,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.000% 10/04/2022 DD 10/04/12	676,513.25	659,610.00	675,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.750% 10/01/2020 DD 09/17/13	411,796.00	400,868.00	400,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.500% 11/20/2024 DD 11/20/14	607,406.00	592,086.00	600,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.000% 05/02/2025 DD 04/28/15	74,783.25	71,629.50	75,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.875% 06/30/2020 DD 06/16/15	502,540.00	494,470.00	500,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.875% 11/30/2020 DD 11/18/15	250,050.00	246,380.00	250,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.500% 06/15/2021 DD 05/25/16	533,870.60	525,814.20	540,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.125% 03/07/2022 DD 01/18/17	108,757.00	108,310.40	110,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.125% 06/15/2022 DD 04/12/17	120,310.80	117,986.40	120,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.625% 05/29/2020 DD 05/31/17	498,980.00	493,055.00	500,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.375% 12/29/2022 DD 01/19/18	301,117.35	301,882.90	305,000.00
KROGER CO/THE	3.850% 08/01/2023 DD 07/25/13	241,435.60	231,888.30	230,000.00
KROGER CO/THE	4.450% 02/01/2047 DD 01/24/17	808,663.50	722,815.50	825,000.00
KROGER CO/THE	2.800% 08/01/2022 DD 07/24/17	299,838.00	292,371.00	300,000.00
KROGER CO/THE	2.650% 10/15/2026 DD 10/03/16	698,812.50	667,845.00	750,000.00
KROGER CO/THE		3,899,155.61	5,134,800.00	186,720.00
KRONOS WORLDWIDE INC		64,621.93	53,118.72	4,611.00
KT SKYLIFE CO LTD		1,329,177.11	1,121,471.64	108,812.00
KUNLUN ENERGY CO LTD	HK/00135	2,216,402.48	1,253,054.22	1,182,000.00
KURA ONCOLOGY INC		80,264.49	80,491.32	5,733.00
KUWAIT INTERNATIONAL GOVE 144A	3.500% 03/20/2027 DD 03/20/17	990,260.00	994,340.00	1,000,000.00
KVH INDUSTRIES INC		127,723.36	127,009.47	12,343.00
L BRANDS INC		2,999,571.46	1,488,346.60	57,980.00
L3 TECHNOLOGIES INC		2,169,777.16	3,327,672.92	19,162.00
LA JOLLA PHARMACEUTICAL CO		102,242.57	38,464.97	4,079.00
LABORATORY CORP OF AMERICA HOL	4.000% 11/01/2023 DD 11/01/13	157,461.00	151,165.50	150,000.00
LABORATORY CORP OF AMERICA HOL	4.700% 02/01/2045 DD 01/30/15	2,283,603.75	2,173,768.25	2,335,000.00
LABORATORY CORP OF AMERICA HOL		7,809,173.46	7,504,520.40	59,390.00
LADDER CAPITAL CORP		1,010,897.04	1,086,009.47	70,201.00
LADENBURG THALMANN FINANCIAL S		69,922.95	67,145.94	28,818.00
LAKELAND BANCORP INC		595,912.47	514,721.55	34,755.00
LAKELAND FINANCIAL CORP		357,096.14	324,814.08	8,088.00
LAM RESEARCH CORP	2.800% 06/15/2021 DD 06/07/16	29,859.00	29,665.80	30,000.00
LAM RESEARCH CORP		3,164,168.45	5,062,664.43	37,179.00
LAMAR ADVERTISING CO		969,356.07	1,418,743.44	20,508.00
LAMB WESTON HOLDINGS INC		1,040,852.46	2,596,888.68	35,303.00
LANCASTER COLONY CORP		882,660.51	1,145,522.22	6,477.00
LAND SECURITIES GROUP PLC		-	-	-
LANDEC CORP		313,954.20	259,047.36	21,879.00
LANDS' END INC		141,774.05	109,232.27	7,687.00
LANDSTAR SYSTEM INC		611,775.66	899,298.00	9,400.00
LANDWIRTSCHAFTLICHE RENTENBANK	2.000% 01/13/2025 DD 01/13/15	342,993.00	334,390.00	350,000.00
LANNER ELECTRONICS INC		409,090.41	377,997.65	263,160.00
LANNETT CO INC		470,141.97	106,798.72	21,532.00
LANTHEUS HOLDINGS INC		141,214.40	140,145.75	8,955.00
LANXESS AG		-	-	-
LAO FENG XIANG CO LTD	CN/900905	410,485.16	368,518.40	113,600.00
LAREDO PETROLEUM INC	5.625% 01/15/2022 DD 01/23/14	1,494,665.04	1,337,275.00	1,490,000.00
LAREDO PETROLEUM INC	6.250% 03/15/2023 DD 03/18/15	372,187.50	332,075.00	370,000.00
LAREDO PETROLEUM INC		857,753.58	328,641.70	90,785.00
LARGAN PRECISION CO LTD		3,122,100.96	2,614,926.60	25,000.00
LAS VEGAS SANDS CORP		4,476,556.78	4,493,788.80	86,336.00
LATTICE SEMICONDUCTOR CORP		160,296.18	149,728.04	21,637.00
LAUREATE EDUCATION INC		1,074,085.71	1,086,429.12	71,288.00
LAWSON PRODUCTS INC/DE		92,593.70	119,258.40	3,774.00
LAZARD LTD		961,721.37	1,027,722.04	27,844.00
LA-Z-BOY INC		658,161.82	677,260.11	24,441.00
LB FOSTER CO		140,130.71	108,803.70	6,843.00
LC CORP SA		467,287.90	442,164.10	678,000.00
LCH CCP CREDIT SUISSE CASH COL	VAR RT 01/01/2049 DD 07/01/08	219,000.00	219,000.00	219,000.00
LCI INDUSTRIES		462,385.79	310,887.20	4,654.00
LCNB CORP		124,950.00	92,793.75	6,125.00
LEAF GROUP LTD		45,373.06	37,846.25	5,525.00
LEAR CORP		1,309,993.69	2,012,323.94	16,379.00
LEASEPLAN CORP NV 144A	2.875% 01/22/2019 DD 10/22/15	200,914.00	199,926.00	200,000.00
LEBANON GOVERNMENT INTERN REGS	8.250% 04/12/2021	1,463,724.50	1,484,149.92	1,562,000.00
LEBANON GOVERNMENT INTERN REGS	6.600% 11/27/2026	30,407.19	26,691.36	34,000.00

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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>
LEBANON GOVERNMENT INTERN REGS	6.750% 11/29/2027	1,869,848.00	1,515,489.20	1,940,000.00
LEBANON GOVERNMENT INTERN REGS	6.650% 04/22/2024	480,536.33	425,595.26	509,000.00
LEBANON GOVERNMENT INTERN REGS	6.650% 11/03/2028	188,391.11	153,194.18	199,000.00
LEBANON GOVERNMENT INTERN REGS	6.250% 11/04/2024	999,572.22	825,827.40	1,026,000.00
LEBANON GOVERNMENT INTERNATION	6.250% 05/27/2022	81,375.00	81,090.79	93,000.00
LEBANON GOVERNMENT INTERNATION	6.400% 05/26/2023	120,540.00	104,053.08	123,000.00
LEBANON GOVERNMENT INTERNATION	6.150% 06/19/2020	68,400.00	68,038.56	72,000.00
LEGACY CLASS (USD)		7,669,311.80	4,155,716.30	7,669,311.80
LEGACYTEXAS FINANCIAL GROUP IN		989,653.16	816,850.95	25,455.00
LEGG MASON INC	5.625% 01/15/2044 DD 01/22/14	1,831,760.00	1,727,022.50	1,750,000.00
LEGG MASON INC		540,198.00	466,067.70	18,270.00
LEGGETT & PLATT INC		1,130,541.45	1,161,896.96	32,419.00
LEHMAN PROXY STANDISH - REC		2,260.26	2,260.26	2,260.26
LEIA GROUP TRUST		200,000,000.00	194,103,380.00	20,000,000.00
LEIDOS HOLDINGS INC		1,440,845.45	1,719,357.36	32,613.00
LEMAITRE VASCULAR INC		87,474.37	73,804.08	3,122.00
LENDINGCLUB CORP		1,088,256.99	637,698.73	242,471.00
LENDINGTREE INC		5,007,671.99	6,943,242.54	31,622.00
LENNAR CORP		2,688,396.16	2,749,817.70	70,238.00
LENNAR CORP		150,505.63	124,630.74	3,978.00
LENNOX INTERNATIONAL INC		699,287.85	1,879,788.54	8,589.00
LEVEL ONE BANCORP INC		94,348.17	80,972.30	3,610.00
LEVI STRAUSS & CO	5.000% 05/01/2025 DD 04/27/15	1,188,225.00	1,168,112.50	1,195,000.00
LEXICON PHARMACEUTICALS INC		129,212.24	51,778.72	7,798.00
LEXINGTON REALTY TRUST		1,675,992.32	1,357,400.35	165,335.00
LG CHEM LTD		6,641,117.66	8,243,038.54	26,506.00
LG HOUSEHOLD & HEALTH CARE LTD		3,061,273.99	3,661,777.36	3,711.00
LG UPLUS CORP		1,682,638.68	3,197,737.86	202,155.00
LGI HOMES INC		119,422.34	151,170.46	3,343.00
LHC GROUP INC		307,675.92	523,381.00	5,575.00
LIBERTY BROADBAND CORP		326,243.03	437,179.28	6,088.00
LIBERTY BROADBAND CORP		1,438,747.66	1,760,269.14	24,438.00
LIBERTY EXPEDIA HOLDINGS INC		1,823,217.57	1,543,945.47	39,477.00
LIBERTY LATIN AMERICA LTD		642,108.00	470,904.08	32,521.00
LIBERTY LATIN AMERICA LTD		1,723,758.37	1,272,674.93	87,349.00
LIBERTY MEDIA CORP-LIBERTY BRA		36,795.04	44,867.06	1,799.00
LIBERTY MEDIA CORP-LIBERTY BRA		132,593.52	160,291.60	6,440.00
LIBERTY MEDIA CORP-LIBERTY FOR		1,756,902.37	1,495,918.90	48,727.00
LIBERTY MEDIA CORP-LIBERTY FOR		214,736.86	182,035.00	6,125.00
LIBERTY MEDIA CORP-LIBERTY SIR		440,331.49	651,912.00	17,715.00
LIBERTY MEDIA CORP-LIBERTY SIR		978,262.57	1,468,660.70	39,715.00
LIBERTY OILFIELD SERVICES INC		168,866.05	106,358.35	8,213.00
LIBERTY PROPERTY LP	3.750% 04/01/2025 DD 03/24/15	125,987.50	121,783.75	125,000.00
LIBERTY PROPERTY TRUST		4,919,673.01	5,037,870.84	120,293.00
LIBERTY TRIPADVISOR HOLDINGS I		211,590.36	212,338.07	13,363.00
LIFE STORAGE INC		1,012,335.19	1,027,539.50	11,050.00
LIFETIME BRANDS INC		148,771.96	93,780.50	9,350.00
LIGAND PHARMACEUTICALS INC		442,441.02	526,923.10	3,883.00
LIGHTSTONE 2/18 COV-LITE TLB		866,207.19	828,723.90	877,727.42
LIGHTSTONE 2/18 TLC		46,523.28	44,510.20	47,142.15
LILIS ENERGY INC		34,844.33	9,311.89	6,797.00
LIMELIGHT NETWORKS INC		68,861.32	49,151.70	21,005.00
LIMESTONE BANCORP INC		1,672,047.65	1,603,301.44	116,519.00
LIMONEIRA CO		194,365.36	166,722.40	8,528.00
LINCOLN ELECTRIC HOLDINGS INC		912,890.69	1,123,454.80	14,248.00
LINCOLN NATIONAL CORP	4.000% 09/01/2023 DD 08/16/13	173,448.25	178,398.50	175,000.00
LINCOLN NATIONAL CORP	4.350% 03/01/2048 DD 02/12/18	24,828.75	23,065.50	25,000.00
LINCOLN NATIONAL CORP	3.800% 03/01/2028 DD 02/12/18	29,878.20	29,096.10	30,000.00
LINCOLN NATIONAL CORP	3.625% 12/12/2026 DD 12/12/16	1,271,187.50	1,210,300.00	1,250,000.00
LINCOLN NATIONAL CORP		1,866,542.86	2,596,388.62	50,602.00
LINDBLAD EXPEDITIONS HOLDINGS		43,279.99	52,924.72	3,932.00
LINDE AG		-	-	-
LINDE PLC		30,953,341.32	38,158,177.64	244,541.00
LINDSAY CORP		160,590.68	188,842.50	1,962.00
LINEAGE LOGISTICS 2/18	0.000% 02/16/2025 DD 02/07/18	814,961.84	769,120.24	814,961.84
LIONS GATE ENTERTAINMENT CORP		441,416.94	248,535.70	15,437.00
LIONS GATE ENTERTAINMENT CORP		639,804.66	353,935.68	23,786.00
LIQUIDIA TECHNOLOGIES INC		33,466.82	32,793.24	1,514.00
LIQUIDITY SERVICES INC		169,584.54	113,509.49	18,397.00
LITHIA MOTORS INC		877,795.01	702,007.01	9,197.00

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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>
LITTELFUSE INC		1,300,557.00	994,241.04	5,798.00
LIVANOVA PLC		4,042,589.00	3,645,079.50	39,850.00
LIVE NATION ENTERTAINMENT 144A	5.625% 03/15/2026 DD 03/20/18	1,095,087.50	1,065,475.00	1,090,000.00
LIVE NATION ENTERTAINMENT INC		955,444.87	1,536,058.25	31,189.00
LIVE OAK BANCSHARES INC		3,793,784.62	2,262,197.88	152,748.00
LIVENT CORP		3,975,913.09	3,251,459.40	235,613.00
LIVEPERSON INC		112,678.72	202,405.52	10,732.00
LIVERAMP HOLDINGS INC		1,021,796.69	1,448,315.96	37,492.00
LIVEXLIVE MEDIA INC		24,024.23	21,433.50	4,330.00
LKQ CORP		1,876,197.40	1,824,433.59	76,883.00
LLOYDS BANK PLC	6.375% 01/21/2021 DD 01/21/11	680,520.00	633,732.00	600,000.00
LLOYDS BANKING GROUP PLC	4.582% 12/10/2025 DD 06/10/16	330,423.00	312,411.00	330,000.00
LLOYDS BANKING GROUP PLC	5.300% 12/01/2045 DD 06/01/16	10,338.70	9,102.40	10,000.00
LLOYDS BANKING GROUP PLC	4.500% 11/04/2024 DD 11/04/14	209,226.00	193,126.00	200,000.00
LLOYDS BANKING GROUP PLC	4.650% 03/24/2026 DD 03/24/16	70,730.10	65,813.30	70,000.00
LLOYDS BANKING GROUP PLC	3.000% 01/11/2022 DD 01/11/17	75,698.25	72,553.50	75,000.00
LLOYDS BANKING GROUP PLC	3.750% 01/11/2027 DD 01/11/17	45,689.85	41,341.50	45,000.00
LLOYDS BANKING GROUP PLC	VAR RT 11/07/2023 DD 11/07/17	2,034,255.00	1,988,553.00	2,100,000.00
LOCKHEED MARTIN CORP	2.900% 03/01/2025 DD 02/20/15	57,920.40	57,588.00	60,000.00
LOCKHEED MARTIN CORP	2.500% 11/23/2020 DD 11/23/15	65,020.80	64,242.75	65,000.00
LOCKHEED MARTIN CORP	3.550% 01/15/2026 DD 11/23/15	127,254.95	124,036.25	125,000.00
LOCKHEED MARTIN CORP	4.090% 09/15/2052 DD 09/07/17	98,281.08	93,341.00	100,000.00
LOCKHEED MARTIN CORP		10,622,258.51	15,567,173.52	59,453.00
LOEWS CORP		2,800,980.55	3,081,931.60	67,705.00
LOGMEIN INC		1,406,182.41	1,035,286.44	12,692.00
LORAL SPACE & COMMUNICATIONS I		90,664.01	84,445.75	2,267.00
L'OREAL SA		6,151,914.22	16,100,124.60	70,000.00
LOS ANGELES CA DEPT WTR & PWR	6.574% 07/01/2045 DD 12/02/10	421,920.00	415,989.00	300,000.00
LOS ANGELES CA UNIF SCH DIST	5.750% 07/01/2034 DD 10/15/09	54,613.00	59,165.50	50,000.00
LOS ANGELES CA UNIF SCH DIST	6.758% 07/01/2034 DD 03/04/10	422,136.75	418,245.75	325,000.00
LOTTE CHILSUNG BEVERAGE CO LTD		3,453,182.93	1,848,180.76	1,473.00
LOTTE CONFECTIONERY CO LTD		995,894.13	672,043.41	4,966.00
LOTTE CORP		3,961,177.75	2,280,675.49	48,288.00
LOTTE FINE CHEMICAL CO LTD		414,566.27	231,407.52	6,290.00
LOUISIANA-PACIFIC CORP	4.875% 09/15/2024 DD 09/14/16	1,138,750.00	1,100,100.00	1,140,000.00
LOUISIANA-PACIFIC CORP		2,386,010.08	2,142,074.66	96,403.00
LOVESAC CO/THE		58,341.37	58,061.14	2,531.00
LOWE'S COS INC	3.750% 04/15/2021 DD 11/22/10	100,125.00	100,588.00	100,000.00
LOWE'S COS INC	4.650% 04/15/2042 DD 04/23/12	244,686.00	226,605.60	240,000.00
LOWE'S COS INC	3.125% 09/15/2024 DD 09/10/14	49,851.50	48,423.00	50,000.00
LOWE'S COS INC	3.375% 09/15/2025 DD 09/16/15	60,400.20	56,937.60	60,000.00
LOWE'S COS INC	4.375% 09/15/2045 DD 09/16/15	95,906.15	85,307.15	95,000.00
LOWE'S COS INC	2.500% 04/15/2026 DD 04/20/16	67,004.70	62,220.90	70,000.00
LOWE'S COS INC	4.050% 05/03/2047 DD 05/03/17	49,417.50	43,114.50	50,000.00
LOWE'S COS INC		9,845,376.09	18,069,310.40	195,640.00
LOXO ONCOLOGY INC		7,010,105.32	6,704,730.69	47,867.00
LPL FINANCIAL HOLDINGS INC		778,422.81	1,244,627.16	20,377.00
LSB INDUSTRIES INC		134,652.34	86,459.76	15,663.00
LSC COMMUNICATIONS INC		551,485.59	179,725.00	25,675.00
LSL PROPERTY SERVICES PLC		8,476,346.08	5,209,259.55	1,863,410.00
LSTAR COMMERCIAL MORT 2 D 144A	VAR RT 01/20/2041 DD 05/01/14	347,198.91	380,629.23	383,000.00
LSTAR COMMERCIAL MORT 2 E 144A	VAR RT 01/20/2041 DD 05/01/14	465,064.19	555,681.63	597,000.00
LTC PROPERTIES INC		1,399,369.83	1,250,941.84	30,013.00
LUKOIL PJSC	ADR	10,736,926.45	14,121,107.69	196,041.00
LULULEMON ATHLETICA INC		1,496,598.67	2,904,046.80	23,880.00
LUMAX INTERNATIONAL CORP LTD		300,983.78	286,706.57	141,000.00
LUMBER LIQUIDATORS HOLDINGS INC		180,535.09	78,444.80	8,240.00
LUMENTUM HOLDINGS INC		6,598,526.42	5,110,297.17	121,644.78
LUMINEX CORP		464,322.19	500,863.03	21,673.00
LUTHER BURBANK CORP		195,569.88	146,502.84	16,242.00
LUXOR CAPITAL PARTNERS LP		2,416,815.29	2,595,272.93	2,416,815.29
LVMH MOET HENNESSY LOUIS VUITT		13,521,052.81	22,225,648.15	75,300.00
LYDALL INC		524,419.57	229,888.89	11,319.00
LYONDELLBASELL INDUSTRIES NV	5.750% 04/15/2024 DD 04/09/12	103,018.50	96,318.90	90,000.00
LYONDELLBASELL INDUSTRIES NV	4.625% 02/26/2055 DD 03/05/15	98,659.21	84,222.00	100,000.00
LYONDELLBASELL INDUSTRIES NV		5,122,613.24	6,426,521.64	77,279.00
M&T BANK CORP	3.550% 07/26/2023 DD 07/26/18	249,522.50	250,997.50	250,000.00
M&T BANK CORP		3,969,080.60	4,986,506.07	34,839.00
M/I HOMES INC		438,974.04	377,687.36	17,968.00
MAANSHAN IRON & STEEL CO LTD	HK/00323	444,920.96	367,942.42	835,000.00

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MACATAWA BANK CORP		184,999.59	193,275.42	20,091.00
MACDERMID 9/17 (USD) B7	COV-LITE TLB	918,608.04	919,320.65	924,228.31
MACERICH CO/THE		6,124,300.19	4,817,280.40	111,305.00
MACH ONE 2004 1 LLC 144A	VAR RT 05/28/2040 DD 07/01/04	426,562.63	701,742.94	710,661.74
MACK-CALI REALTY CORP		5,460,742.64	4,584,824.01	234,039.00
MACOM TECHNOLOGY SOLUTIONS HOL		999,516.19	490,699.18	33,818.00
MACQUARIE INFRASTRUCTURE CORP		1,665,197.57	763,007.20	20,870.00
MACQUARIE MEXICO REAL ESTATE M		429,039.89	336,845.45	375,000.00
MACROGENICS INC		191,189.41	94,005.40	7,402.00
MACY'S INC		2,324,644.59	2,081,919.80	69,910.00
MACY'S RETAIL HOLDINGS INC	2.875% 02/15/2023 DD 11/20/12	244,457.50	231,480.00	250,000.00
MADISON SQUARE GARDEN CO/THE		682,024.27	1,072,941.60	4,008.00
MADRIGAL PHARMACEUTICALS INC		133,371.71	148,790.40	1,320.00
MAEIL DAIRIES CO LTD		473,645.05	430,864.69	6,101.00
MAGELLAN HEALTH INC		1,612,059.99	1,070,044.01	18,809.00
MAGENTA THERAPEUTICS INC		9,622.00	4,845.00	850.00
MAGYAR TELEKOM TELECOMMUNICATI		435,381.55	430,562.58	274,609.00
MAIDEN HOLDINGS LTD		809,640.79	82,861.35	50,219.00
MAIL.RU GROUP LTD	GDR	1,098,337.03	986,844.90	42,065.00
MAJESCO		5,863.76	8,359.11	1,179.00
MALAYSIA GOVERNMENT BOND	3.480% 03/15/2023	2,562,971.43	1,984,425.99	8,310,000.00
MALAYSIA GOVERNMENT BOND	3.900% 11/30/2026	299,676.01	310,789.26	1,305,000.00
MALAYSIA GOVERNMENT BOND	3.620% 11/30/2021	660,039.01	640,713.25	2,650,000.00
MALAYSIA GOVERNMENT BOND	3.882% 03/10/2022	1,468,912.95	1,479,168.00	6,080,000.00
MALAYSIA GOVERNMENT BOND	4.048% 09/30/2021	2,422,604.76	2,058,510.19	8,420,000.00
MALAYSIA GOVERNMENT BOND	3.659% 10/15/2020	3,471,346.64	3,289,482.14	13,565,000.00
MALAYSIA GOVERNMENT BOND	3.955% 09/15/2025	809,024.39	847,538.49	3,520,000.00
MALAYSIA GOVERNMENT BOND	3.899% 11/16/2027	1,773,005.70	1,806,650.70	7,635,000.00
MALIBU BOATS INC		85,936.15	141,148.80	4,056.00
MALLINCKRODT INTERNATIONA 144A	5.625% 10/15/2023 DD 09/24/15	613,524.68	494,000.00	650,000.00
MALLINCKRODT PLC		1,292,549.37	995,763.40	63,023.00
MALVERN BANCORP INC		101,965.66	86,555.51	4,387.00
MAMMOTH ENERGY SERVICES INC		48,827.70	38,225.48	2,126.00
MANHATTAN ASSOCIATES INC		820,599.88	613,602.34	14,482.00
MANITEX INTERNATIONAL INC		44,929.37	45,929.36	3,802.00
MANITOWOC CO INC/THE	COM NEW	588,463.92	390,902.82	26,466.00
MANNKIND CORP		42,296.43	22,305.58	21,043.00
MANPOWERGROUP INC		922,082.64	965,001.60	14,892.00
MANTECH INTERNATIONAL CORP/VA		902,613.11	1,075,342.09	20,563.00
MANUFACTURERS & TRADERS TRUST	2.100% 02/06/2020 DD 02/06/15	249,672.50	247,315.00	250,000.00
MANUFACTURERS & TRADERS TRUST	2.900% 02/06/2025 DD 02/06/15	38,818.80	38,432.80	40,000.00
MANULIFE FINANCIAL CORP	5.375% 03/04/2046 DD 03/04/16	45,316.80	42,996.40	40,000.00
MARATHON OIL CORP	6.800% 03/15/2032 DD 03/04/02	37,109.45	38,459.89	35,000.00
MARATHON OIL CORP		4,136,553.71	2,974,116.00	207,400.00
MARATHON PETROLEUM CORP	5.125% 03/01/2021 DD 09/01/11	768,936.45	725,353.35	705,000.00
MARATHON PETROLEUM CORP	6.500% 03/01/2041 DD 09/01/11	84,257.70	75,511.80	70,000.00
MARATHON PETROLEUM CORP	3.625% 09/15/2024 DD 09/05/14	38,984.00	38,921.60	40,000.00
MARATHON PETROLEUM CORP	3.400% 12/15/2020 DD 12/14/15	122,941.25	124,962.50	125,000.00
MARATHON PETROLEUM CORP		22,462,105.31	24,575,975.19	416,471.36
MARB BONDCO PLC 144A	6.875% 01/19/2025 DD 01/19/18	62,143.83	58,385.88	63,000.00
MARCUS & MILLICHAP INC		107,022.24	130,316.68	3,796.00
MARCUS CORP/THE		476,607.83	599,294.00	15,172.00
MARFRIG HOLDINGS EUROPE B 144A	8.000% 06/08/2023 DD 06/08/16	61,739.42	62,155.00	62,000.00
MARINE PRODUCTS CORP		12,474.24	19,750.88	1,168.00
MARINEMAX INC		195,487.18	193,793.04	10,584.00
MARINUS PHARMACEUTICALS INC		60,970.49	23,660.28	8,244.00
MARKEL CORP		2,202,013.10	3,279,199.95	3,159.00
MARKETAXESS HOLDINGS INC		1,423,309.29	1,842,200.58	8,718.00
MARLIN BUSINESS SERVICES CORP		99,102.42	109,350.01	4,897.00
MARRIOTT INTERNATIONAL INC/MD	3.125% 10/15/2021 DD 10/09/14	125,981.25	124,006.25	125,000.00
MARRIOTT INTERNATIONAL INC/MD	2.300% 01/15/2022 DD 06/10/16	89,231.40	86,525.10	90,000.00
MARRIOTT INTERNATIONAL INC/MD	3.125% 06/15/2026 DD 06/10/16	616,946.40	572,071.50	630,000.00
MARRIOTT INTERNATIONAL INC/MD		4,336,410.60	7,390,873.36	68,081.00
MARRIOTT VACATIONS WORLDWIDE C		1,097,526.63	779,276.52	11,052.00
MARRONE BIO INNOVATIONS INC		18,452.51	14,201.67	9,661.00
MARSH & MCLENNAN COS INC	3.750% 03/14/2026 DD 09/14/15	100,033.00	98,820.00	100,000.00
MARSH & MCLENNAN COS INC		6,180,979.57	9,738,671.25	122,115.00
MARTEN TRANSPORT LTD		298,254.61	329,272.22	20,338.00
MARTIN MARIETTA MATERIALS INC		17,394,381.33	15,220,979.07	88,561.00
MARVELL TECHNOLOGY GROUP LTD	4.875% 06/22/2028 DD 06/22/18	990,520.00	974,300.00	1,000,000.00

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MARVELL TECHNOLOGY GROUP LTD		2,341,698.17	2,228,731.59	137,661.00
MASCO CORP		12,037,189.82	10,550,172.12	360,813.00
MASIMO CORP		1,090,790.32	1,183,968.99	11,027.00
MASONITE INTERNATIONAL CORP		405,498.55	264,452.17	5,899.00
MASSACHUSETTS INSTITUTE OF TEC	5.600% 07/01/2111 DD 05/18/11	50,998.40	51,151.20	40,000.00
MASSACHUSETTS ST	4.500% 08/01/2031 DD 08/26/10	166,396.50	160,479.00	150,000.00
MASTEC INC	4.875% 03/15/2023 DD 03/18/13	1,023,555.45	1,013,650.00	1,045,000.00
MASTEC INC		448,416.27	485,624.88	11,973.00
MASTERCARD INC	3.375% 04/01/2024 DD 03/31/14	78,754.50	75,468.00	75,000.00
MASTERCARD INC	2.950% 11/21/2026 DD 11/21/16	78,208.00	76,977.60	80,000.00
MASTERCARD INC	2.000% 11/21/2021 DD 11/21/16	1,491,435.00	1,459,485.00	1,500,000.00
MASTERCARD INC		20,152,871.02	63,250,572.00	335,280.00
MASTERCRAFT BOAT HOLDINGS INC		69,034.26	73,827.60	3,948.00
MATADOR RESOURCES CO		624,872.80	375,561.99	24,183.00
MATCH GROUP INC		324,635.37	495,148.29	11,577.00
MATERION CORP		581,863.24	687,267.24	15,276.00
MATRIX SERVICE CO		388,224.02	372,488.22	20,763.00
MATSON INC		804,095.84	696,691.16	21,758.00
MATTEL INC		2,057,727.82	743,116.14	74,386.00
MATTHEWS INTERNATIONAL CO 144A	5.250% 12/01/2025 DD 12/06/17	443,166.79	409,200.00	440,000.00
MATTHEWS INTERNATIONAL CORP		1,478,029.91	966,837.24	23,802.00
MAUI LAND & PINEAPPLE CO INC		18,832.61	9,136.32	921.00
MAXAR TECHNOLOGIES LTD		2,106,241.59	525,402.80	43,930.00
MAXIM INTEGRATED PRODUCTS INC	3.450% 06/15/2027 DD 06/15/17	702,828.00	652,904.00	700,000.00
MAXIM INTEGRATED PRODUCTS INC		2,195,297.08	3,299,605.65	64,889.00
MAXIMUS INC		680,502.09	780,038.56	11,984.00
MAXLINEAR INC		282,570.04	212,924.80	12,098.00
MAXWELL TECHNOLOGIES INC		141,999.39	61,474.86	29,698.00
MB FINANCIAL INC		2,547,736.48	2,350,336.41	59,307.00
MBIA INC		590,081.79	565,305.00	63,375.00
MBT FINANCIAL CORP		118,761.60	115,050.30	12,371.00
MCCORMICK & CO INC/MD		2,283,832.13	4,085,997.80	29,345.00
MCDERMOTT INTERNATIONAL INC		11,195.07	8,384.28	1,282.00
MCDERMOTT INTERNATIONAL INC		2,473,346.66	892,330.68	136,442.00
MCDONALD'S CORP	6.300% 10/15/2037 DD 10/18/07	63,945.20	64,257.05	55,000.00
MCDONALD'S CORP	2.750% 12/09/2020 DD 12/09/15	125,477.50	124,132.50	125,000.00
MCDONALD'S CORP	3.700% 01/30/2026 DD 12/09/15	99,951.00	98,029.00	100,000.00
MCDONALD'S CORP	4.700% 12/09/2035 DD 12/09/15	168,552.00	160,705.60	160,000.00
MCDONALD'S CORP	4.875% 12/09/2045 DD 12/09/15	117,068.10	110,731.50	110,000.00
MCDONALD'S CORP	3.800% 04/01/2028 DD 03/16/18	347,886.00	343,623.00	350,000.00
MCDONALD'S CORP		21,976,536.78	33,067,973.25	186,225.00
MCGRATH RENTCORP		165,853.03	228,622.68	4,441.00
MCKESSON CORP	4.883% 03/15/2044 DD 03/10/14	35,417.20	33,684.70	35,000.00
MCKESSON CORP	3.796% 03/15/2024 DD 03/10/14	156,027.62	148,408.50	150,000.00
MCKESSON CORP	3.950% 02/16/2028 DD 02/16/18	35,008.05	33,570.95	35,000.00
MCKESSON CORP	4.750% 03/01/2021 DD 02/28/11	55,607.50	51,140.50	50,000.00
MCKESSON CORP		5,562,156.39	5,211,974.60	47,180.00
MDC HOLDINGS INC		909,015.18	983,850.00	35,000.00
MDC PARTNERS INC		83,244.24	28,858.77	11,057.00
MDC-GMTN BV REGS	5.000% 11/15/2020	2,513,500.00	2,256,100.00	2,200,000.00
MDU RESOURCES GROUP INC		1,159,787.52	1,153,069.28	48,367.00
MEAD JOHNSON NUTRITION CO	4.600% 06/01/2044 DD 05/13/14	125,682.50	128,273.75	125,000.00
MEAD JOHNSON NUTRITION CO	4.125% 11/15/2025 DD 11/03/15	41,491.60	41,036.00	40,000.00
MEDEQUITIES REALTY TRUST INC		244,343.23	146,170.80	21,370.00
MEDIATEK INC		6,069,910.96	4,651,673.81	623,000.00
MEDICAL PROPERTIES TRUST INC		1,168,127.77	1,424,880.96	88,612.00
MEDICINES CO/THE		5,450,509.44	3,446,520.66	180,069.00
MEDICINOVA INC		71,285.11	66,487.46	8,138.00
MEDIDATA SOLUTIONS INC		692,325.16	771,756.74	11,447.00
MEDIFAST INC		131,142.93	284,670.54	2,277.00
MEDNAX INC		1,011,425.42	739,497.00	22,409.00
MEDPACE HOLDINGS INC		188,796.57	217,701.09	4,113.00
MEDTRONIC GLOBAL HOLDINGS SCA	3.350% 04/01/2027 DD 03/28/17	92,628.90	88,153.20	90,000.00
MEDTRONIC INC	2.500% 03/15/2020 DD 03/15/15	99,281.00	99,488.00	100,000.00
MEDTRONIC INC	3.150% 03/15/2022 DD 03/15/15	93,568.50	89,751.60	90,000.00
MEDTRONIC INC	3.500% 03/15/2025 DD 03/15/15	1,467,299.20	1,474,154.00	1,480,000.00
MEDTRONIC INC	4.375% 03/15/2035 DD 03/15/15	262,093.55	250,840.80	245,000.00
MEDTRONIC INC	4.625% 03/15/2045 DD 03/15/15	405,403.90	398,407.20	380,000.00
MEDTRONIC PLC		25,538,076.08	29,514,427.92	324,477.00
MEET GROUP INC/THE		279,400.73	274,957.18	59,386.00

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MEGACABLE HOLDINGS SAB DE CV		5,290,116.82	6,149,380.40	1,374,000.00
MEIRAGTX HOLDINGS PLC		10,048.50	7,422.80	770.00
MELINTA THERAPEUTICS INC		271,879.99	18,963.80	23,914.00
MEMORIAL SLOAN-KETTERING CANCER	4.200% 07/01/2055 DD 02/11/15	126,364.25	125,656.25	125,000.00
MEMPHIS TN CTR CITY REVENUE FI	3.520% 11/01/2019 DD 09/30/11	540,625.00	502,720.00	500,000.00
MENLO THERAPEUTICS INC		100,742.00	28,790.56	6,988.00
MERAFE RESOURCES LTD		1,126,153.83	1,312,757.18	13,298,600.00
MERCANTILE BANK CORP		402,342.01	347,767.56	12,306.00
MERCEDES-BENZ AUTO RECEIV 1 A3	1.260% 02/16/2021 DD 09/14/16	711,287.49	709,029.30	714,617.61
MERCER INTERNATIONAL INC	5.500% 01/15/2026 DD 07/15/18	1,162,312.50	1,042,675.00	1,165,000.00
MERCHANTS BANCORP/IN		235,065.72	193,552.12	9,697.00
MERCK & CO INC	2.400% 09/15/2022 DD 09/13/12	49,011.50	48,869.00	50,000.00
MERCK & CO INC	4.150% 05/18/2043 DD 05/20/13	318,658.75	304,584.00	300,000.00
MERCK & CO INC	2.350% 02/10/2022 DD 02/10/15	969,523.20	941,385.60	960,000.00
MERCK & CO INC	3.700% 02/10/2045 DD 02/10/15	37,030.40	38,417.20	40,000.00
MERCK & CO INC	VAR RT 02/10/2020 DD 02/10/15	1,250,000.00	1,250,787.50	1,250,000.00
MERCK & CO INC		31,131,323.84	47,683,278.45	624,045.00
MERCURY GENERAL CORP		365,132.21	375,000.92	7,252.00
MERCURY SYSTEMS INC		6,880,633.20	8,783,360.86	185,734.00
MEREDITH CORP		1,644,918.06	1,575,547.96	30,334.00
MERIDIAN BANCORP INC		567,519.37	456,736.40	31,895.00
MERIDIAN BIOSCIENCE INC		174,581.62	182,523.04	10,514.00
MERIT MEDICAL SYSTEMS INC		4,179,891.24	5,560,015.44	99,624.00
MERITAGE HOMES CORP		3,301,187.43	3,173,819.76	86,433.00
MERITOR INC		219,631.55	267,634.57	15,827.00
MERITZ FIRE & MARINE INSURANCE		1,252,551.25	1,218,982.53	62,249.00
MERLIN ENTERTAINMENTS PLC 144A	5.750% 06/15/2026 DD 05/09/18	879,137.50	864,062.50	875,000.00
MERRILL LYNCH MORTGAGE T C1 AJ	VAR RT 05/12/2039 DD 05/01/06	230,688.10	245,606.16	242,236.65
MERSANA THERAPEUTICS INC		32,680.85	7,698.96	1,887.00
MESA AIR GROUP INC		82,804.15	46,560.69	6,039.00
MESA LABORATORIES INC		96,854.67	143,163.93	687.00
MET TRANSPRTN AUTH NY REVENUE	6.814% 11/15/2040 DD 12/29/10	134,000.00	132,827.00	100,000.00
META FINANCIAL GROUP INC		152,778.76	99,354.36	5,124.00
METAIR INVESTMENTS LTD		440,299.14	328,185.61	242,100.00
METHODE ELECTRONICS INC		684,631.92	406,084.44	17,436.00
METINVEST BV 144A	7.750% 04/23/2023 DD 04/23/18	331,696.90	304,819.85	335,000.00
METLIFE INC	5.700% 06/15/2035 DD 06/23/05	53,851.00	56,326.00	50,000.00
METLIFE INC	6.400% 12/15/2066 DD 12/21/06	139,147.15	136,736.51	135,000.00
METLIFE INC	VAR RT 09/15/2023 DD 09/10/13	500,305.05	468,436.15	455,000.00
METLIFE INC	4.125% 08/13/2042 DD 08/13/12	79,522.80	74,904.80	80,000.00
METLIFE INC	4.875% 11/13/2043 DD 11/13/13	68,252.40	62,606.40	60,000.00
METLIFE INC	3.600% 04/10/2024 DD 04/10/14	102,176.00	100,689.00	100,000.00
METLIFE INC	4.050% 03/01/2045 DD 03/05/15	330,593.70	307,602.90	330,000.00
METLIFE INC		7,861,904.94	8,400,054.80	204,580.00
METROPOLITAN BANK HOLDING CORP		247,637.89	157,088.20	5,092.00
METROPOLITAN LIFE GLOBAL 144A	2.300% 04/10/2019 DD 04/10/14	1,717,901.00	1,697,110.00	1,700,000.00
METROPOLITAN LIFE GLOBAL 144A	VAR RT 09/19/2019 DD 09/19/17	2,045,000.00	2,042,893.65	2,045,000.00
METROPOLITAN LIFE GLOBAL 144A	VAR RT 01/08/2021 DD 01/10/18	2,888,313.00	2,864,794.00	2,900,000.00
METSO OYJ		8,750,333.90	8,188,520.63	312,800.00
METTLER-TOLEDO INTERNATIONAL I		1,820,942.94	3,374,815.86	5,967.00
MEXICAN BONOS	8.500% 11/18/2038	10,817,121.53	6,109,044.75	125,000,000.00
MEXICAN BONOS	8.500% 05/31/2029	9,300,147.62	5,242,641.07	105,020,000.00
MEXICAN BONOS	7.750% 11/13/2042	13,734,453.11	7,527,887.89	167,900,000.00
MEXICAN BONOS	8.000% 11/07/2047	3,162,417.91	2,526,870.96	55,100,000.00
MEXICAN BONOS	7.750% 11/23/2034	1,562,541.89	1,445,958.54	31,400,000.00
MEXICAN BONOS	10.000% 12/05/2024	61,746.55	55,818.92	1,035,000.00
MEXICAN BONOS	7.500% 06/03/2027	365,781.39	327,813.66	6,951,000.00
MEXICHEM SAB DE CV		4,429,278.43	3,043,432.04	1,200,172.00
MEXICO GOVERNMENT INTERNATIONA	8.300% 08/15/2031 DD 08/13/01	175,312.50	161,420.00	125,000.00
MEXICO GOVERNMENT INTERNATIONA	6.750% 09/27/2034 DD 09/27/04	61,981.92	71,763.30	63,000.00
MEXICO GOVERNMENT INTERNATIONA	6.050% 01/11/2040 DD 01/11/08	241,780.00	211,700.00	200,000.00
MEXICO GOVERNMENT INTERNATIONA	5.750% 10/12/2110 DD 10/12/10	230,580.00	225,600.00	240,000.00
MEXICO GOVERNMENT INTERNATIONA	3.625% 03/15/2022 DD 01/06/12	729,330.00	692,244.00	700,000.00
MEXICO GOVERNMENT INTERNATIONA	5.550% 01/21/2045 DD 01/21/14	138,437.50	126,312.50	125,000.00
MEXICO GOVERNMENT INTERNATIONA	4.125% 01/21/2026 DD 01/21/16	513,550.00	488,750.00	500,000.00
MEXICO GOVERNMENT INTERNATIONA	4.350% 01/15/2047 DD 08/11/16	1,132,039.00	1,126,955.00	1,315,000.00
MEXICO GOVERNMENT INTERNATIONA	4.750% 03/08/2044 DD 03/08/12	249,218.20	254,520.00	280,000.00
MEZZ CAP COMMERCIAL C2 X 144A	VAR RT 10/15/2040 DD 12/01/04	213,767.97	20.87	534,419.88
MFA FINANCIAL INC		775,984.54	661,032.76	98,957.00
MGE ENERGY INC		1,693,525.14	1,620,179.16	27,021.00

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MGC INVESTMENT CORP		2,642,286.65	2,888,581.30	276,155.00
MGM GROWTH PROPERTIES OPERATIN	4.500% 09/01/2026 DD 03/01/17	687,621.66	615,400.00	680,000.00
MGM RESORTS INTERNATIONAL		2,645,802.06	2,975,270.66	122,641.00
MGP INGREDIENTS INC		164,651.65	184,271.50	3,230.00
MICHAEL KORS HOLDINGS LTD		1,769,355.33	1,317,151.20	34,735.00
MICHAELS COS INC/THE		645,419.82	397,141.74	29,331.00
MICHIGAN ST FIN AUTH REVENUE	4.600% 10/01/2022 DD 09/01/15	1,055,000.00	1,077,249.95	1,055,000.00
MICROCHIP TECHNOLOGY INC		2,917,944.30	3,850,596.80	53,540.00
MICRON TECHNOLOGY INC		5,116,371.49	8,687,610.54	273,798.00
MICROSOFT CORP	3.000% 10/01/2020 DD 09/27/10	243,077.50	251,690.00	250,000.00
MICROSOFT CORP	4.500% 10/01/2040 DD 09/27/10	62,538.45	69,809.35	65,000.00
MICROSOFT CORP	2.375% 05/01/2023 DD 05/02/13	75,167.25	73,394.25	75,000.00
MICROSOFT CORP	2.375% 02/12/2022 DD 02/12/15	251,777.20	246,970.00	250,000.00
MICROSOFT CORP	3.500% 02/12/2035 DD 02/12/15	74,508.75	71,580.75	75,000.00
MICROSOFT CORP	3.750% 02/12/2045 DD 02/12/15	9,193.00	9,674.40	10,000.00
MICROSOFT CORP	4.000% 02/12/2055 DD 02/12/15	18,200.00	19,640.80	20,000.00
MICROSOFT CORP	2.000% 11/03/2020 DD 11/03/15	140,511.60	138,440.40	140,000.00
MICROSOFT CORP	2.650% 11/03/2022 DD 11/03/15	76,605.00	76,379.00	75,000.00
MICROSOFT CORP	3.125% 11/03/2025 DD 11/03/15	1,594,341.35	1,547,863.25	1,565,000.00
MICROSOFT CORP	4.450% 11/03/2045 DD 11/03/15	563,594.98	566,381.76	534,000.00
MICROSOFT CORP	4.750% 11/03/2055 DD 11/03/15	60,643.80	67,177.80	60,000.00
MICROSOFT CORP	1.550% 08/08/2021 DD 08/08/16	48,208.50	48,573.50	50,000.00
MICROSOFT CORP	2.000% 08/08/2023 DD 08/08/16	75,832.80	76,916.80	80,000.00
MICROSOFT CORP	2.400% 08/08/2026 DD 08/08/16	575,168.80	550,086.50	590,000.00
MICROSOFT CORP	3.700% 08/08/2046 DD 08/08/16	157,199.85	158,066.70	165,000.00
MICROSOFT CORP	3.950% 08/08/2056 DD 08/08/16	215,446.80	204,892.80	210,000.00
MICROSOFT CORP	4.100% 02/06/2037 DD 02/06/17	230,231.20	225,755.20	220,000.00
MICROSOFT CORP	4.250% 02/06/2047 DD 02/06/17	121,903.30	120,723.55	115,000.00
MICROSOFT CORP	4.500% 02/06/2057 DD 02/06/17	80,074.60	85,236.80	80,000.00
MICROSOFT CORP		93,773,297.21	207,413,151.47	2,042,071.00
MICROSTRATEGY INC		1,209,031.82	935,002.25	7,319.00
MID PENN BANCORP INC		708,859.13	742,187.82	32,241.00
MID-AMERICA APARTMENT COMMUNIT		2,090,786.61	2,491,836.60	26,038.00
MID-AMERICA APARTMENTS LP	4.300% 10/15/2023 DD 10/16/13	100,697.00	102,513.00	100,000.00
MID-AMERICA APARTMENTS LP	3.600% 06/01/2027 DD 05/09/17	1,512,885.00	1,447,530.00	1,500,000.00
MIDAMERICAN ENERGY CO	3.100% 05/01/2027 DD 02/01/17	196,564.00	194,658.00	200,000.00
MIDDLEBY CORP/THE		1,391,776.94	1,422,810.50	13,850.00
MIDDLEFIELD BANC CORP		120,757.93	99,456.00	2,368.00
MIDDLESEX WATER CO		189,172.18	247,864.10	4,646.00
MIDLAND STATES BANCORP INC		319,311.17	219,155.40	9,810.00
MIDSOUTH BANCORP INC		123,582.10	112,603.80	10,623.00
MIDSTATES PETROLEUM CO INC		121,079.98	78,336.81	10,431.00
MIDSTATES PETROLEUM CO INC	WTS EXP 21-APR-2020	-	23.32	2,332.00
MIDWESTONE FINANCIAL GROUP INC		309,945.77	224,934.97	9,059.00
MILACRON HOLDINGS CORP		925,718.96	590,445.51	49,659.00
MILLER INDUSTRIES INC/TN		201,135.88	213,381.00	7,903.00
MIMECAST LTD		483,721.49	455,720.13	13,551.00
MINDBODY INC		238,291.29	317,080.40	8,711.00
MINEJESA CAPITAL BV 144A	4.625% 08/10/2030 DD 08/10/17	276,612.50	272,746.98	306,000.00
MINEJESA CAPITAL BV 144A	5.625% 08/10/2037 DD 08/10/17	41,425.00	40,253.68	46,000.00
MINERALS TECHNOLOGIES INC		2,040,817.68	1,386,488.04	27,006.00
MINERVA LUXEMBOURG SA 144A	6.500% 09/20/2026 DD 09/20/16	287,356.68	271,925.00	292,000.00
MINERVA NEUROSCIENCES INC		82,596.42	50,684.80	7,520.00
MINTH GROUP LTD	HK/00425	4,388,640.13	3,657,200.16	1,134,000.00
MIRAGEN THERAPEUTICS INC		47,190.04	16,240.80	5,360.00
MIRATI THERAPEUTICS INC		189,629.50	158,226.60	3,730.00
MIRLE AUTOMATION CORP		422,180.62	460,487.35	337,000.00
MISTRAS GROUP INC		131,795.01	90,191.36	6,272.00
MITEK SYSTEMS INC		32,496.69	54,558.07	5,047.00
MITIE GROUP PLC		20,622,979.35	9,698,922.09	6,885,497.00
MITSUBISHI UFJ FINANCIAL GROUP	2.950% 03/01/2021 DD 03/01/16	406,325.50	395,980.00	400,000.00
MITSUBISHI UFJ FINANCIAL GROUP	3.850% 03/01/2026 DD 03/01/16	209,296.00	198,994.00	200,000.00
MITSUBISHI UFJ FINANCIAL GROUP	2.190% 09/13/2021 DD 09/13/16	1,058,039.80	1,023,260.40	1,060,000.00
MITSUBISHI UFJ FINANCIAL GROUP	3.677% 02/22/2027 DD 02/22/17	98,384.00	98,067.00	100,000.00
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 09/13/2021 DD 09/13/16	250,000.00	250,432.50	250,000.00
MIZUHO FINANCIAL GROUP INC	3.549% 03/05/2023 DD 03/05/18	497,580.00	498,940.00	500,000.00
MIZUHO FINANCIAL GROUP INC	4.018% 03/05/2028 DD 03/05/18	397,980.00	403,932.00	400,000.00
MIZUHO FINANCIAL GROUP INC	2.953% 02/28/2022 DD 02/28/17	1,500,000.00	1,470,555.00	1,500,000.00
MKS INSTRUMENTS INC		1,249,380.39	834,955.03	12,923.00
MOBILE MINI INC		354,707.26	358,394.00	11,288.00

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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>
MOBILE TELESYSTEMS PJSC	ADR	-	1,525,048.00	217,864.00
MOBILEIRON INC		64,051.08	60,285.06	13,134.00
MODEL N INC		1,597,074.86	1,795,840.20	135,740.00
MODINE MANUFACTURING CO		429,409.25	369,647.95	34,195.00
MOELIS & CO		6,205,776.22	5,519,021.40	160,530.00
MOHAWK INDUSTRIES INC		2,002,042.34	1,716,154.08	14,673.00
MOLECULAR TEMPLATES INC		34,012.20	24,240.00	6,000.00
MOLINA HEALTHCARE INC		6,979,377.85	7,800,337.74	67,117.00
MOLSON COORS BREWING CO	5.000% 05/01/2042 DD 05/03/12	180,585.50	164,724.00	175,000.00
MOLSON COORS BREWING CO	2.100% 07/15/2021 DD 07/07/16	77,708.80	77,132.00	80,000.00
MOLSON COORS BREWING CO	3.000% 07/15/2026 DD 07/07/16	1,559,204.80	1,407,132.20	1,580,000.00
MOLSON COORS BREWING CO	4.200% 07/15/2046 DD 07/07/16	9,144.00	8,308.00	10,000.00
MOLSON COORS BREWING CO		2,999,150.39	2,297,224.80	40,905.00
MOMENTA PHARMACEUTICALS INC		217,473.80	160,477.44	14,536.00
MONARCH CASINO & RESORT INC		108,015.00	148,250.18	3,887.00
MONDELEZ INTERNATIONAL HO 144A	VAR RT 10/28/2019 DD 10/28/16	1,500,000.00	1,498,995.00	1,500,000.00
MONDELEZ INTERNATIONAL INC		11,760,236.67	13,836,849.86	345,662.00
MONDI LTD		1,021,445.36	1,334,260.69	62,000.00
MONEYGRAM INTERNATIONAL INC		238,788.13	42,074.00	21,037.00
MONMOUTH REAL ESTATE INVESTMEN		5,273,728.18	4,219,038.00	340,245.00
MONOLITHIC POWER SYSTEMS INC		1,303,228.70	1,136,111.25	9,773.00
MONOTYPE IMAGING HOLDINGS INC		394,317.57	320,317.28	20,639.00
MONRO INC		342,478.15	425,493.75	6,189.00
MONSTER BEVERAGE CORP		3,060,223.77	4,636,622.44	94,202.00
MOODY'S CORP		2,814,392.74	5,516,315.64	39,391.00
MOOG INC		1,626,878.91	1,781,110.24	22,988.00
MOORIM P&P CO LTD		561,007.53	671,341.36	123,611.00
MORGAN ADVANCED MATERIALS PLC		5,551,354.14	4,601,720.05	1,372,781.00
MORGAN JP COML 99-C8 H 144A	6.000% 07/15/2031 DD 08/01/99	19,197.27	27,475.36	27,753.98
MORGAN STANLEY	5.500% 07/24/2020 DD 07/26/10	81,755.25	77,316.00	75,000.00
MORGAN STANLEY	5.000% 11/24/2025 DD 11/22/13	310,917.00	305,901.00	300,000.00
MORGAN STANLEY	4.350% 09/08/2026 DD 09/08/14	80,247.20	77,744.00	80,000.00
MORGAN STANLEY	3.125% 01/23/2023 DD 01/23/18	149,718.00	146,541.00	150,000.00
MORGAN STANLEY	VAR RT 01/24/2029 DD 01/23/18	186,703.85	177,004.30	185,000.00
MORGAN STANLEY	3.750% 02/25/2023 DD 02/25/13	729,699.50	713,741.60	715,000.00
MORGAN STANLEY	3.875% 01/27/2026 DD 01/27/16	431,075.00	419,409.10	430,000.00
MORGAN STANLEY	3.625% 01/20/2027 DD 01/20/17	127,579.10	123,552.00	130,000.00
MORGAN STANLEY	4.375% 01/22/2047 DD 01/20/17	173,101.60	160,894.80	170,000.00
MORGAN STANLEY	5.750% 01/25/2020 DD 01/25/11	5,019,064.00	4,691,925.00	4,500,000.00
MORGAN STANLEY	4.300% 01/27/2045 DD 01/27/15	305,266.50	289,958.50	310,000.00
MORGAN STANLEY	4.875% 11/01/2022 DD 10/23/12	97,929.00	92,744.10	90,000.00
MORGAN STANLEY	3.125% 07/27/2026 DD 07/25/16	97,862.50	92,463.00	100,000.00
MORGAN STANLEY	2.800% 06/16/2020 DD 06/16/15	654,541.00	645,775.00	650,000.00
MORGAN STANLEY	3.700% 10/23/2024 DD 10/23/14	952,774.26	909,635.75	925,000.00
MORGAN STANLEY	3.950% 04/23/2027 DD 04/23/15	61,123.80	56,567.40	60,000.00
MORGAN STANLEY	VAR RT 07/22/2028 DD 07/24/17	600,000.00	567,300.00	600,000.00
MORGAN STANLEY	VAR RT 02/11/2020 DD 02/11/11	77,250.00	75,468.75	75,000.00
MORGAN STANLEY	VAR RT 03/15/2021 DD 03/15/11	391,846.69	383,689.60	392,000.00
MORGAN STANLEY	VAR RT 02/15/2019 DD 02/15/12	684,652.50	665,128.75	671,000.00
MORGAN STANLEY	VAR RT 05/18/2025 DD 05/18/10	146,224.70	138,950.00	140,000.00
MORGAN STANLEY	VAR RT 12/15/2019 DD 12/15/10	1,293,163.75	1,276,350.00	1,270,000.00
MORGAN STANLEY	VAR RT 03/30/2019 DD 03/30/12	674,171.00	662,155.00	668,000.00
MORGAN STANLEY	VAR RT 04/30/2019 DD 04/30/12	81,800.00	79,300.00	80,000.00
MORGAN STANLEY		8,136,699.36	11,526,770.45	290,713.00
MORGAN STANLEY ABS CA HE1 A2SS	VAR RT 12/25/2034 DD 01/26/05	1,223,061.22	1,234,772.40	1,259,265.11
MORGAN STANLEY ABS CAP WMC5 M5	VAR RT 06/25/2035 DD 07/01/05	999,531.25	991,590.00	1,000,000.00
MORGAN STANLEY BANK C12 D 144A	VAR RT 10/15/2046 DD 10/01/13	2,533,417.74	2,896,567.20	2,960,000.00
MORGAN STANLEY BANK C13 D 144A	VAR RT 11/15/2046 DD 12/01/13	1,886,681.10	2,054,025.95	2,063,000.00
MORGAN STANLEY BANK C13 E 144A	VAR RT 11/15/2046 DD 12/01/13	1,159,288.05	1,056,836.43	1,219,000.00
MORGAN STANLEY BANK C30 D 144A	VAR RT 09/15/2049 DD 09/01/16	378,101.45	429,241.50	527,000.00
MORGAN STANLEY BANK C31 D 144A	VAR RT 11/15/2049 DD 11/01/16	558,487.96	632,755.32	823,000.00
MORGAN STANLEY BANK C32 D 144A	VAR RT 12/15/2049 DD 12/01/16	732,226.26	850,678.50	1,050,000.00
MORGAN STANLEY BANK C33 D 144A	3.356% 05/15/2050 DD 05/01/17	610,306.12	619,161.30	774,000.00
MORGAN STANLEY BANK C5 E 144A	VAR RT 08/15/2045 DD 07/01/12	289,024.57	289,820.95	293,000.00
MORGAN STANLEY BANK C6 D 144A	VAR RT 11/15/2045 DD 10/01/12	729,117.89	738,265.68	738,000.00
MORGAN STANLEY BANK C7 D 144A	VAR RT 02/15/2046 DD 01/01/13	1,444,472.55	1,404,638.64	1,542,000.00
MORGAN STANLEY BANK C7 E 144A	VAR RT 02/15/2046 DD 01/01/13	416,650.00	420,539.60	520,000.00
MORGAN STANLEY BANK C8 D 144A	VAR RT 12/15/2048 DD 02/01/13	565,763.23	556,466.40	610,000.00
MORGAN STANLEY BANK C9 D 144A	VAR RT 05/15/2046 DD 05/01/13	1,301,422.90	1,414,143.43	1,519,000.00
MORGAN STANLEY BANK OF A C8 A4	3.134% 12/15/2048 DD 02/01/13	294,035.16	298,125.00	300,000.00



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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>
MORGAN STANLEY BANK OF AM C7 C	VAR RT 02/15/2046 DD 01/01/13	458,257.80	463,561.56	462,000.00
MORGAN STANLEY BANK OF AM C9 C	VAR RT 05/15/2046 DD 05/01/13	1,000,638.09	1,074,708.46	1,069,000.00
MORGAN STANLEY BANK OF C21 ASB	3.150% 03/15/2048 DD 02/01/15	616,007.81	596,478.00	600,000.00
MORGAN STANLEY BANK OF C24 A4	3.732% 05/15/2048 DD 08/01/15	105,021.00	101,108.00	100,000.00
MORGAN STANLEY BANK OF C32 A4	3.720% 12/15/2049 DD 12/01/16	636,783.59	623,980.40	620,000.00
MORGAN STANLEY CAP BNK2 D 144A	VAR RT 11/15/2049 DD 11/01/16	1,170,115.50	1,224,728.11	1,513,000.00
MORGAN STANLEY CAPI C2 XB 144A	VAR RT 06/15/2044 DD 06/01/11	824,999.98	297,775.85	24,752,772.00
MORGAN STANLEY CAPI CF1 G 144A	VAR RT 07/15/2032 DD 08/01/98	57,353.06	106,582.51	125,391.19
MORGAN STANLEY CAPI CPT F 144A	VAR RT 07/13/2029 DD 07/01/14	1,236,252.07	1,215,452.04	1,254,000.00
MORGAN STANLEY CAPI MS1 D 144A	VAR RT 05/15/2049 DD 07/01/15	1,291,757.28	1,367,146.80	1,530,000.00
MORGAN STANLEY CAPIT C1 D 144A	VAR RT 09/15/2047 DD 02/01/11	2,902,095.56	3,175,976.40	3,070,000.00
MORGAN STANLEY CAPIT C2 D 144A	VAR RT 06/15/2044 DD 06/01/11	2,231,515.45	2,314,523.16	2,322,000.00
MORGAN STANLEY CAPIT C2 E 144A	VAR RT 06/15/2044 DD 06/01/11	1,041,244.53	1,275,736.00	1,330,000.00
MORGAN STANLEY CAPIT C2 F 144A	VAR RT 06/15/2049 DD 06/01/11	1,686,438.53	1,666,438.80	1,920,000.00
MORGAN STANLEY CAPIT C3 D 144A	VAR RT 07/15/2049 DD 10/01/11	609,360.94	603,558.48	588,000.00
MORGAN STANLEY CAPIT C3 E 144A	VAR RT 07/15/2049 DD 10/01/11	808,310.00	1,152,181.00	1,151,870.00
MORGAN STANLEY CAPIT C3 F 144A	VAR RT 07/15/2049 DD 10/01/11	309,123.75	317,893.05	327,000.00
MORGAN STANLEY CAPIT C3 G 144A	VAR RT 07/15/2049 DD 10/01/11	1,259,456.21	1,243,324.80	1,380,000.00
MORGAN STANLEY CAPIT C4 D 144A	VAR RT 03/15/2045 DD 03/01/12	502,299.21	505,042.30	530,000.00
MORGAN STANLEY CAPIT MP E 144A	VAR RT 07/11/2040 DD 08/01/18	802,055.78	814,738.68	882,000.00
MORGAN STANLEY DEA TOP3 E 144A	VAR RT 07/15/2033 DD 07/01/01	311,063.67	343,972.43	327,327.81
MORGAN STANLEY DW & CO NT	7.250% 04/01/2032 DD 04/03/02	54,946.65	69,254.35	55,000.00
MORGAN STANLEY HOME EQUIT 2 M1	VAR RT 02/25/2036 DD 03/30/06	1,086,000.00	1,112,712.00	1,200,000.00
MORGAN STANLEY IFHF SPV LP		2,355,363.52	3,534,755.28	2,355,363.52
MORNINGSTAR INC		415,420.65	540,742.32	4,923.00
MOROCCO GOVERNMENT INTERN REGS	5.500% 12/11/2042	435,100.00	387,983.80	380,000.00
MOSAIC CO/THE	4.875% 11/15/2041 DD 10/24/11	195,128.70	177,625.50	195,000.00
MOSAIC CO/THE	4.250% 11/15/2023 DD 11/13/13	194,250.40	190,974.70	190,000.00
MOSAIC CO/THE	4.050% 11/15/2027 DD 11/13/17	998,040.00	948,430.00	1,000,000.00
MOSAIC CO/THE		3,174,153.45	2,414,790.70	82,670.00
MOTEL 6 TRUST 2017 M6MZ M 144A	VAR RT 08/15/2019 DD 09/11/17	477,478.65	482,948.88	478,375.61
MOTEL 6 TRUST 2017 MTL6 F 144A	VAR RT 08/15/2034 DD 09/11/17	3,508,788.20	3,516,037.41	3,516,600.06
MOTOR OIL HELLAS CORINTH REFIN		852,235.47	1,579,604.67	65,800.00
MOTORCAR PARTS OF AMERICA INC		403,196.72	245,539.84	14,756.00
MOTOROLA INC	7.500% 05/15/2025 DD 05/15/95	26,906.25	26,906.50	25,000.00
MOTOROLA SOLUTIONS INC	3.500% 09/01/2021 DD 08/19/14	102,217.00	99,204.00	100,000.00
MOTOROLA SOLUTIONS INC	5.500% 09/01/2044 DD 08/19/14	998,810.00	908,760.00	1,000,000.00
MOTOROLA SOLUTIONS INC		2,402,700.56	4,384,059.36	38,109.00
MOULIN GLOBAL EYECARE HLDGS	HKD0.50	1,738,966.48	-	3,700,000.00
MOVADO GROUP INC		306,301.44	373,368.96	11,808.00
MPLX LP	4.875% 12/01/2024 DD 06/01/16	97,018.20	91,613.70	90,000.00
MPLX LP	4.875% 06/01/2025 DD 06/01/16	325,563.60	312,839.60	310,000.00
MPLX LP	4.500% 04/15/2038 DD 02/08/18	101,565.45	91,701.75	105,000.00
MPLX LP	4.700% 04/15/2048 DD 02/08/18	86,685.30	78,165.90	90,000.00
MPLX LP	4.900% 04/15/2058 DD 02/08/18	28,904.70	25,059.30	30,000.00
MPLX LP	3.375% 03/15/2023 DD 02/08/18	29,860.80	29,119.20	30,000.00
MPLX LP	4.000% 03/15/2028 DD 02/08/18	73,787.25	70,293.75	75,000.00
MPLX LP	5.500% 02/15/2049 DD 11/15/18	70,758.00	72,953.25	75,000.00
MPT OPERATING PARTNERSHIP LP /	5.250% 08/01/2026 DD 07/22/16	767,612.50	744,575.00	790,000.00
MR COOPER GROUP INC		755,189.68	634,500.70	54,370.24
MRC GLOBAL INC		713,377.10	466,672.34	38,158.00
MRFC MORTGAGE PASS-THR TBC3 A1	VAR RT 12/15/2030 DD 08/15/00	11,955.65	12,236.38	12,697.68
MSA SAFETY INC		432,453.85	597,294.72	6,336.00
MSC INDUSTRIAL DIRECT CO INC		861,297.25	871,657.44	11,332.00
MSCG TRUST 2016-SNR SNR D 144A	6.550% 11/15/2034 DD 12/01/16	2,040,388.59	2,114,853.88	2,113,100.01
MSCG TRUST 2016-SNR SNR E 144A	6.809% 11/15/2034 DD 12/01/16	538,285.62	557,290.78	585,650.00
MSCG TRUST 2018-SE SELF E 144A	VAR RT 10/15/2037 DD 10/30/18	1,050,000.00	1,032,916.50	1,050,000.00
MSCI EMF (EMERGING MKTS FREE)		701,351,705.19	623,517,426.74	13,470,763.40
MSCI EQ INDEX FD-WORLD EX-US		4,459,467,543.56	4,254,000,129.38	235,288,398.60
MSCI INC		1,243,347.14	2,979,412.87	20,209.00
MSG NETWORKS INC		959,852.03	1,084,725.96	46,041.00
MSJP 2015-HAUL HAUL E 144A	VAR RT 09/05/2047 DD 10/01/15	334,653.45	352,332.29	378,000.00
MTS SYSTEMS CORP		717,505.02	544,564.10	13,570.00
MUELLER INDUSTRIES INC		392,295.41	256,679.68	10,988.00
MUELLER WATER PRODUCTS IN 144A	5.500% 06/15/2026 DD 06/12/18	797,031.25	771,150.00	795,000.00
MUELLER WATER PRODUCTS INC		793,113.76	596,304.80	65,528.00
MUENCHENER RUECKVERSICHERUNGS-		-	-	-
MUFG BANK LTD 144A	2.750% 09/14/2020 DD 09/14/15	299,778.00	297,432.00	300,000.00
MULTI-COLOR CORP		731,322.24	363,321.86	10,354.00
MUNI ELEC AUTH OF GEORGIA	6.655% 04/01/2057 DD 03/12/10	2,665,513.30	2,794,387.76	2,546,000.00

**SERS Public Holdings**  
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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>
MURPHY OIL CORP	5.750% 08/15/2025 DD 08/18/17	1,062,740.63	985,464.95	1,055,000.00
MURPHY OIL CORP		1,426,020.46	837,689.46	35,814.00
MURPHY USA INC		1,590,076.92	1,527,358.56	19,929.00
MUSTANG BIO INC		17,621.12	7,358.82	2,503.00
MUTUALFIRST FINANCIAL INC		134,621.56	116,748.58	4,394.00
MVB FINANCIAL CORP		121,604.24	118,780.97	6,707.00
MYERS INDUSTRIES INC		112,373.45	97,580.38	6,458.00
MYLAN INC	5.400% 11/29/2043 DD 11/29/13	101,643.00	84,632.00	100,000.00
MYLAN INC 144A	5.200% 04/15/2048 DD 04/09/18	1,506,610.00	1,442,962.50	1,750,000.00
MYLAN NV	3.150% 06/15/2021 DD 12/15/16	96,206.50	92,960.20	95,000.00
MYLAN NV	3.950% 06/15/2026 DD 12/15/16	55,407.00	50,127.55	55,000.00
MYLAN NV	5.250% 06/15/2046 DD 12/15/16	81,349.50	63,198.75	75,000.00
MYLAN NV		5,837,762.88	3,437,521.80	125,457.00
MYOKARDIA INC		229,118.53	309,625.82	6,337.00
MYR GROUP INC		113,825.35	96,087.87	3,411.00
MYRIAD GENETICS INC		382,118.92	511,777.35	17,605.00
NABORS INDUSTRIES INC	5.500% 01/15/2023 DD 07/15/17	1,440,621.37	1,190,580.00	1,500,000.00
NABORS INDUSTRIES LTD		1,181,506.91	157,530.00	78,765.00
NACCO INDUSTRIES INC		83,556.79	100,818.60	2,974.00
NAMPAK LTD		473,601.63	429,412.58	446,000.00
NANOMETRICS INC		109,137.77	118,284.24	4,328.00
NANOSTRING TECHNOLOGIES INC		119,742.10	94,392.95	6,365.00
NANTEX INDUSTRY CO LTD		1,177,609.84	1,097,094.69	1,213,000.00
NANTHEALTH INC		67,411.34	6,621.57	12,172.00
NANTKWEST INC		159,649.20	24,561.84	21,174.00
NAPCO SECURITY TECHNOLOGIES IN		15,817.79	26,365.50	1,674.00
NASDAQ INC		1,275,965.79	2,235,425.85	27,405.00
NASPERS LTD		5,702,875.81	9,588,825.09	47,691.00
NATERA INC		84,452.79	91,842.84	6,579.00
NATHAN'S FAMOUS INC		25,399.70	29,636.70	446.00
NATIONAL AUSTRALIA BANK LTD/NE	2.625% 07/23/2020 DD 07/23/15	80,187.20	79,157.60	80,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.625% 01/14/2021 DD 01/14/16	39,867.20	39,539.60	40,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.500% 07/12/2026 DD 07/12/16	382,594.50	355,438.20	390,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.250% 01/10/2020 DD 01/10/17	351,533.00	347,032.00	350,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.500% 05/22/2022 DD 05/22/17	59,947.80	58,234.20	60,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.000% 01/14/2019 DD 01/14/16	1,535,951.70	1,529,556.30	1,530,000.00
NATIONAL BANK HOLDINGS CORP		517,334.77	498,550.50	16,150.00
NATIONAL BANKSHARES INC		198,048.52	183,971.50	5,050.00
NATIONAL BEVERAGE CORP		139,230.43	158,611.70	2,210.00
NATIONAL CINEMEDIA INC		786,296.36	385,132.32	59,434.00
NATIONAL COMMERCE CORP		345,411.33	330,876.00	9,191.00
NATIONAL FUEL GAS CO	3.950% 09/15/2027 DD 09/27/17	200,399.19	187,699.83	201,000.00
NATIONAL FUEL GAS CO		1,104,109.95	1,004,561.04	19,628.00
NATIONAL GENERAL HOLDINGS CORP		629,380.17	647,157.51	26,731.00
NATIONAL HEALTH INVESTORS INC		1,585,708.36	1,576,368.72	20,868.00
NATIONAL HEALTHCARE CORP		636,231.38	716,797.65	9,137.00
NATIONAL INSTRUMENTS CORP		825,086.52	1,284,980.08	28,316.00
NATIONAL OILWELL VARCO INC	2.600% 12/01/2022 DD 11/20/12	28,315.80	28,319.10	30,000.00
NATIONAL OILWELL VARCO INC		4,524,057.03	2,332,532.00	90,760.00
NATIONAL PRESTO INDUSTRIES INC		317,381.80	399,281.80	3,415.00
NATIONAL RESEARCH CORP		48,997.92	91,116.46	2,389.00
NATIONAL RETAIL PROPERTIES INC	3.900% 06/15/2024 DD 05/14/14	126,155.00	125,065.00	125,000.00
NATIONAL RETAIL PROPERTIES INC	3.500% 10/15/2027 DD 09/14/17	196,726.00	190,808.00	200,000.00
NATIONAL RETAIL PROPERTIES INC		1,465,781.96	1,916,533.08	39,508.00
NATIONAL RURAL UTILITIES COOPE	8.000% 03/01/2032 DD 03/07/02	291,590.00	275,234.00	200,000.00
NATIONAL RURAL UTILITIES COOPE	2.400% 04/25/2022 DD 04/25/17	150,894.00	145,966.50	150,000.00
NATIONAL RURAL UTILITIES COOPE	3.400% 02/07/2028 DD 02/07/18	44,385.75	44,341.65	45,000.00
NATIONAL STORAGE AFFILIATES TR		893,251.09	1,065,967.56	40,286.00
NATIONAL STORAGE AFFILIATES TR	PFD 6.000% CUMULATIVE	313,488.91	282,870.00	12,600.00
NATIONAL VISION HOLDINGS INC		440,383.98	337,363.92	11,976.00
NATIONAL WESTERN LIFE GROUP IN		449,686.67	530,134.10	1,763.00
NATIONSLINK FUNDIN LTL1 D 144A	6.450% 01/22/2026 DD 02/15/99	194,300.99	175,891.27	174,017.11
NATIONWIDE BUILDING SOCIE 144A	VAR RT 03/08/2024 DD 03/08/18	1,500,000.00	1,443,645.00	1,500,000.00
NATIXIS COMMERC FL1 WAN1 144A	VAR RT 06/15/2035 DD 07/06/18	100,000.00	99,331.00	100,000.00
NATIXIS COMMERC FL1 WAN2 144A	VAR RT 06/15/2035 DD 07/06/18	100,000.00	98,475.00	100,000.00
NATIXIS COMMERCIAL 285M F 144A	VAR RT 11/15/2032 DD 01/01/18	277,421.43	274,601.88	294,000.00
NATIXIS COMMERCIAL TECH E 144A	VAR RT 11/15/2034 DD 01/31/18	251,000.00	251,353.91	251,000.00
NATIXIS COMMERCIAL TECH G 144A	VAR RT 11/15/2034 DD 01/31/18	159,000.00	158,189.10	159,000.00
NATURAL GAS SERVICES GROUP INC		254,984.87	149,505.36	9,094.00
NATURAL GROCERS BY VITAMIN COT		71,161.08	97,314.84	6,348.00

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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>
NATURAL HEALTH TRENDS CORP		33,028.03	23,778.14	1,286.00
NATURE'S SUNSHINE PRODUCTS INC		113,535.69	63,040.25	7,735.00
NATUS MEDICAL INC		241,116.78	197,578.18	5,806.00
NAUTILUS INC		131,711.42	83,276.00	7,640.00
NAVER CORP		1,471.87	1,093.39	10.00
NAVIENT CORP	5.875% 03/25/2021 DD 03/27/15	100,000.00	95,750.00	100,000.00
NAVIENT CORP	6.500% 06/15/2022 DD 03/07/17	199,916.00	186,500.00	200,000.00
NAVIENT CORP	8.000% 03/25/2020 DD 03/22/10	232,500.00	203,220.00	200,000.00
NAVIENT CORP		702,434.24	508,513.20	57,720.00
NAVIGANT CONSULTING INC		791,173.06	781,673.10	32,502.00
NAVIGATORS GROUP INC/THE		763,743.43	1,007,466.02	14,498.00
NAVISTAR INTERNATIONAL 11/17	COV-LITE TLB	1,487,118.58	1,428,145.47	1,483,787.50
NAVISTAR INTERNATIONAL CORP		1,065,773.01	941,647.65	36,287.00
NBCUNIVERSAL ENTERPRISE I 144A	1.974% 04/15/2019 DD 03/19/13	3,014,670.00	2,990,460.00	3,000,000.00
NBCUNIVERSAL ENTERPRISE I 144A	VAR RT 04/01/2021 DD 06/14/17	3,555,000.00	3,520,196.55	3,555,000.00
NBCUNIVERSAL MEDIA LLC	5.150% 04/30/2020 DD 04/30/11	50,738.50	51,331.00	50,000.00
NBCUNIVERSAL MEDIA LLC	4.375% 04/01/2021 DD 04/01/11	97,474.50	92,248.20	90,000.00
NBCUNIVERSAL MEDIA LLC	5.950% 04/01/2041 DD 04/01/11	249,422.36	229,552.36	200,000.00
NBCUNIVERSAL MEDIA LLC	4.450% 01/15/2043 DD 10/05/12	9,757.70	9,639.30	10,000.00
NBT BANCORP INC		1,265,858.86	1,132,580.37	32,743.00
NCI BUILDING SYSTEMS INC		134,420.79	56,774.75	7,831.00
NCR CORP		808,856.88	703,501.48	30,481.00
NCS MULTISTAGE HOLDINGS INC		114,156.21	35,105.73	6,897.00
NEENAH INC		399,124.73	284,171.16	4,823.00
NEKTAR THERAPEUTICS		1,836,350.53	1,228,384.77	37,371.00
NELNET INC		708,882.87	732,131.92	13,988.00
NEOGEN CORP		443,820.73	532,494.00	9,342.00
NEOGENOMICS INC		5,230,128.86	6,448,312.65	511,365.00
NEON THERAPEUTICS INC		10,108.00	6,689.90	1,330.00
NEOPHOTONICS CORP		320,434.08	174,253.68	26,891.00
NEOS THERAPEUTICS INC		47,298.52	10,215.15	6,191.00
NESTLE SA		5,763,878.28	13,599,513.09	168,000.00
NETAPP INC		2,262,127.53	3,679,729.56	61,668.00
NETFLIX INC	4.875% 04/15/2028 DD 10/26/17	357,692.50	360,437.50	395,000.00
NETFLIX INC		8,895,510.37	26,745,390.18	99,923.00
NETGEAR INC		962,884.59	1,038,258.65	19,955.00
NETSCOUT SYSTEMS INC		1,887,229.44	1,368,177.00	57,900.00
NEUROCRINE BIOSCIENCES INC		986,217.78	1,497,610.52	20,972.00
NEURONETICS INC		47,686.73	29,566.80	1,528.00
NEVADA POWER CO	2.750% 04/15/2020 DD 04/12/18	299,769.00	299,322.00	300,000.00
NEVRO CORP		469,681.64	211,872.72	5,448.00
NEW HOME CO INC/THE		101,510.57	45,820.03	8,761.00
NEW JERSEY RESOURCES CORP		2,144,630.12	2,863,737.35	62,705.00
NEW JERSEY ST ECON DEV AUTH LE	7.425% 02/15/2029 DD 06/15/97	360,828.00	363,381.00	300,000.00
NEW JERSEY ST TRANSPRTN TRUST	5.754% 12/15/2028 DD 10/21/10	478,953.60	488,628.00	450,000.00
NEW JERSEY ST TURNPIKE AUTH	7.102% 01/01/2041 DD 12/15/10	171,476.25	170,758.75	125,000.00
NEW MEDIA INVESTMENT GROUP INC		695,601.67	516,554.22	44,646.00
NEW RELIC INC		3,966,289.39	3,977,408.34	49,122.00
NEW RESIDENTIAL INVESTMENT COR		1,504,528.08	1,274,594.37	89,697.00
NEW SENIOR INVESTMENT GROUP IN		549,923.82	231,469.84	56,182.00
NEW SOUTH WALES TREASURY CORP	3.500% 03/20/2019	1,172,927.04	1,055,825.84	1,495,000.00
NEW YORK CITY NY MUNI WTR FIN	5.440% 06/15/2043 DD 09/23/10	255,511.77	242,386.00	200,000.00
NEW YORK CITY NY TRANSITIONAL	5.767% 08/01/2036 DD 10/22/09	298,460.00	298,565.00	250,000.00
NEW YORK CITY NY TRANSITIONAL	2.850% 08/01/2022 DD 08/01/14	2,960,134.95	2,973,268.95	2,985,000.00
NEW YORK COMMUNITY BANCORP INC		1,571,981.47	1,092,538.64	116,104.00
NEW YORK MORTGAGE TRUST INC		746,312.87	685,660.79	116,411.00
NEW YORK NY	5.206% 10/01/2031 DD 10/15/09	135,833.75	141,725.00	125,000.00
NEW YORK NY	6.271% 12/01/2037 DD 12/21/10	84,593.25	94,403.25	75,000.00
NEW YORK ST URBAN DEV CORP REV	5.770% 03/15/2039 DD 12/01/09	361,272.00	344,616.00	300,000.00
NEW YORK TIMES CO/THE		584,091.30	901,340.73	40,437.00
NEWELL BRANDS INC	3.850% 04/01/2023 DD 03/30/16	278,490.30	266,044.50	270,000.00
NEWELL BRANDS INC		3,659,282.37	1,968,067.53	105,867.00
NEWFIELD EXPLORATION CO		1,714,495.59	711,464.46	48,531.00
NEWLINK GENETICS CORP		133,838.64	29,656.72	19,511.00
NEWMARK GROUP INC		272,892.45	222,592.16	27,754.63
NEWMARKET CORP		563,503.34	797,806.24	1,936.00
NEWMONT MINING CORP	3.500% 03/15/2022 DD 03/08/12	365,074.50	346,346.00	350,000.00
NEWMONT MINING CORP	4.875% 03/15/2042 DD 03/08/12	36,928.50	47,279.00	50,000.00
NEWMONT MINING CORP		5,898,826.47	4,504,084.20	129,988.00
NEWPAGE CORP	11.375% 12/31/2014 DD 12/31/09	1,164,140.23	-	1,383,476.57

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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>
NEWPARK RESOURCES INC		503,041.49	465,133.35	67,705.00
NEWS CORP		853,064.47	935,807.50	82,450.00
NEWS CORP		458,345.47	368,583.60	31,912.00
NEXEO SOLUTIONS INC		209,137.44	206,718.35	24,065.00
NEXPOINT RESIDENTIAL TRUST INC		292,151.98	481,201.45	13,729.00
NEXSTAR BROADCASTING INC 144A	5.625% 08/01/2024 DD 07/27/16	994,952.51	930,325.00	995,000.00
NEXSTAR MEDIA GROUP INC		517,812.53	658,610.00	8,375.00
NEXTDECADE CORP		6,631.46	5,940.00	1,100.00
NEXTERA ENERGY CAPITAL HOLDING	4.500% 06/01/2021 DD 06/10/11	318,612.00	305,232.00	300,000.00
NEXTERA ENERGY CAPITAL HOLDING	3.550% 05/01/2027 DD 04/28/17	358,039.50	333,987.50	350,000.00
NEXTERA ENERGY CAPITAL HOLDING	2.300% 04/01/2019 DD 03/31/16	1,178,131.50	1,167,320.70	1,170,000.00
NEXTERA ENERGY INC		11,474,418.56	19,902,737.64	114,502.00
NEXTGEN HEALTHCARE INC		326,897.84	309,529.65	20,431.00
NI HOLDINGS INC		119,523.65	109,638.10	6,970.00
NIC INC		268,190.98	145,104.96	11,627.00
NICOLET BANKSHARES INC		294,712.20	315,150.40	6,458.00
NIELSEN HOLDINGS PLC		3,335,952.88	1,951,111.23	83,631.00
NIGERIA GOVERNMENT INTERN 144A	7.875% 02/16/2032 DD 02/16/17	128,000.00	115,996.16	128,000.00
NIGERIA GOVERNMENT INTERN 144A	7.625% 11/28/2047 DD 11/28/17	1,377,905.00	1,267,911.32	1,508,000.00
NIGERIA GOVERNMENT INTERN 144A	6.500% 11/28/2027 DD 11/28/17	1,683,037.50	1,460,051.96	1,654,000.00
NIGERIA GOVERNMENT INTERN 144A	7.143% 02/23/2030 DD 02/23/18	692,000.00	611,105.20	692,000.00
NIGERIA GOVERNMENT INTERN REGS	7.696% 02/23/2038	1,278,000.00	1,113,897.13	1,278,000.00
NII HOLDINGS INC		250,793.21	296,216.80	67,322.00
NIKE INC	2.250% 05/01/2023 DD 04/26/13	49,915.00	48,375.50	50,000.00
NIKE INC	3.875% 11/01/2045 DD 10/29/15	75,492.00	76,508.80	80,000.00
NIKE INC	2.375% 11/01/2026 DD 10/21/16	74,305.60	73,281.60	80,000.00
NIKE INC		17,593,487.47	45,036,046.44	607,446.00
NINE ENERGY SERVICE INC		330,482.56	253,394.68	11,242.00
NISOURCE INC	3.490% 05/15/2027 DD 05/22/17	364,381.20	343,526.40	360,000.00
NISOURCE INC	4.375% 05/15/2047 DD 05/22/17	304,896.00	279,087.00	300,000.00
NISOURCE INC		1,402,833.01	2,163,216.90	85,334.00
NISSAN AUTO LEASE TRUST 2 A A4	2.040% 09/15/2022 DD 06/28/17	325,988.44	325,707.28	328,000.00
NISSAN AUTO RECEIVABLES 2 A A3	1.740% 08/16/2021 DD 03/28/17	1,618,456.10	1,599,980.50	1,615,000.00
NL INDUSTRIES INC		55,193.98	25,215.84	7,184.00
NLIGHT INC		74,556.03	58,958.48	3,316.00
NMI HOLDINGS INC		180,307.75	315,855.75	17,695.00
NN INC		477,314.55	207,916.06	30,986.00
NOBLE CORP PLC		742,055.00	487,217.82	185,961.00
NOBLE ENERGY INC	4.150% 12/15/2021 DD 12/08/11	129,030.00	125,587.50	125,000.00
NOBLE ENERGY INC	5.250% 11/15/2043 DD 11/08/13	316,713.00	266,289.00	300,000.00
NOBLE ENERGY INC		4,301,419.93	2,099,244.00	111,900.00
NOMURA HOLDINGS INC	6.700% 03/04/2020 DD 03/04/10	260,027.90	244,073.35	235,000.00
NON-BASE CURRENCY		2,499,302.16	2,491,639.38	-
NOODLES & CO		2,753,568.52	1,998,972.24	285,976.00
NORBORD INC 144A	6.250% 04/15/2023 DD 04/16/15	825,975.69	796,279.95	795,000.00
NORDIC AMERICAN TANKERS LTD		720,124.08	211,878.00	105,939.00
NORDSON CORP		1,069,626.08	1,640,346.40	13,744.00
NORDSTROM INC		1,376,066.10	1,229,012.48	26,368.00
NORFOLK SOUTHERN CORP	3.250% 12/01/2021 DD 11/17/11	103,332.00	100,263.00	100,000.00
NORFOLK SOUTHERN CORP	2.903% 02/15/2023 DD 02/15/13	64,930.32	56,019.03	57,000.00
NORFOLK SOUTHERN CORP	3.850% 01/15/2024 DD 11/21/13	104,526.00	101,224.00	100,000.00
NORFOLK SOUTHERN CORP	3.942% 11/01/2047 DD 05/01/18	106,920.23	101,542.56	112,000.00
NORFOLK SOUTHERN CORP		6,006,083.70	9,974,916.16	66,704.00
NORTHEAST BANCORP		93,248.50	81,240.88	4,856.00
NORTHERN OIL AND GAS INC		392,991.06	269,762.64	119,364.00
NORTHERN STATES POWER CO/MN	3.400% 08/15/2042 DD 08/13/12	389,284.00	360,492.00	400,000.00
NORTHERN STATES POWER CO/MN	2.600% 05/15/2023 DD 05/20/13	258,424.45	266,744.50	275,000.00
NORTHERN STATES POWER CO/MN	3.600% 05/15/2046 DD 05/31/16	76,559.20	73,869.60	80,000.00
NORTHERN TRUST CORP	3.950% 10/30/2025 DD 10/31/13	49,454.00	50,936.00	50,000.00
NORTHERN TRUST CORP		3,250,962.52	4,290,674.70	51,330.00
NORTHFIELD BANCORP INC		601,735.20	451,729.90	33,338.00
NORTHRIM BANCORP INC		167,329.03	179,568.81	5,463.00
NORTHROP GRUMMAN CORP	3.500% 03/15/2021 DD 11/08/10	341,448.75	327,492.75	325,000.00
NORTHROP GRUMMAN CORP	2.550% 10/15/2022 DD 10/13/17	180,131.40	174,177.00	180,000.00
NORTHROP GRUMMAN CORP		5,901,741.17	9,483,017.80	38,722.00
NORTHROP GRUMMAN SYSTEMS CORP	7.750% 02/15/2031 DD 02/27/01	148,093.00	131,665.00	100,000.00
NORTHSTAR REALTY EUROPE CORP		383,081.69	505,177.76	34,744.00
NORTHWEST BANCSHARES INC		1,302,409.64	1,237,992.14	73,081.00
NORTHWEST NATURAL HOLDING CO		1,263,616.23	1,327,641.14	21,959.00
NORTHWEST PIPE CO		112,298.43	158,721.35	6,815.00

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NORTHWESTERN CORP		2,169,066.96	2,300,922.40	38,710.00
NORWEGIAN CRUISE LINE HOLDINGS		2,489,903.18	2,280,030.93	53,787.00
NORWOOD FINANCIAL CORP		110,442.29	132,000.00	4,000.00
NOS SGPS SA		6,224,195.83	6,121,983.21	1,011,400.00
NOSTRUM OIL & GAS FINANCE 144A	7.000% 02/16/2025 DD 02/16/18	236,381.60	145,434.66	238,000.00
NOVANTA INC		162,555.32	390,411.00	6,197.00
NOVARTIS AG		12,542,190.39	16,112,355.45	189,000.00
NOVARTIS CAPITAL CORP	4.400% 05/06/2044 DD 02/21/14	456,398.00	437,986.60	410,000.00
NOVARTIS CAPITAL CORP	4.000% 11/20/2045 DD 11/20/15	197,348.00	200,506.00	200,000.00
NOVARTIS CAPITAL CORP	3.100% 05/17/2027 DD 02/17/17	61,116.00	58,096.20	60,000.00
NOVAVAX INC		291,908.93	390,926.40	212,460.00
NOVO NORDISK A/S		9,293,796.23	18,468,298.65	404,700.00
NOVOCURE LTD		230,883.12	455,696.28	13,611.00
NOVOZYMES A/S		-	-	-
NOW INC		1,593,384.83	968,389.80	83,195.00
NRG ENERGY INC	5.750% 01/15/2028 DD 07/15/18	1,416,870.00	1,353,600.00	1,410,000.00
NRG ENERGY INC		1,417,981.25	2,925,687.60	73,881.00
NU SKIN ENTERPRISES INC		707,095.10	809,985.31	13,207.00
NUANCE COMMUNICATIONS INC	5.625% 12/15/2026 DD 12/22/16	1,108,179.05	1,035,500.00	1,090,000.00
NUANCE COMMUNICATIONS INC		1,244,575.99	815,378.13	61,631.00
NUCOR CORP	6.400% 12/01/2037 DD 12/03/07	460,999.00	417,896.50	350,000.00
NUCOR CORP		3,642,892.22	3,933,207.96	75,916.00
NUTANIX INC		1,572,269.62	1,391,310.27	33,453.00
NUTRIEN LTD	4.875% 03/30/2020 DD 03/30/18	102,921.00	101,743.00	100,000.00
NUTRIEN LTD	5.250% 01/15/2045 DD 01/15/18	136,593.75	125,293.75	125,000.00
NUTRISYSTEM INC		8,029,490.70	8,716,542.60	198,645.00
NUVASIVE INC		622,920.88	477,262.80	9,630.00
NUVECTRA CORP		83,597.57	61,977.62	3,793.00
NUVERRA ENVIRONMENTAL SOLUTION		8,870.57	6,674.80	814.00
NUVOTON TECHNOLOGY CORP		503,805.15	534,723.62	414,000.00
NV5 GLOBAL INC		3,043,575.52	4,091,605.70	67,574.00
NVE CORP		83,172.76	105,135.54	1,201.00
NVENT ELECTRIC PLC		7,326,089.40	7,382,602.00	328,700.00
NVIDIA CORP		11,116,247.99	18,598,686.00	139,316.00
NVR INC		1,057,814.67	1,932,533.07	793.00
NXP SEMICONDUCTORS NV		9,176,136.29	6,100,413.44	83,248.00
NXSTAGE MEDICAL INC		331,152.60	362,186.10	12,655.00
NYMOX PHARMACEUTICAL CORP		59,129.67	19,254.38	14,698.00
OAK VALLEY BANCORP		103,428.03	81,252.00	4,440.00
OASIS PETROLEUM INC	6.875% 03/15/2022 DD 03/15/14	1,268,970.01	1,229,962.50	1,305,000.00
OASIS PETROLEUM INC		2,387,245.35	1,134,695.17	205,189.00
OASIS PETROLEUM INC 144A	6.250% 05/01/2026 DD 05/14/18	366,850.00	319,200.00	380,000.00
OCCIDENTAL PETROLEUM CORP	3.125% 02/15/2022 DD 08/18/11	50,610.00	49,719.50	50,000.00
OCCIDENTAL PETROLEUM CORP	4.625% 06/15/2045 DD 06/23/15	81,549.00	74,462.25	75,000.00
OCCIDENTAL PETROLEUM CORP	3.400% 04/15/2026 DD 04/04/16	171,451.90	166,326.30	170,000.00
OCCIDENTAL PETROLEUM CORP	4.100% 02/15/2047 DD 11/07/16	94,608.00	93,285.00	100,000.00
OCCIDENTAL PETROLEUM CORP		14,434,992.60	11,239,966.98	183,121.00
OCEANEERING INTERNATIONAL INC		1,862,848.66	915,957.90	75,699.00
OCEANFIRST FINANCIAL CORP		4,943,939.38	4,128,514.08	183,408.00
OCI NV 144A	6.625% 04/15/2023 DD 04/26/18	1,474,818.75	1,434,450.00	1,460,000.00
OCM MEZZANINE FUND LP		87.43	1,064.39	1.70
OCONEE FEDERAL FINANCIAL CORP		29,079.96	25,896.00	1,040.00
OCULAR THERAPEUTIX INC		48,944.56	21,563.64	5,418.00
OCWEN FINANCIAL CORP		425,875.46	121,237.84	90,476.00
ODONATE THERAPEUTICS INC		25,573.90	15,642.88	1,111.00
OESTERREICHISCHE KONTROLLBANK	1.375% 02/10/2020 DD 02/10/15	246,880.00	246,565.00	250,000.00
OESTERREICHISCHE KONTROLLBANK	1.875% 01/20/2021 DD 01/20/16	401,416.00	394,056.00	400,000.00
OFFICE DEPOT INC		1,905,975.37	1,087,557.72	421,534.00
OFFICE PROPERTIES INCOME TRUST	4.000% 07/15/2022 DD 07/20/17	100,071.00	98,415.00	100,000.00
OFG BANCORP		437,584.61	553,451.04	33,624.00
OGE ENERGY CORP		1,487,435.79	1,936,848.18	49,422.00
OHIO ST UNIV	3.798% 12/01/2046 DD 03/09/16	412,572.00	394,516.00	400,000.00
OHIO VALLEY BANC CORP		89,762.37	98,207.25	2,775.00
OIL STATES INTERNATIONAL INC		1,477,650.31	648,911.76	45,442.00
OIL-DRI CORP OF AMERICA		131,408.90	91,955.00	3,470.00
OKTA INC		1,049,955.90	1,313,386.80	20,586.00
OLD DOMINION FREIGHT LINE INC		1,200,463.42	1,903,598.35	15,415.00
OLD LINE BANCSHARES INC		299,039.41	289,493.68	10,999.00
OLD NATIONAL BANCORP/IN		2,007,271.03	1,773,602.60	115,169.00
OLD REPUBLIC INTERNATIONAL COR		907,497.41	1,334,602.17	64,881.00

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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>
OLD SECOND BANCORP INC		219,746.79	298,051.00	22,927.00
OLIN CORP		1,151,167.94	811,699.93	40,363.00
OLLIE'S BARGAIN OUTLET HOLDING		3,704,098.63	7,797,100.32	117,232.00
OLYMPIC STEEL INC		142,766.95	90,828.55	6,365.00
OMAN GOVERNMENT INTERNATI 144A	4.750% 06/15/2026 DD 06/15/16	432,250.91	374,345.82	433,000.00
OMAN GOVERNMENT INTERNATI 144A	5.375% 03/08/2027 DD 03/08/17	404,615.29	366,319.13	419,000.00
OMAN GOVERNMENT INTERNATI 144A	6.500% 03/08/2047 DD 03/08/17	1,127,665.98	922,713.36	1,146,000.00
OMAN GOVERNMENT INTERNATI 144A	4.125% 01/17/2023 DD 01/17/18	218,012.31	200,604.00	219,000.00
OMAN GOVERNMENT INTERNATI 144A	5.625% 01/17/2028 DD 01/17/18	1,339,970.42	1,229,010.48	1,396,000.00
OMEGA FLEX INC		17,510.00	22,979.75	425.00
OMEGA HEALTHCARE INVESTORS INC	4.950% 04/01/2024 DD 10/01/14	192,936.80	198,910.60	196,000.00
OMEGA HEALTHCARE INVESTORS INC		1,452,556.68	1,590,256.30	45,242.00
OMEROS CORP		125,516.62	91,503.96	8,214.00
OMNICELL INC		279,100.50	448,338.04	7,321.00
OMNICOM GROUP INC		3,331,909.66	3,915,849.84	53,466.00
OMNICOM GROUP INC / OMNICOM CA	3.625% 05/01/2022 DD 04/23/12	48,226.50	49,308.00	50,000.00
OMNOVA SOLUTIONS INC		82,060.05	66,402.47	9,059.00
ON DECK CAPITAL INC		78,750.54	94,476.70	16,013.00
ON SEMICONDUCTOR CORP		1,019,691.21	1,671,488.91	101,241.00
ONCOR ELECTRIC DELIVERY C 144A	5.750% 03/15/2029 DD 11/30/18	171,604.52	172,500.36	148,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.750% 04/01/2045 DD 10/01/15	57,892.20	56,954.40	60,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.800% 09/30/2047 DD 03/30/18	304,596.00	283,701.00	300,000.00
ONE GAS INC	3.610% 02/01/2024 DD 08/01/14	100,690.00	100,294.00	100,000.00
ONE GAS INC		2,447,896.38	3,162,985.60	39,736.00
ONE LIBERTY PROPERTIES INC		276,812.06	278,893.30	11,515.00
ONEMAIN HOLDINGS INC		538,779.23	387,425.50	15,950.00
ONEOK INC	7.500% 09/01/2023 DD 08/21/15	120,989.00	113,628.00	100,000.00
ONEOK INC	4.000% 07/13/2027 DD 07/13/17	101,360.00	95,383.00	100,000.00
ONEOK INC	4.550% 07/15/2028 DD 07/02/18	99,958.00	98,700.00	100,000.00
ONEOK INC		4,911,449.74	5,227,485.25	96,895.00
ONEOK PARTNERS LP	3.375% 10/01/2022 DD 09/13/12	79,153.60	78,548.80	80,000.00
ONESPAN INC		93,229.72	83,113.10	6,418.00
ONTEX GROUP NV		19,843,039.17	13,638,179.60	666,500.00
OOMA INC		50,448.18	59,892.20	4,315.00
OP BANCORP		108,129.77	72,769.24	8,326.00
OPKO HEALTH INC		1,142,429.38	742,648.27	246,727.00
OPPENHEIMER HOLDINGS INC		140,000.24	196,913.85	7,707.00
OPTINOSE INC		83,572.57	23,814.20	3,841.00
OPUS BANK		4,332,383.71	3,330,280.41	169,999.00
ORACLE CORP	3.875% 07/15/2020 DD 07/15/11	136,133.75	126,893.75	125,000.00
ORACLE CORP	5.375% 07/15/2040 DD 07/15/11	207,064.10	187,843.20	170,000.00
ORACLE CORP	2.500% 10/15/2022 DD 10/25/12	121,113.60	116,791.20	120,000.00
ORACLE CORP	3.625% 07/15/2023 DD 07/16/13	199,666.00	202,708.00	200,000.00
ORACLE CORP	3.400% 07/08/2024 DD 07/08/14	30,403.80	29,940.30	30,000.00
ORACLE CORP	4.300% 07/08/2034 DD 07/08/14	1,843,679.40	1,801,803.05	1,795,000.00
ORACLE CORP	2.800% 07/08/2021 DD 07/08/14	154,354.50	149,272.50	150,000.00
ORACLE CORP	2.500% 05/15/2022 DD 05/05/15	312,558.30	303,344.30	310,000.00
ORACLE CORP	2.950% 05/15/2025 DD 05/05/15	77,764.80	76,556.00	80,000.00
ORACLE CORP	4.375% 05/15/2055 DD 05/05/15	218,935.60	215,663.80	220,000.00
ORACLE CORP	4.000% 07/15/2046 DD 07/07/16	364,405.50	345,243.30	370,000.00
ORACLE CORP	1.900% 09/15/2021 DD 07/07/16	297,924.00	291,063.00	300,000.00
ORACLE CORP	2.650% 07/15/2026 DD 07/07/16	75,076.00	74,140.80	80,000.00
ORACLE CORP	3.800% 11/15/2037 DD 11/09/17	133,705.00	121,570.80	130,000.00
ORACLE CORP	2.625% 02/15/2023 DD 11/09/17	200,856.00	195,062.00	200,000.00
ORACLE CORP	VAR RT 01/15/2019 DD 07/16/13	707,105.70	700,070.00	700,000.00
ORACLE CORP	4.000% 11/15/2047 DD 11/09/17	1,158,504.00	1,118,040.00	1,200,000.00
ORACLE CORP	4.500% 07/08/2044 DD 07/08/14	879,432.00	800,992.00	800,000.00
ORACLE CORP		29,868,998.42	43,887,019.05	972,027.00
ORANGE SA	5.375% 01/13/2042 DD 01/13/12	238,724.00	209,546.00	200,000.00
ORANGE SA	5.500% 02/06/2044 DD 02/06/14	53,059.50	53,465.50	50,000.00
ORASURE TECHNOLOGIES INC		2,985,344.92	2,026,912.16	173,537.00
ORBCOMM INC		119,950.39	108,379.46	13,121.00
ORCHID ISLAND CAPITAL INC		396,878.22	261,152.91	40,869.00
O'REILLY AUTOMOTIVE INC	3.600% 09/01/2027 DD 08/17/17	1,497,600.00	1,429,125.00	1,500,000.00
O'REILLY AUTOMOTIVE INC		3,179,629.06	6,602,183.42	19,174.00
ORGANOVO HOLDINGS INC		56,417.90	21,751.66	22,729.00
ORIGIN BANCORP INC		403,873.18	334,188.48	9,806.00
ORION GROUP HOLDINGS INC		122,796.25	54,590.25	12,725.00
ORITANI FINANCIAL CORP		528,280.20	444,697.75	30,149.00
ORIX CORP	3.700% 07/18/2027 DD 07/18/17	100,675.02	96,495.00	100,000.00

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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>
ORMAT TECHNOLOGIES INC		1,524,053.26	1,585,892.90	30,323.00
ORRSTOWN FINANCIAL SERVICES INC		99,813.00	93,690.45	5,145.00
ORTHOFIX MEDICAL INC		246,671.66	296,988.42	5,658.00
ORTHOPEDIATRICS CORP		23,023.25	36,519.36	1,047.00
OSHKOSH CORP		848,239.45	1,076,787.53	17,563.00
OSI SYSTEMS INC		700,721.66	665,930.50	9,085.00
OTP BANK NYRT		5,971,305.38	8,632,525.23	214,573.00
OTTER TAIL CORP		1,156,056.26	1,506,921.48	30,357.00
OUTFRONT MEDIA INC		933,766.31	650,616.72	35,906.00
OUTOTEC OYJ		4,285,637.20	2,390,881.13	680,379.00
OVERSEAS SHIPHOLDING GROUP INC		253,466.70	66,260.56	39,916.00
OVERSTOCK.COM INC		88,181.85	52,500.28	3,866.00
OVID THERAPEUTICS INC		38,535.75	10,880.32	4,496.00
OWENS & MINOR INC		1,519,598.16	290,547.00	45,900.00
OWENS CORNING	4.300% 07/15/2047 DD 06/26/17	294,282.00	225,918.00	300,000.00
OWENS CORNING		1,021,267.53	1,052,309.46	23,927.00
OWENS-ILLINOIS INC		855,726.89	745,664.48	43,252.00
OXFORD IMMUNOTEC GLOBAL PLC		76,895.01	69,791.58	5,461.00
OXFORD INDUSTRIES INC		217,046.39	216,529.92	3,048.00
PACCAR INC		3,974,719.47	4,612,283.66	80,719.00
PACIFIC ALTERNATIVE ASSET	MANAGEMENT COMPANY	19,391,973.13	5,500,522.70	15,561,145.82
PACIFIC BIOSCIENCES OF CALIFOR		150,044.72	189,980.20	25,673.00
PACIFIC CITY FINANCIAL CORP		157,126.93	122,573.58	7,949.00
PACIFIC GAS & ELECTRIC CO	5.800% 03/01/2037 DD 03/13/07	252,307.55	189,985.80	205,000.00
PACIFIC GAS & ELECTRIC CO	4.750% 02/15/2044 DD 02/21/14	125,971.25	102,632.50	125,000.00
PACIFIC GAS & ELECTRIC CO	2.950% 03/01/2026 DD 03/01/16	79,473.60	65,775.20	80,000.00
PACIFIC GAS & ELECTRIC CO	3.300% 12/01/2027 DD 11/29/17	468,825.00	408,025.00	500,000.00
PACIFIC GAS & ELECTRIC CO	4.000% 12/01/2046 DD 12/01/16	2,191,833.00	1,583,799.00	2,100,000.00
PACIFIC MERCANTILE BANCORP		70,778.40	76,676.60	10,724.00
PACIFIC NATIONAL FINANCE 144A	4.625% 09/23/2020 DD 09/23/10	1,038,297.50	1,012,690.00	1,000,000.00
PACIFIC PREMIER BANCORP INC		8,653,822.64	6,464,343.60	253,305.00
PACIFICORP	6.000% 01/15/2039 DD 01/08/09	166,968.44	156,075.40	130,000.00
PACIRA PHARMACEUTICALS INC/DE		293,281.34	330,178.50	7,675.00
PACKAGING CORP OF AMERICA		1,333,617.74	1,835,452.32	21,992.00
PACWEST BANCORP		1,351,504.71	999,797.76	30,042.00
PAGEGROUP PLC		7,276,821.03	7,072,816.86	1,231,900.00
PALATIN TECHNOLOGIES INC		32,123.39	20,865.47	29,471.00
PALO ALTO NETWORKS INC		2,749,232.90	4,116,389.25	21,855.00
PAM TRANSPORTATION SERVICES INC		28,188.10	26,089.42	662.00
PAMPA ENERGIA SA 144A	7.500% 01/24/2027 DD 01/24/17	204,220.16	172,566.20	206,000.00
PAMPA ENERGIA SA 144A	7.375% 07/21/2023 DD 07/21/16	167,661.00	151,795.80	169,000.00
PANALPINA WELTTRANSPORT HOLDIN		4,205,295.23	4,463,807.06	33,591.00
PANAMA GOVERNMENT INTERNATIONA	6.700% 01/26/2036 DD 01/26/06	64,845.00	67,100.00	55,000.00
PANAMA GOVERNMENT INTERNATIONA	5.200% 01/30/2020 DD 11/23/09	167,475.00	153,076.50	150,000.00
PANAMA GOVERNMENT INTERNATIONA	4.000% 09/22/2024 DD 09/22/14	251,600.00	252,127.50	250,000.00
PANAMA GOVERNMENT INTERNATIONA	4.500% 05/15/2047 DD 05/15/17	356,510.00	339,937.50	350,000.00
PANAMA GOVERNMENT INTERNATIONA	8.125% 04/28/2034 DD 01/28/04	339,500.00	373,800.00	280,000.00
PANDORA MEDIA INC		405,423.96	390,900.71	48,319.00
PANHANDLE OIL AND GAS INC		164,211.96	116,978.50	7,547.00
PAPA JOHN'S INTERNATIONAL INC		731,716.56	448,260.60	11,260.00
PAPUA NEW GUINEA GOVERNME 144A	8.375% 10/04/2028 DD 10/04/18	473,359.26	473,943.75	471,000.00
PAR PACIFIC HOLDINGS INC		350,548.25	317,589.46	22,397.00
PAR TECHNOLOGY CORP		45,567.22	60,225.75	2,769.00
PARAMOUNT GROUP INC		827,460.39	621,544.16	49,486.00
PARATEK PHARMACEUTICALS INC		90,692.31	30,333.69	5,913.00
PARK CITY GROUP INC		26,785.95	11,301.21	1,893.00
PARK ELECTROCHEMICAL CORP		156,175.49	157,046.37	8,691.00
PARK HOTELS & RESORTS INC		5,670,819.62	5,082,649.26	195,637.00
PARK NATIONAL CORP		1,210,560.95	914,741.60	10,768.00
PARKE BANCORP INC		110,569.38	101,491.45	5,423.00
PARKER-HANNIFIN CORP	3.250% 03/01/2027 DD 09/01/17	423,937.00	411,987.30	430,000.00
PARKER-HANNIFIN CORP		3,356,947.66	4,650,781.76	31,184.00
PARK-OHIO HOLDINGS CORP		275,604.24	210,778.92	6,868.00
PARK-OHIO INDUSTRIES INC	6.625% 04/15/2027 DD 04/17/17	1,216,287.50	1,135,250.00	1,195,000.00
PARSLEY ENERGY INC		1,793,449.57	958,240.70	59,965.00
PARTY CITY HOLDCO INC		621,740.12	404,858.66	40,567.00
PARTY CITY HOLDINGS INC 144A	6.625% 08/01/2026 DD 08/02/18	582,643.75	555,100.00	610,000.00
PATRICK INDUSTRIES INC		199,940.03	127,796.76	4,316.00
PATTERN ENERGY GROUP INC		1,341,248.31	1,143,137.66	61,393.00
PATTERSON COS INC		1,569,608.79	1,224,011.94	62,259.00

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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>
PATTERSON-UTI ENERGY INC		1,139,909.57	551,830.95	53,317.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		(133,822,371.28)	(133,438,823.27)	-
PAYCHEX INC		3,223,860.05	4,924,362.75	75,585.00
PAYCOM SOFTWARE INC		1,220,537.86	1,459,726.45	11,921.00
PAYLOCITY HOLDING CORP		238,479.27	331,636.68	5,508.00
PAYPAL HOLDINGS INC		10,548,891.79	23,956,736.46	284,894.00
PBF ENERGY INC		853,462.89	913,551.21	27,963.00
PC CONNECTION INC		238,312.66	263,794.29	8,873.00
PCSB FINANCIAL CORP		204,573.46	234,113.64	11,969.00
PDC ENERGY INC		3,071,757.41	1,502,076.48	50,473.00
PDF SOLUTIONS INC		306,266.81	175,192.26	20,782.00
PDL BIOPHARMA INC		346,230.42	337,229.40	116,286.00
PDL COMMUNITY BANCORP		94,812.65	75,089.56	5,894.00
PDVWIRELESS INC		186,158.30	275,452.13	7,367.00
PEABODY ENERGY CORP		1,731,855.66	1,838,065.92	60,304.00
PEAPACK GLADSTONE FINANCIAL CO		394,826.49	357,807.80	14,210.00
PEBBLEBROOK HOTEL TRUST		4,030,769.19	3,690,856.96	130,372.91
PECO ENERGY CO	3.700% 09/15/2047 DD 09/18/17	201,461.62	183,274.00	200,000.00
PECO ENERGY CO	3.900% 03/01/2048 DD 02/23/18	19,887.60	19,109.60	20,000.00
PEGASYSTEMS INC		507,739.22	428,604.63	8,961.00
PENN NATIONAL GAMING INC		1,320,424.58	1,222,410.46	64,918.24
PENN VIRGINIA CORP		96,653.59	135,474.36	2,506.00
PENNS WOODS BANCORP INC		147,132.00	129,411.84	3,216.00
PENNSYLVANIA REAL ESTATE INVES		568,847.47	198,390.06	33,399.00
PENNYMAC FINANCIAL SERVICES IN		261,755.42	318,049.60	14,960.00
PENNYMAC MORTGAGE INVESTMENT T		742,412.69	847,861.70	45,535.00
PENSKE AUTOMOTIVE GROUP INC		452,771.65	369,250.56	9,158.00
PENSKE TRUCK LEASING CO L 144A	3.950% 03/10/2025 DD 03/08/18	697,284.00	685,734.00	700,000.00
PENTAIR PLC		1,183,425.86	1,407,985.04	37,268.00
PENUMBRA INC		1,028,324.56	899,269.80	7,359.00
PEOPLES BANCORP INC/OH		400,238.59	408,547.30	13,573.00
PEOPLES BANCORP OF NORTH CAROL		88,699.14	77,366.98	3,163.00
PEOPLES FINANCIAL SERVICES COR		235,446.48	223,075.78	5,063.00
PEOPLE'S UNITED FINANCIAL INC		1,397,954.22	1,335,914.97	92,579.00
PEOPLE'S UTAH BANCORP		78,100.01	92,831.85	3,079.00
PEPSICO INC	3.000% 08/25/2021 DD 08/29/11	40,796.80	40,096.80	40,000.00
PEPSICO INC	2.750% 03/01/2023 DD 02/28/13	185,528.00	192,127.65	195,000.00
PEPSICO INC	4.250% 10/22/2044 DD 10/22/14	200,064.00	202,018.00	200,000.00
PEPSICO INC	1.850% 04/30/2020 DD 04/30/15	39,736.00	39,420.80	40,000.00
PEPSICO INC	3.100% 07/17/2022 DD 07/17/15	364,262.50	350,143.50	350,000.00
PEPSICO INC	3.500% 07/17/2025 DD 07/17/15	101,344.00	100,498.00	100,000.00
PEPSICO INC	2.150% 10/14/2020 DD 10/14/15	10,075.80	9,875.40	10,000.00
PEPSICO INC	4.450% 04/14/2046 DD 10/14/15	66,537.00	66,660.40	60,000.00
PEPSICO INC	2.375% 10/06/2026 DD 10/06/16	57,930.60	55,083.00	60,000.00
PEPSICO INC	3.450% 10/06/2046 DD 10/06/16	114,119.30	106,502.40	120,000.00
PEPSICO INC	2.250% 01/07/2019 DD 07/30/13	988,370.00	999,880.00	1,000,000.00
PEPSICO INC		29,748,894.82	37,528,177.84	339,683.00
PERFICIENT INC		333,633.50	401,703.96	18,046.00
PERFORMANCE FOOD GROUP CO		511,335.69	615,647.06	19,078.00
PERKINELMER INC		1,019,864.21	2,027,611.15	25,813.00
PERRIGO CO PLC		3,509,793.06	1,133,825.00	29,260.00
PERRIGO FINANCE UNLIMITED CO	3.500% 03/15/2021 DD 03/10/16	1,021,890.00	983,000.00	1,000,000.00
PERRIGO FINANCE UNLIMITED CO	3.500% 12/15/2021 DD 12/02/14	1,015,800.00	961,490.00	1,000,000.00
PERSPECTA INC		2,390,472.91	1,897,161.84	110,172.00
PERTAMINA PERSERO PT REGS	6.450% 05/30/2044 DD 05/30/14	181,046.25	217,915.94	209,000.00
PERTAMINA PERSERO PT REGS	6.000% 05/03/2042 DD 05/03/12	312,830.00	285,613.79	287,000.00
PERTAMINA PERSERO PT REGS	5.625% 05/20/2043 DD 05/20/13	244,200.00	249,532.80	264,000.00
PERU PAYROLL DEDUCTION FI REGS	0.000% 11/01/2029	356,780.50	358,219.30	477,625.74
PERUVIAN GOVERNMENT INTERNATIO	8.750% 11/21/2033 DD 11/21/03	451,390.00	434,387.50	295,000.00
PERUVIAN GOVERNMENT INTERNATIO	5.625% 11/18/2050 DD 11/18/10	242,000.00	234,800.00	200,000.00
PETIQ INC		82,814.01	72,005.96	3,068.00
PETMED EXPRESS INC		97,772.15	84,410.54	3,629.00
PETROAMAZONAS EP 144A	4.625% 11/06/2020	409,981.72	402,185.56	433,000.00
PETROAMAZONAS EP 144A	4.625% 02/16/2020	190,156.56	201,371.50	209,000.00
PETROBRAS GLOBAL FINANCE BV	6.250% 03/17/2024 DD 03/17/14	245,140.00	241,451.00	238,000.00
PETROLEO BRASILEIRO SA	ADR	6,495,959.31	5,107,296.67	392,567.00
PETROLEOS DE VENEZUELA SA REGS	5.375% 04/12/2027	15,065.00	13,330.80	92,000.00
PETROLEOS DE VENEZUELA SA REGS	9.750% 05/17/2035 DD 05/17/12	482,736.00	263,440.00	1,424,000.00
PETROLEOS DE VENEZUELA SA REGS	6.000% 11/15/2026 DD 11/15/13	364,620.00	255,470.00	1,732,000.00
PETROLEOS DE VENEZUELA SA REGS	6.000% 05/16/2024 DD 05/16/14	3,019,466.88	1,507,031.54	10,217,163.00



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PETROLEOS MEXICANOS	6.000% 03/05/2020 DD 09/05/10	331,800.00	305,475.00	300,000.00
PETROLEOS MEXICANOS	5.500% 01/21/2021 DD 07/21/10	264,187.50	248,992.50	250,000.00
PETROLEOS MEXICANOS	4.875% 01/24/2022 DD 07/24/12	197,531.25	170,362.50	175,000.00
PETROLEOS MEXICANOS	5.500% 06/27/2044 DD 06/26/12	1,832,215.00	1,326,815.00	1,750,000.00
PETROLEOS MEXICANOS	3.500% 01/30/2023 DD 07/30/13	96,980.00	90,500.00	100,000.00
PETROLEOS MEXICANOS	6.750% 09/21/2047 DD 09/21/16	5,467,765.60	4,461,071.55	5,395,000.00
PETROLEOS MEXICANOS	6.500% 03/13/2027 DD 03/13/18	4,668,364.87	4,230,940.00	4,501,000.00
PETROLEOS MEXICANOS	5.350% 02/12/2028 DD 08/12/18	4,937,561.52	4,528,275.00	5,190,000.00
PETROLEOS MEXICANOS	5.375% 03/13/2022 DD 03/13/18	1,733,598.00	1,692,576.00	1,728,000.00
PETROLEOS MEXICANOS	9.500% 09/15/2027 DD 09/18/97	104,372.50	92,530.06	83,000.00
PETROLEOS MEXICANOS	6.375% 01/23/2045 DD 07/23/14	1,054,250.60	937,825.00	1,165,000.00
PETROLEOS MEXICANOS	4.250% 01/15/2025 DD 01/15/16	222,130.00	200,146.00	229,000.00
PETROLEOS MEXICANOS	4.500% 01/23/2026 DD 01/23/16	2,780,018.96	2,582,552.00	2,996,000.00
PETROLEOS MEXICANOS	6.375% 02/04/2021 DD 08/04/16	502,311.23	472,137.00	467,000.00
PETROLEOS MEXICANOS	6.875% 08/04/2026 DD 08/04/16	4,506,140.73	4,096,980.00	4,215,000.00
PETROLEOS MEXICANOS	7.470% 11/12/2026	345,828.77	252,949.03	6,810,000.00
PFENEX INC		30,841.76	18,498.81	5,799.00
PFIZER INC	7.200% 03/15/2039 DD 03/24/09	217,836.00	207,136.50	150,000.00
PFIZER INC	4.400% 05/15/2044 DD 05/15/14	225,744.70	223,890.25	215,000.00
PFIZER INC	3.400% 05/15/2024 DD 05/15/14	40,891.20	40,281.20	40,000.00
PFIZER INC	5.200% 08/12/2020 DD 08/12/15	136,980.00	124,302.00	120,000.00
PFIZER INC	2.200% 12/15/2021 DD 11/21/16	188,810.70	186,779.50	190,000.00
PFIZER INC	4.000% 12/15/2036 DD 11/21/16	19,698.20	19,799.80	20,000.00
PFIZER INC	4.200% 09/15/2048 DD 09/07/18	49,905.50	50,731.00	50,000.00
PFIZER INC		38,520,522.00	60,719,987.25	1,391,065.00
PFSWEB INC		23,395.27	11,711.79	2,283.00
PG&E CORP		6,333,902.99	2,890,256.25	121,695.00
PGT INNOVATIONS INC		133,413.68	172,131.00	10,860.00
PH GLATFELTER CO		735,905.17	318,878.72	32,672.00
PHI INC		124,415.40	15,897.05	8,593.00
PHIBRO ANIMAL HEALTH CORP		132,070.79	139,928.16	4,351.00
PHILIP MORRIS INTERNATIONAL IN	6.375% 05/16/2038 DD 05/16/08	259,549.23	231,738.00	200,000.00
PHILIP MORRIS INTERNATIONAL IN	2.900% 11/15/2021 DD 11/15/11	287,523.60	276,514.00	280,000.00
PHILIP MORRIS INTERNATIONAL IN	4.125% 03/04/2043 DD 03/04/13	37,646.00	35,298.80	40,000.00
PHILIP MORRIS INTERNATIONAL IN	4.875% 11/15/2043 DD 11/12/13	118,141.80	104,103.30	105,000.00
PHILIP MORRIS INTERNATIONAL IN	3.250% 11/10/2024 DD 11/10/14	1,554,583.70	1,532,210.10	1,570,000.00
PHILIP MORRIS INTERNATIONAL IN	1.875% 02/25/2021 DD 02/25/16	187,374.40	184,619.20	190,000.00
PHILIP MORRIS INTERNATIONAL IN	2.750% 02/25/2026 DD 02/25/16	59,014.80	55,459.80	60,000.00
PHILIP MORRIS INTERNATIONAL IN	2.625% 03/06/2023 DD 03/04/13	2,301,886.00	2,211,588.00	2,300,000.00
PHILIP MORRIS INTERNATIONAL IN		33,844,722.33	24,869,969.28	372,528.00
PHILIPPINE GOVERNMENT INTERNAT	10.625% 03/16/2025 DD 03/16/00	253,500.00	207,303.00	150,000.00
PHILIPPINE GOVERNMENT INTERNAT	9.500% 02/02/2030 DD 02/02/05	245,812.50	220,597.50	150,000.00
PHILIPPINE GOVERNMENT INTERNAT	7.750% 01/14/2031 DD 01/11/06	506,537.50	471,849.00	350,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.950% 01/20/2040 DD 01/20/15	272,500.00	244,280.00	250,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.700% 02/02/2042 DD 02/02/17	200,524.00	189,502.00	200,000.00
PHILLIPS 66	5.875% 05/01/2042 DD 11/01/12	236,568.36	218,342.00	200,000.00
PHILLIPS 66		5,768,967.34	8,557,968.70	99,338.00
PHILLIPS 66 PARTNERS LP	3.605% 02/15/2025 DD 02/23/15	129,728.30	124,896.20	130,000.00
PHOTRONICS INC		507,174.03	493,709.04	51,003.00
PHYSICIANS REALTY TRUST		2,464,934.12	2,271,194.52	141,684.00
PICO HOLDINGS INC		227,884.08	145,252.88	15,892.00
PIEDMONT OFFICE REALTY TRUST I		1,965,234.28	1,679,513.52	98,563.00
PIER 1 IMPORTS INC		348,018.16	18,959.46	61,959.00
PIERIS PHARMACEUTICALS INC		68,075.32	32,922.82	12,377.00
PILGRIM'S PRIDE CORP		384,817.18	226,570.08	14,608.00
PILGRIM'S PRIDE CORP 144A	5.750% 03/15/2025 DD 03/11/15	644,809.30	604,687.50	645,000.00
PILGRIM'S PRIDE CORP 144A	5.875% 09/30/2027 DD 09/29/17	324,806.84	299,475.00	330,000.00
PINE RIVER FUND LP		956,345.61	1,211,041.49	956,345.61
PING AN INSURANCE GROUP CO OF	HK/02318	12,082,704.86	12,210,448.53	1,382,500.00
PINNACLE FINANCIAL PARTNERS IN		1,127,975.87	855,984.80	18,568.00
PINNACLE WEST CAPITAL CORP		1,717,417.61	2,269,728.00	26,640.00
PIONEER ENERGY SERVICES CORP		263,386.36	68,305.59	55,533.00
PIONEER NATURAL RESOURCES CO	7.500% 01/15/2020 DD 11/13/09	1,698,688.00	1,454,796.00	1,400,000.00
PIONEER NATURAL RESOURCES CO		5,485,143.15	5,268,428.16	40,058.00
PIPER JAFFRAY COS		731,329.40	703,697.92	10,688.00
PIRELLI & C SPA		5,055,350.28	4,603,944.03	717,900.00
PITNEY BOWES INC		844,981.03	521,758.44	88,284.00
PIXART IMAGING INC		420,265.41	282,212.40	99,249.00
PJT PARTNERS INC		147,778.62	169,032.36	4,361.00
PLAINS ALL AMERICAN PIPELINE L	6.650% 01/15/2037 DD 07/15/07	309,038.70	284,496.30	270,000.00

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PLAINS ALL AMERICAN PIPELINE L	5.000% 02/01/2021 DD 01/14/11	182,371.00	177,990.75	175,000.00
PLAINS ALL AMERICAN PIPELINE L	3.600% 11/01/2024 DD 09/09/14	57,369.60	57,099.60	60,000.00
PLAINS ALL AMERICAN PIPELINE L	4.500% 12/15/2026 DD 11/22/16	61,321.20	57,792.00	60,000.00
PLAINS ALL AMERICAN PIPELINE L	3.850% 10/15/2023 DD 08/15/13	1,633,248.45	1,629,036.00	1,665,000.00
PLANET FITNESS INC		5,767,599.12	12,563,648.58	234,309.00
PLANTRONICS INC		338,973.15	212,303.40	6,414.00
PLASTIPAK HOLDINGS INC 144A	6.250% 10/15/2025 DD 10/12/17	980,393.75	854,025.00	965,000.00
PLATFORM SPECIALTY PRODUCTS CO		661,763.56	450,594.60	43,620.00
PLAYA FUNDING 4/17 COV-LITE	TLB	305,745.78	285,549.69	306,512.05
PLAYAGS INC		4,279,072.45	5,520,161.00	240,007.00
PLEXUS CORP		1,243,640.61	1,231,589.88	24,111.00
PLUG POWER INC		76,935.01	54,287.20	43,780.00
PLURALSIGHT INC		3,033,954.20	3,415,880.40	145,048.00
PNC BANK NA	3.800% 07/25/2023 DD 07/25/13	318,516.00	301,059.00	300,000.00
PNC BANK NA	2.950% 02/23/2025 DD 02/23/15	9,754.70	9,622.00	10,000.00
PNC BANK NA	2.300% 06/01/2020 DD 06/01/15	129,237.30	128,250.20	130,000.00
PNC BANK NA	2.450% 11/05/2020 DD 11/03/15	298,914.00	296,322.00	300,000.00
PNC BANK NA	2.150% 04/29/2021 DD 04/29/16	58,564.20	58,564.20	60,000.00
PNC BANK NA	3.100% 10/25/2027 DD 10/23/17	287,040.00	286,167.00	300,000.00
PNC FINANCIAL SERVICES GROUP I	3.900% 04/29/2024 DD 04/28/14	61,482.00	59,487.00	60,000.00
PNC FINANCIAL SERVICES GROUP I	5.125% 02/08/2020 DD 02/08/10	169,737.00	153,169.50	150,000.00
PNC FINANCIAL SERVICES GROUP I		9,588,688.04	12,991,506.84	111,124.00
PNM RESOURCES INC		2,019,686.01	2,504,640.95	60,955.00
POLARIS INDUSTRIES INC		1,006,799.69	1,052,969.76	13,732.00
POLARITYTE INC		47,472.99	21,408.63	1,587.00
POLY PROPERTY GROUP CO LTD	HK/00119	545,727.43	331,074.74	1,058,000.00
POLYONE CORP		622,513.49	501,930.00	17,550.00
POLYPLEX THAILAND PCL		545,281.35	418,587.23	1,048,400.00
POOL CORP		864,828.63	1,339,782.45	9,013.00
POPULAR INC		633,572.74	1,063,913.82	22,531.00
PORT AUTH OF NEW YORK & NEW JE	5.647% 11/01/2040 DD 11/01/10	50,962.65	60,894.00	50,000.00
PORT AUTH OF NEW YORK & NEW JE	4.458% 10/01/2062 DD 10/10/12	239,546.91	228,917.25	225,000.00
PORT AUTH OF NEW YORK & NEW JE	4.810% 10/15/2065 DD 10/20/15	1,400,000.00	1,520,232.00	1,400,000.00
PORTLAND GENERAL ELECTRIC CO		2,883,527.70	3,126,511.50	68,190.00
PORTOLA PHARMACEUTICALS INC		445,040.26	293,697.92	15,046.00
POST HOLDINGS INC		9,208,775.27	10,297,812.81	115,537.00
POST HOLDINGS INC 144A	5.000% 08/15/2026 DD 08/03/16	368,511.70	336,700.00	370,000.00
POST HOLDINGS INC 144A	5.500% 03/01/2025 DD 02/14/17	766,259.32	734,254.65	765,000.00
POTBELLY CORP		49,317.31	29,905.75	3,715.00
POTLATCHDELTIC CORP		2,342,773.88	1,610,507.64	50,901.00
POWELL INDUSTRIES INC		268,104.60	165,841.31	6,631.00
POWER INTEGRATIONS INC		376,805.96	336,121.76	5,512.00
PPG INDUSTRIES INC		4,128,407.33	5,845,204.71	57,177.00
PPL CAPITAL FUNDING INC	3.400% 06/01/2023 DD 05/24/13	118,131.25	123,670.00	125,000.00
PPL CORP		5,484,545.21	4,909,135.72	173,284.00
PPL ELECTRIC UTILITIES CORP	3.000% 09/15/2021 DD 08/23/11	133,817.50	125,226.25	125,000.00
PQ GROUP HOLDINGS INC		6,119,745.08	5,264,540.32	355,472.00
PRA GROUP INC		1,240,664.94	831,504.40	34,120.00
PRA HEALTH SCIENCES INC		1,321,066.41	1,289,739.00	14,025.00
PRECISION CASTPARTS CORP	3.250% 06/15/2025 DD 06/10/15	77,051.25	73,668.75	75,000.00
PREFERRED APARTMENT COMMUNITIE		460,410.04	429,589.24	30,554.00
PREFERRED BANK/LOS ANGELES CA		121,583.07	110,845.95	2,557.00
PREFORMED LINE PRODUCTS CO		113,318.04	119,404.25	2,201.00
PREMIER FINANCIAL BANCORP INC		112,201.83	121,322.67	8,137.00
PREMIER INC		503,804.68	511,060.05	13,683.00
PRESIDENT & FELLOWS OF HARVARD	3.150% 07/15/2046 DD 10/13/16	138,966.00	133,809.00	150,000.00
PRESIDIO INC		422,195.85	368,375.40	28,228.00
PRESTIGE BRANDS INC 144A	6.375% 03/01/2024 DD 02/19/16	546,175.00	521,100.00	540,000.00
PRESTIGE CONSUMER HEALTHCARE I		1,617,686.60	1,224,608.16	39,657.00
PRGX GLOBAL INC		28,823.49	29,357.00	3,100.00
PRICESMART INC		365,980.11	246,210.60	4,166.00
PRIMERICA INC	4.750% 07/15/2022 DD 07/16/12	249,607.50	258,152.50	250,000.00
PRIMERICA INC		604,192.82	798,290.70	8,170.00
PRIMO WATER CORP		94,308.95	87,282.30	6,230.00
PRIMORIS SERVICES CORP		393,389.66	291,694.24	15,248.00
PRINCIPAL FINANCIAL GROUP INC	VAR RT 05/15/2055 DD 05/07/15	149,760.00	142,312.50	150,000.00
PRINCIPAL FINANCIAL GROUP INC		2,722,427.71	2,919,018.62	66,086.00
PROASSURANCE CORP		1,536,980.03	1,651,968.24	40,729.00
PROCTER & GAMBLE CO/THE	2.300% 02/06/2022 DD 02/06/12	271,964.40	275,648.80	280,000.00
PROCTER & GAMBLE CO/THE	2.450% 11/03/2026 DD 11/03/16	120,435.00	117,050.00	125,000.00

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PROCTER & GAMBLE CO/THE	1.900% 10/23/2020 DD 10/25/17	299,670.00	295,644.00	300,000.00
PROCTER & GAMBLE CO/THE		45,425,197.49	54,895,635.12	597,211.00
PROFIRE ENERGY INC		16,521.45	5,151.85	3,553.00
PROGENICS PHARMACEUTICALS INC		124,871.79	72,223.20	17,196.00
PROGRESS ENERGY INC	4.875% 12/01/2019 DD 11/19/09	524,555.00	506,325.00	500,000.00
PROGRESS ENERGY INC	4.400% 01/15/2021 DD 01/21/11	49,840.00	50,954.00	50,000.00
PROGRESS RESIDENTI SFR1 F 144A	5.350% 08/17/2034 DD 07/26/17	175,992.88	180,583.04	176,000.00
PROGRESS RESIDENTI SFR1 F 144A	4.778% 03/17/2035 DD 02/22/18	740,673.92	730,989.00	738,000.00
PROGRESS RESIDENTI SFR2 F 144A	4.953% 08/17/2035 DD 08/02/18	440,983.82	435,183.21	441,000.00
PROGRESS RESIDENTI SFR2 F 144A	4.836% 12/17/2034 DD 12/01/17	270,234.85	272,462.03	269,000.00
PROGRESS RESIDENTI SFR3 F 144A	5.368% 10/17/2035 DD 10/04/18	1,070,966.91	1,082,213.37	1,071,000.00
PROGRESS SOFTWARE CORP		267,194.66	311,247.30	8,770.00
PROGRESSIVE CORP/THE	4.350% 04/25/2044 DD 04/25/14	49,842.00	50,970.00	50,000.00
PROGRESSIVE CORP/THE	4.125% 04/15/2047 DD 04/06/17	50,856.50	48,654.50	50,000.00
PROGRESSIVE CORP/THE		4,187,496.34	8,445,898.35	139,995.00
PROLOGIS INC		19,832,912.42	21,947,011.04	373,757.00
PROLOGIS LP	4.250% 08/15/2023 DD 08/15/13	84,496.00	82,588.80	80,000.00
PROLOGIS LP	3.750% 11/01/2025 DD 10/30/15	81,300.80	80,400.80	80,000.00
PROLOGIS PROPERTY MEXICO SA DE		416,262.88	397,160.59	258,138.00
PROOFPOINT INC		9,507,162.77	8,970,100.49	107,029.00
PROPETRO HOLDING CORP		209,686.67	167,268.64	13,577.00
PROS HOLDINGS INC		157,535.01	179,137.00	5,705.00
PROSPERITY BANCSHARES INC		1,012,282.73	1,011,689.70	16,239.00
PROTECTIVE INSURANCE CORP		182,248.87	115,517.70	6,938.00
PROTEOSTASIS THERAPEUTICS INC		2,136,222.48	460,938.60	142,265.00
PROTHENA CORP PLC		1,016,996.72	312,955.20	30,384.00
PROTO LABS INC		321,346.57	574,665.05	5,095.00
PROVIDENCE PLACE GR C1 A2 144A	7.750% 07/20/2028 DD 11/02/00	1,379,738.07	1,950,617.29	1,615,137.16
PROVIDENCE SERVICE CORP/THE		91,310.79	128,502.82	2,141.00
PROVIDENT BANCORP INC		56,445.38	67,056.24	3,093.00
PROVIDENT FINANCIAL SERVICES I		1,278,986.18	1,156,430.25	47,925.00
PROVINCE OF ALBERTA CANADA	3.300% 03/15/2028 DD 03/15/18	79,904.80	80,805.60	80,000.00
PROVINCE OF MANITOBA CANADA	3.050% 05/14/2024 DD 05/14/14	377,501.25	376,871.25	375,000.00
PROVINCE OF ONTARIO CANADA	4.400% 04/14/2020 DD 04/14/10	160,071.00	153,187.50	150,000.00
PROVINCE OF ONTARIO CANADA	2.400% 02/08/2022 DD 02/08/17	304,113.00	295,881.00	300,000.00
PROVINCE OF ONTARIO CANADA	3.400% 10/17/2023 DD 10/17/18	125,675.00	127,531.25	125,000.00
PROVINCE OF QUEBEC CANADA	7.500% 09/15/2029 DD 09/15/99	252,572.70	249,760.80	180,000.00
PROVINCE OF QUEBEC CANADA	2.750% 08/25/2021 DD 08/25/11	360,297.00	350,136.50	350,000.00
PROVINCE OF QUEBEC CANADA	2.500% 04/20/2026 DD 04/20/16	192,164.00	193,536.00	200,000.00
PROVINCIA DEL CHACO ARGEN REGS	9.375% 08/18/2024 DD 08/18/16	343,968.72	258,241.15	365,000.00
PRUDENTIAL BANCORP INC		116,731.52	119,504.00	6,790.00
PRUDENTIAL FINANCIAL INC	VAR RT 03/15/2044 DD 03/22/13	99,875.00	93,625.00	100,000.00
PRUDENTIAL FINANCIAL INC	3.905% 12/07/2047 DD 12/07/17	43,153.74	37,530.36	42,000.00
PRUDENTIAL FINANCIAL INC	5.700% 12/14/2036 DD 12/14/06	488,896.00	452,444.00	400,000.00
PRUDENTIAL FINANCIAL INC	4.500% 11/16/2021 DD 11/16/11	280,416.85	258,020.00	250,000.00
PRUDENTIAL FINANCIAL INC	4.600% 05/15/2044 DD 05/15/14	41,179.60	40,049.20	40,000.00
PRUDENTIAL FINANCIAL INC	2.350% 08/15/2019 DD 08/14/14	2,137,235.60	2,110,075.20	2,120,000.00
PRUDENTIAL FINANCIAL INC		7,438,154.81	8,087,150.40	99,168.00
PS BUSINESS PARKS INC		874,104.42	950,012.00	7,252.00
PS BUSINESS PARKS INC	PFD 5.200% CUMULATIVE	524,608.47	488,457.00	23,700.00
PSEG POWER LLC	8.625% 04/15/2031 DD 10/15/01	45,389.75	45,540.81	35,000.00
PTC INC		1,507,536.45	2,377,489.10	28,679.00
PTC THERAPEUTICS INC		3,086,533.04	2,427,487.92	70,731.00
PTT PCL		783,057.61	1,014,797.31	718,300.00
PTTEP TREASURY CENTER CO 144A	VAR RT 12/31/2049 DD 07/26/17	368,484.00	363,167.70	365,000.00
PUBLIC SERVICE ELECTRIC & GAS	2.250% 09/15/2026 DD 09/13/16	184,122.00	182,712.00	200,000.00
PUBLIC SERVICE ELECTRIC & GAS	3.600% 12/01/2047 DD 12/06/17	203,136.00	182,384.00	200,000.00
PUBLIC SERVICE ENTERPRISE GROU		4,640,045.49	6,349,527.45	121,989.00
PUBLIC STORAGE		9,701,502.15	10,704,048.03	52,883.00
PULSE BIOSCIENCES INC		49,822.10	1,241.34	1,679.00
PULTEGROUP INC		824,336.79	1,652,236.28	63,572.00
PUMA BIOTECHNOLOGY INC		284,462.54	109,035.30	5,358.00
PURE CYCLE CORP		60,808.53	66,818.97	6,729.00
PURE STORAGE INC		3,872,306.72	2,942,495.28	182,991.00
PURPLE INNOVATION INC		5,092.80	3,534.00	600.00
PVH CORP		1,746,319.19	1,737,049.60	18,688.00
PYXUS INTERNATIONAL INC		114,592.94	73,496.42	6,197.00
PZENA INVESTMENT MANAGEMENT IN		25,334.78	23,510.70	2,718.00
Q2 HOLDINGS INC		4,581,467.29	5,533,694.45	111,679.00
QAD INC		61,211.54	77,362.11	1,967.00

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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>
QATAR GOVERNMENT INTERNAT 144A	5.103% 04/23/2048 DD 04/23/18	1,655,518.75	1,731,862.25	1,649,000.00
QATAR GOVERNMENT INTERNAT 144A	5.750% 01/20/2042 DD 12/05/11	301,106.25	311,064.95	265,000.00
QATAR GOVERNMENT INTERNAT REGS	4.500% 01/20/2022	422,000.00	411,705.60	400,000.00
QATAR GOVERNMENT INTERNAT REGS	5.103% 04/23/2048	400,860.00	420,100.00	400,000.00
QCR HOLDINGS INC		387,030.30	319,070.87	9,943.00
QEP RESOURCES INC	5.250% 05/01/2023 DD 09/12/12	1,243,281.38	1,088,550.00	1,230,000.00
QEP RESOURCES INC		1,334,373.91	358,794.27	63,729.00
QIAGEN NV		2,978,624.07	1,835,771.60	53,288.00
QORVO INC		12,850,729.03	10,311,225.24	169,788.00
QORVO INC 144A	5.500% 07/15/2026 DD 07/16/18	909,075.00	869,050.00	910,000.00
QTS REALTY TRUST INC		1,078,568.92	940,847.70	25,394.00
QUAD/GRAPHICS INC		564,009.99	290,986.08	23,619.00
QUAKER CHEMICAL CORP		323,194.66	448,717.75	2,525.00
QUALCOMM INC	2.250% 05/20/2020 DD 05/20/15	115,269.10	113,401.50	115,000.00
QUALCOMM INC	3.450% 05/20/2025 DD 05/20/15	84,971.10	81,781.05	85,000.00
QUALCOMM INC	4.650% 05/20/2035 DD 05/20/15	79,575.90	72,401.25	75,000.00
QUALCOMM INC	4.800% 05/20/2045 DD 05/20/15	155,164.25	147,637.50	155,000.00
QUALCOMM INC	2.900% 05/20/2024 DD 05/26/17	60,571.80	57,132.00	60,000.00
QUALCOMM INC	3.250% 05/20/2027 DD 05/26/17	119,614.80	111,624.00	120,000.00
QUALCOMM INC	4.300% 05/20/2047 DD 05/26/17	69,930.00	62,170.50	70,000.00
QUALCOMM INC		16,959,998.76	16,581,468.33	291,363.00
QUALITAS CONTROLADORA SAB DE C		420,386.57	376,649.50	179,300.00
QUALITY HOUSES PCL		489,351.45	396,918.74	4,932,700.00
QUALYS INC		275,829.52	481,026.64	6,436.00
QUANEX BUILDING PRODUCTS CORP		514,996.36	359,034.21	26,419.00
QUANTA SERVICES INC		993,607.80	1,142,084.30	37,943.00
QUANTENNA COMMUNICATIONS INC		111,399.98	88,783.45	6,187.00
QUANTERIX CORP		24,814.55	25,157.94	1,374.00
QUEBECOR MEDIA INC	5.750% 01/15/2023 DD 12/15/12	888,345.62	869,325.00	865,000.00
QUEENSLAND TREASURY CORP 144A	4.000% 06/21/2019	2,701,472.98	2,336,815.51	3,290,000.00
QUEST DIAGNOSTICS INC	4.700% 04/01/2021 DD 03/24/11	138,961.67	128,482.50	125,000.00
QUEST DIAGNOSTICS INC	4.250% 04/01/2024 DD 03/17/14	1,019,040.00	1,020,590.00	1,000,000.00
QUEST DIAGNOSTICS INC		2,375,033.80	2,620,173.82	31,466.00
QUICKSILVER INC		119,539.24	187,170.00	6,239.00
QUIDEL CORP		212,836.69	312,106.26	6,393.00
QUINSTREET INC		53,708.69	141,752.82	8,734.00
QUINTANA ENERGY SERVICES INC		27,269.87	11,808.98	3,413.00
QUORUM HEALTH CORP		22,052.30	12,374.98	4,282.00
QUOTIENT TECHNOLOGY INC		174,151.16	152,884.20	14,315.00
QURATE RETAIL INC		1,745,826.17	1,903,941.76	97,538.00
QVC INC	4.850% 04/01/2024 DD 03/18/14	101,821.00	96,634.00	100,000.00
R1 RCM INC		97,631.38	202,104.76	25,454.00
RA PHARMACEUTICALS INC		114,058.49	191,100.00	10,500.00
RADIAN GROUP INC		2,486,965.57	2,696,406.12	164,817.00
RADIANT LOGISTICS INC		115,087.00	122,442.50	28,810.00
RADIUM LIFE TECH CO LTD		488,271.89	376,663.30	842,000.00
RADIUS HEALTH INC		1,601,548.95	652,740.16	39,584.00
RADNET INC		57,949.33	77,658.12	7,636.00
RALI SERIES 2007-QO4 T QO4 A1A	VAR RT 05/25/2047 DD 05/30/07	480,760.89	486,272.94	514,182.78
RALPH LAUREN CORP		1,479,861.59	1,277,213.70	12,345.00
RAMACO RESOURCES INC		12,870.98	7,147.80	1,444.00
RAMBUS INC		1,094,880.85	632,667.62	82,486.00
RANDSTAD NV		13,194,094.63	11,557,448.64	252,187.00
RANGE RESOURCES CORP	5.000% 03/15/2023 DD 09/15/17	1,055,120.18	963,600.00	1,095,000.00
RANGE RESOURCES CORP		1,921,133.26	427,166.52	44,636.00
RAPID7 INC		8,242,892.59	8,190,717.60	262,860.00
RAVEN INDUSTRIES INC		204,906.04	259,048.02	7,158.00
RAYMOND JAMES FINANCIAL INC		1,610,380.47	2,247,851.69	30,209.00
RAYONIER ADVANCED MATERIALS IN		597,531.62	407,234.70	38,238.00
RAYONIER INC		951,375.74	887,215.29	32,041.00
RAYTHEON CO	7.200% 08/15/2027 DD 08/12/97	26,183.00	31,304.65	25,000.00
RAYTHEON CO		6,945,994.02	10,544,499.35	68,761.00
RBB BANCORP		297,983.38	185,082.38	10,534.00
RBC BEARINGS INC		398,546.28	584,181.60	4,456.00
RBS GLOBAL INC / REXNORD 144A	4.875% 12/15/2025 DD 12/07/17	331,203.13	299,475.00	330,000.00
RCI HOSPITALITY HOLDINGS INC		93,257.32	82,888.96	3,712.00
RE/MAX HOLDINGS INC		648,788.58	413,372.25	13,443.00
READING INTERNATIONAL INC		180,544.28	171,339.36	11,784.00
READY CAPITAL CORP		198,507.05	181,076.19	13,093.00
REALOGY 1/18 TLB	0.000% 02/08/2025 DD 01/17/18	29,775.00	28,137.38	29,775.00

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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>
REALOGY GROUP LLC / REALO 144A	4.500% 04/15/2019 DD 04/07/14	360,000.00	358,650.00	360,000.00
REALOGY HOLDINGS CORP		1,056,370.63	422,842.72	28,804.00
REALPAGE INC		892,086.10	809,495.62	16,798.00
REALTY INCOME CORP	3.250% 10/15/2022 DD 10/10/12	183,129.40	183,198.10	185,000.00
REALTY INCOME CORP	3.875% 04/15/2025 DD 04/04/18	1,243,750.00	1,247,650.00	1,250,000.00
REALTY INCOME CORP		5,719,949.11	6,633,005.76	105,219.00
REATA PHARMACEUTICALS INC		4,755,501.27	7,607,047.80	135,598.00
RECKITT BENCKISER GROUP PLC		7,414,021.97	12,888,677.89	168,300.00
RECRO PHARMA INC		19,183.80	21,470.40	3,024.00
RED HAT INC		2,684,392.69	7,472,428.16	42,544.00
RED LION HOTELS CORP		109,922.97	103,582.40	12,632.00
RED ROBIN GOURMET BURGERS INC		508,972.57	260,332.96	9,743.00
RED ROCK RESORTS INC		320,948.41	270,894.78	13,338.00
REDFIN CORP		323,222.36	214,372.80	14,887.00
REDWOOD TRUST INC		977,315.30	954,865.34	63,362.00
REFINITIV US HOLDINGS INC 144A	8.250% 11/15/2026 DD 10/01/18	230,750.00	210,162.50	230,000.00
REFINITIV/THOMSON REUTERS	(F&R) 10/18 (USD) COV-LITE TLB	907,575.00	893,000.00	940,000.00
REGAL BELOIT CORP		603,194.15	664,914.60	9,492.00
REGENCY CENTERS CORP		7,126,546.81	6,802,479.00	115,925.00
REGENERON PHARMACEUTICALS INC		4,764,850.13	7,166,344.50	19,187.00
REGENXBIO INC		175,717.57	255,727.20	6,096.00
REGIONAL MANAGEMENT CORP		117,809.25	119,119.65	4,953.00
REGIONAL SAB DE CV		505,620.29	376,318.93	81,900.00
REGIONS FINANCIAL CORP		2,317,573.25	3,567,429.12	266,624.00
REGIS CORP		384,820.68	468,786.15	27,657.00
REINSURANCE GROUP OF AMERICA I	4.700% 09/15/2023 DD 09/24/13	102,228.00	104,349.00	100,000.00
REINSURANCE GROUP OF AMERICA I		1,282,800.05	2,119,295.99	15,113.00
RELIANCE INDUSTRIES LTD	GDR	10,511,131.54	22,178,174.20	696,332.00
RELIANCE STEEL & ALUMINUM CO		973,444.68	1,092,245.99	15,347.00
RELIANT BANCORP INC		166,913.98	152,133.12	6,603.00
REMARK HOLDINGS INC		19,783.68	4,956.16	4,096.00
RENAISSANCERE HOLDINGS LTD		912,273.50	1,201,294.50	8,985.00
RENASANT CORP		1,477,091.00	1,107,394.74	36,693.00
RENEWABLE ENERGY GROUP INC		275,724.14	695,442.00	27,060.00
RENT-A-CENTER INC/TX		389,429.94	547,205.81	33,799.00
REPERFORMING LOAN R R3 B3 144A	5.750% 08/25/2043 DD 10/01/02	1.00	-	1.00
REPLIGEN CORP		269,219.61	391,172.58	7,417.00
REPLIMUNE GROUP INC		3,009,025.95	1,916,770.00	191,677.00
REPUBLIC BANCORP INC/KY		273,656.39	291,948.80	7,540.00
REPUBLIC FIRST BANCORP INC		187,037.51	173,249.40	29,020.00
REPUBLIC OF ANGOLA VIA AV REGS	VAR RT 07/01/2023	703,726.15	688,303.24	654,769.23
REPUBLIC OF CAMEROON INTE 144A	9.500% 11/19/2025 DD 11/19/15	912,489.57	807,718.08	793,000.00
REPUBLIC OF CAMEROON INTE REGS	9.500% 11/19/2025	357,390.00	305,568.00	300,000.00
REPUBLIC OF POLAND GOVERNMENT	3.000% 03/17/2023 DD 09/17/12	136,633.50	148,057.50	150,000.00
REPUBLIC OF POLAND GOVERNMENT	5.000% 03/23/2022 DD 11/03/11	263,025.00	236,630.25	225,000.00
REPUBLIC OF POLAND GOVERNMENT	0.000% 04/25/2019	5,069,672.96	4,869,048.91	18,345,000.00
REPUBLIC OF POLAND GOVERNMENT	3.250% 07/25/2019	3,404,532.52	3,207,987.22	11,900,000.00
REPUBLIC OF POLAND GOVERNMENT	1.500% 04/25/2020	4,571,694.98	4,137,048.48	15,495,000.00
REPUBLIC OF SOUTH AFRICA GOVER	6.500% 02/28/2041	6,767,323.34	3,889,696.88	80,220,000.00
REPUBLIC OF SOUTH AFRICA GOVER	8.750% 02/28/2048	7,595,826.46	6,899,592.93	111,480,000.00
REPUBLIC OF SOUTH AFRICA GOVER	6.250% 03/31/2036	1,186,548.24	1,036,602.90	20,890,000.00
REPUBLIC OF SOUTH AFRICA GOVER	5.875% 09/16/2025 DD 09/16/13	935,338.34	946,453.75	935,000.00
REPUBLIC OF SOUTH AFRICA GOVER	4.300% 10/12/2028 DD 10/12/16	132,013.33	135,354.48	152,000.00
REPUBLIC OF SOUTH AFRICA GOVER	5.875% 06/22/2030 DD 05/22/18	317,540.00	319,813.12	328,000.00
REPUBLIC OF SOUTH AFRICA GOVER	6.300% 06/22/2048 DD 05/22/18	925,535.20	918,308.70	970,000.00
REPUBLIC SERVICES INC	5.250% 11/15/2021 DD 05/15/10	111,578.00	105,859.00	100,000.00
REPUBLIC SERVICES INC		2,173,644.82	3,779,174.07	52,423.00
RESIDEO FUNDING INC 144A	6.125% 11/01/2026 DD 10/19/18	965,493.75	950,525.00	965,000.00
RESIDEO TECHNOLOGIES INC		461,898.88	604,731.69	29,427.33
RESMED INC		1,637,255.53	3,938,763.30	34,590.00
RESOLUTE ENERGY CORP		476,857.84	469,649.88	16,206.00
RESOLUTION FDG CORP PRIN STRIP	0.000% 04/15/2030 DD 04/15/90	7,344,757.10	8,254,599.50	11,810,000.00
RESOURCES CONNECTION INC		294,576.21	253,839.20	17,876.00
RESTORBIO INC		70,960.07	49,151.24	5,702.00
RETAIL OPPORTUNITY INVESTMENTS		1,672,689.91	1,363,822.04	85,883.00
RETAIL PROPERTIES OF AMERICA I		3,246,973.07	2,759,513.05	254,333.00
RETAIL VALUE INC		130,332.60	109,320.48	4,272.00
RETL 2018-RVP RVP E 144A	VAR RT 03/15/2033 DD 03/27/18	425,250.00	424,480.30	425,250.00
RETL 2018-RVP RVP F 144A	VAR RT 03/15/2033 DD 03/27/18	441,000.01	440,514.91	441,000.01
RETROPHIN INC		155,058.05	170,245.49	7,523.00

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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>
REUNERT LTD		485,101.71	446,532.78	90,700.00
REV GROUP INC		365,619.03	148,585.35	19,785.00
REVANCE THERAPEUTICS INC		139,439.68	122,229.36	6,072.00
REVLON CONSUMER PRODUCTS CORP	6.250% 08/01/2024 DD 08/04/16	993,837.50	519,400.00	980,000.00
REVLON INC		62,143.81	54,360.02	2,158.00
REX AMERICAN RESOURCES CORP		378,861.70	294,643.86	4,326.00
REXFORD INDUSTRIAL REALTY INC		1,887,520.56	2,067,349.97	70,151.00
REXFORD INDUSTRIAL REALTY INC	PFD 5.875% CUMULATIVE	746,852.22	650,400.00	30,000.00
REXNORD CORP		1,679,318.21	1,683,634.95	73,361.00
REYNOLDS AMERICAN INC	5.700% 08/15/2035 DD 06/12/15	340,221.15	292,929.00	300,000.00
REYNOLDS AMERICAN INC	5.850% 08/15/2045 DD 06/12/15	171,015.40	134,709.35	145,000.00
REYNOLDS AMERICAN INC	3.250% 06/12/2020 DD 06/12/15	163,744.74	161,005.32	162,000.00
REYNOLDS AMERICAN INC	4.450% 06/12/2025 DD 06/12/15	121,362.00	115,708.80	120,000.00
REYNOLDS AMERICAN INC	8.125% 05/01/2040 DD 11/01/15	1,858,425.00	1,789,200.00	1,500,000.00
REYNOLDS AMERICAN INC	4.850% 09/15/2023 DD 09/17/13	104,065.00	101,197.00	100,000.00
RGC RESOURCES INC		135,728.31	152,855.92	5,102.00
RH		169,425.89	460,348.44	3,842.00
RHYTHM PHARMACEUTICALS INC		83,487.34	72,791.04	2,708.00
RIBBON COMMUNICATIONS INC		254,266.05	191,686.58	39,769.00
RICHTER GEDEON NYRT		722,786.20	996,361.33	51,493.00
RIGEL PHARMACEUTICALS INC		120,774.01	91,365.20	39,724.00
RIGNET INC		158,804.76	142,162.08	11,247.00
RIMINI STREET INC		9,281.88	7,565.35	1,469.00
RING ENERGY INC		159,450.35	64,256.92	12,649.00
RINGCENTRAL INC		1,074,099.75	1,318,380.48	15,992.00
RIO ENERGY SA / UGEN SA / 144A	6.875% 02/01/2025 DD 02/01/18	355,528.49	286,380.00	387,000.00
RIO TINTO FINANCE USA LTD	7.125% 07/15/2028 DD 06/27/08	101,094.00	93,477.00	75,000.00
RIO TINTO FINANCE USA LTD	5.200% 11/02/2040 DD 11/02/10	383,091.60	374,731.00	340,000.00
RITE AID CORP		1,639,125.69	574,420.23	811,328.00
RIVERVIEW BANCORP INC		120,030.71	123,556.16	16,972.00
RLI CORP		686,105.18	759,303.94	11,006.00
RLJ LODGING TRUST		2,823,538.79	2,174,672.80	132,602.00
RLJ LODGING TRUST	PFD 1.950% CUMULATIVE	685,950.00	666,582.00	26,900.00
RMR GROUP INC/THE		63,833.24	78,080.68	1,471.00
ROAD KING INFRASTRUCTURE LTD	HK/01098	1,266,008.58	1,076,952.75	604,000.00
ROBECO RIVER ROAD FUND LTD		206,752.00	177,168.32	206.75
ROBERT HALF INTERNATIONAL INC		1,008,453.97	1,656,969.60	28,968.00
ROBINSONS RETAIL HOLDINGS INC		2,840,075.89	2,486,640.69	1,634,500.00
ROCHE HOLDING AG		17,793,186.39	17,382,187.06	70,400.00
ROCHE HOLDINGS INC 144A	3.350% 09/30/2024 DD 09/29/14	2,436,072.00	2,407,632.00	2,400,000.00
ROCK CREEK ABSOLUTE RETURN FD		351,245.84	233,469.86	395,311.62
ROCKET PHARMACEUTICALS INC		79,070.38	57,397.86	3,873.00
ROCKWELL AUTOMATION INC		3,156,674.30	4,518,914.40	30,030.00
ROCKWELL COLLINS INC	4.800% 12/15/2043 DD 12/16/13	115,225.00	98,508.00	100,000.00
ROCKWELL COLLINS INC	3.500% 03/15/2027 DD 04/10/17	202,922.00	187,738.00	200,000.00
ROCKWELL MEDICAL INC		64,188.96	22,324.28	9,878.00
ROCKY BRANDS INC		146,326.76	133,952.00	5,152.00
ROGERS COMMUNICATIONS INC	5.000% 03/15/2044 DD 03/10/14	222,819.10	218,376.90	210,000.00
ROGERS COMMUNICATIONS INC	4.300% 02/15/2048 DD 02/08/18	44,512.20	42,810.75	45,000.00
ROGERS CORP		885,226.55	854,392.50	8,625.00
ROKU INC		366,519.73	247,785.68	8,087.00
ROLLINS INC		583,176.49	1,231,208.55	34,105.50
ROPER TECHNOLOGIES INC	3.800% 12/15/2026 DD 12/19/16	99,794.00	97,506.00	100,000.00
ROPER TECHNOLOGIES INC		3,686,215.99	6,535,869.96	24,523.00
ROSEHILL RESOURCES INC		5,365.13	1,420.51	637.00
ROSETTA STONE INC		137,142.04	209,920.00	12,800.00
ROSNEFT OIL CO PJSC	GDR	3,690,831.23	3,307,264.08	535,156.00
ROSS STORES INC		3,735,202.39	7,282,329.60	87,528.00
ROWAN COS INC	7.375% 06/15/2025 DD 12/19/16	1,206,736.36	963,000.00	1,200,000.00
ROWAN COS PLC		1,094,856.91	820,256.74	97,766.00
ROYAL BANK OF CANADA	2.150% 03/06/2020 DD 03/06/15	125,586.25	123,910.00	125,000.00
ROYAL BANK OF CANADA	2.500% 01/19/2021 DD 01/19/16	497,110.00	494,270.00	500,000.00
ROYAL BANK OF CANADA	VAR RT 01/10/2019 DD 01/18/17	700,000.00	700,042.00	700,000.00
ROYAL BANK OF CANADA	2.100% 10/14/2020 DD 10/14/15	1,779,697.40	1,755,311.40	1,780,000.00
ROYAL BANK OF SCOTLAND GROUP P	6.125% 12/15/2022 DD 12/04/12	317,337.00	304,038.00	300,000.00
ROYAL BANK OF SCOTLAND GROUP P	VAR RT 05/18/2029 DD 05/18/18	1,850,000.00	1,765,917.50	1,850,000.00
ROYAL CARIBBEAN CRUISES LTD	7.500% 10/15/2027 DD 10/14/97	202,445.50	184,174.10	155,000.00
ROYAL CARIBBEAN CRUISES LTD		2,507,873.31	3,939,176.78	40,282.00
ROYAL GOLD INC		1,191,490.08	1,390,270.80	16,232.00
RPC INC		327,727.83	187,757.01	19,023.00

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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>
RPM INTERNATIONAL INC	4.250% 01/15/2048 DD 12/20/17	296,721.00	255,378.00	300,000.00
RPM INTERNATIONAL INC		1,182,092.71	1,903,766.64	32,388.00
RPT REALTY		1,004,622.47	725,627.90	60,722.00
RR DONNELLEY & SONS CO		584,657.31	219,989.88	55,553.00
RTI SURGICAL INC		153,860.43	144,499.80	39,054.00
RTW RETAILWINDS INC		47,136.30	28,382.07	10,029.00
RUBIUS THERAPEUTICS INC		88,512.17	64,754.16	4,027.00
RUDOLPH TECHNOLOGIES INC		120,586.59	117,620.62	5,746.00
RUMO LUXEMBOURG SARL 144A	7.375% 02/09/2024 DD 02/09/17	295,631.25	300,211.20	288,000.00
RUSH ENTERPRISES INC		437,952.81	509,648.88	14,781.00
RUSH ENTERPRISES INC		61,602.92	77,999.60	2,191.00
RUSSIAN FEDERAL BOND - OFZ	8.150% 02/03/2027	59,954.90	49,725.76	3,520,000.00
RUSSIAN FEDERAL BOND - OFZ	7.050% 01/19/2028	1,380,659.80	1,289,537.22	98,360,000.00
RUSSIAN FEDERAL BOND - OFZ	6.400% 05/27/2020	311,303.90	265,806.20	18,710,000.00
RUSSIAN FEDERAL BOND - OFZ	7.400% 12/07/2022	351,825.85	316,421.39	22,470,000.00
RUSSIAN FOREIGN BOND - EU REGS	5.625% 04/04/2042	863,800.00	817,835.20	800,000.00
RUSSIAN FOREIGN BOND - EU REGS	5.875% 09/16/2043	642,200.00	631,561.20	600,000.00
RUSSIAN FOREIGN BOND - EU REGS	4.875% 09/16/2023	1,472,701.97	1,427,216.00	1,400,000.00
RUSSIAN FOREIGN BOND - EU REGS	5.250% 06/23/2047	999,250.00	932,586.00	1,000,000.00
RUSSIAN FOREIGN BOND - EU REGS	4.750% 05/27/2026	1,813,442.86	1,782,014.40	1,800,000.00
RUTH'S HOSPITALITY GROUP INC		102,413.28	126,196.96	5,552.00
RYDER SYSTEM INC	2.550% 06/01/2019 DD 02/25/14	1,202,233.20	1,185,406.60	1,190,000.00
RYDER SYSTEM INC		762,490.08	555,362.10	11,534.00
RYERSON HOLDING CORP		30,429.07	16,490.34	2,601.00
RYMAN HOSPITALITY PROPERTIES	5/17 COV-LITE TLB	407,929.30	392,122.04	407,929.30
RYMAN HOSPITALITY PROPERTIES I		481,860.21	554,994.18	8,322.00
S&P GLOBAL INC	4.400% 02/15/2026 DD 08/18/15	49,916.50	51,587.00	50,000.00
S&P GLOBAL INC		12,216,671.74	19,775,068.10	116,365.00
S&T BANCORP INC		943,077.72	1,020,998.88	26,982.00
S&T MOTIV CO LTD		405,124.08	420,828.98	17,359.00
SABINE PASS LIQUEFACTION LLC	VAR RT 04/15/2023 DD 10/15/13	116,408.25	110,625.90	105,000.00
SABINE PASS LIQUEFACTION LLC	VAR RT 02/01/2021 DD 02/01/14	730,900.00	690,321.10	670,000.00
SABINE PASS LIQUEFACTION LLC	5.750% 05/15/2024 DD 11/15/14	621,501.00	584,281.60	560,000.00
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 09/01/15	354,018.00	332,307.20	320,000.00
SABINE PASS LIQUEFACTION LLC	5.000% 03/15/2027 DD 03/15/17	315,245.38	301,002.00	300,000.00
SABINE PASS LIQUEFACTION LLC	5.875% 06/30/2026 DD 12/31/16	205,511.45	195,878.00	185,000.00
SABRA HEALTH CARE REIT INC		3,108,743.07	2,236,336.00	135,700.00
SABRE CORP		1,654,518.71	1,484,698.76	68,609.00
SAFE BULKERS INC		99,335.34	70,447.06	39,577.00
SAFEGUARD SCIENTIFICS INC		52,596.05	37,091.86	4,303.00
SAFETY INCOME & GROWTH INC		120,288.76	118,296.09	6,289.00
SAFETY INSURANCE GROUP INC		796,816.72	907,436.52	11,092.00
SAGA COMMUNICATIONS INC		138,455.36	95,901.78	2,886.00
SAGE THERAPEUTICS INC		1,570,844.72	1,044,206.79	10,901.00
SAIA INC		222,220.75	267,377.80	4,790.00
SAILPOINT TECHNOLOGIES HOLDING		4,561,457.77	4,267,122.93	181,657.00
SALESFORCE.COM INC		11,104,412.23	23,620,613.47	172,451.00
SALLY BEAUTY HOLDINGS INC		1,228,045.54	1,273,703.20	74,704.00
SALOMON BROS COML 00-C3 CL X	VAR RT 12/18/2033 DD 12/01/00	23,760.29	1,184.81	365,104.51
SALVATORE FERRAGAMO SPA		6,152,571.55	4,918,429.74	243,700.00
SAMJIN PHARMACEUTICAL CO LTD		488,335.59	423,161.88	11,760.00
SAMSUNG ELECTRONICS CO LTD		27,695,463.27	36,360,590.43	1,048,350.00
SAMSUNG LIFE INSURANCE CO LTD		3,429,384.79	2,644,357.89	36,159.00
SAMSUNG SDI CO LTD		3,661,477.04	3,565,865.01	18,168.00
SAN DIEGO GAS & ELECTRIC CO	3.600% 09/01/2023 DD 09/09/13	102,334.00	100,797.00	100,000.00
SANCHEZ ENERGY CORP		107,954.78	4,262.22	15,786.00
SANDERSON FARMS INC		1,361,342.29	1,549,321.16	15,604.00
SANDRIDGE ENERGY INC		372,609.97	177,731.55	23,355.00
SANDY SPRING BANCORP INC		927,930.97	837,342.12	26,718.00
SANGAMO THERAPEUTICS INC		173,259.25	220,921.12	19,244.00
SANMINA CORP		1,666,690.89	1,251,480.90	52,015.00
SANOI	4.000% 03/29/2021 DD 03/29/11	374,636.50	357,959.00	350,000.00
SANTA CLARA VLY CA TRANSPRTN A	5.876% 04/01/2032 DD 11/17/10	1,600,811.85	1,572,322.95	1,335,000.00
SANTANDER CONSUMER USA HOLDING		474,432.90	531,130.05	30,195.00
SANTANDER DRIVE AUTO RECE 4 A3	3.010% 03/15/2022 DD 08/22/18	997,539.00	999,700.00	1,000,000.00
SANTANDER HOLDINGS USA INC	3.700% 03/28/2022 DD 09/28/17	556,247.00	540,155.00	550,000.00
SANTANDER HOLDINGS USA INC	3.400% 01/18/2023 DD 12/18/17	498,645.00	479,825.00	500,000.00
SANTANDER UK GROUP HOLDINGS PL	2.875% 10/16/2020 DD 10/16/15	49,793.00	49,127.50	50,000.00
SANTANDER UK GROUP HOLDINGS PL	3.571% 01/10/2023 DD 01/10/17	61,435.80	57,431.40	60,000.00
SANTANDER UK GROUP HOLDINGS PL	3.125% 01/08/2021 DD 01/08/16	1,533,840.00	1,472,580.00	1,500,000.00

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SANTANDER UK PLC	4.000% 03/13/2024 DD 03/13/14	20,611.00	20,163.80	20,000.00
SANTANDER UK PLC	2.500% 03/14/2019 DD 03/14/16	2,374,282.05	2,362,374.85	2,365,000.00
SANTANDER UK PLC	3.400% 06/01/2021 DD 06/01/18	998,130.00	995,120.00	1,000,000.00
SAP SE		-	-	-
SARANA MENARA NUSANTARA TBK PT		5,834,241.11	4,718,916.66	98,345,000.00
SAREPTA THERAPEUTICS INC		2,657,892.30	3,643,305.05	33,385.00
SASOL FINANCING USA LLC	5.875% 03/27/2024 DD 09/27/18	202,500.00	199,578.00	200,000.00
SAUDI GOVERNMENT INTERNAT 144A	4.500% 10/26/2046 DD 10/26/16	784,120.00	722,712.00	800,000.00
SAUDI GOVERNMENT INTERNAT 144A	2.875% 03/04/2023 DD 10/04/17	2,185,392.00	2,114,750.00	2,200,000.00
SAUDI GOVERNMENT INTERNAT 144A	5.000% 04/17/2049 DD 04/17/18	2,249,998.00	2,214,003.00	2,300,000.00
SAUDI GOVERNMENT INTERNAT 144A	4.500% 04/17/2030 DD 04/17/18	386,925.00	382,509.05	385,000.00
SAUDI GOVERNMENT INTERNAT REGS	4.500% 10/26/2046	180,500.00	180,677.20	200,000.00
SAUDI GOVERNMENT INTERNAT REGS	5.000% 04/17/2049	547,770.60	556,390.89	578,000.00
SAUL CENTERS INC		165,874.24	126,927.36	2,688.00
SAVARA INC		67,555.29	42,921.90	5,670.00
SB ONE BANCORP		159,038.20	110,089.84	5,386.00
SBA COMMUNICATIONS CORP		2,287,879.64	4,417,492.43	27,287.00
SBA FINANCE 4/18 TLB	0.000% 04/11/2025 DD 03/27/18	802,987.50	768,234.20	802,987.50
SBERBANK OF RUSSIA PJSC	ADR	4,795,348.15	4,207,927.60	383,935.00
SBERBANK OF RUSSIA PJSC	ADR	5,274,210.51	3,692,057.63	343,703.00
SBERBANK OF RUSSIA VIA SB 144A	VAR RT 02/26/2024 DD 02/26/14	500,392.50	487,000.00	487,000.00
SCANA CORP		1,982,495.74	1,679,514.78	35,151.00
SCANSOURCE INC		697,498.20	659,545.92	19,184.00
SCHAEFFLER AG		-	-	-
SCHLUMBERGER LTD		48,605,472.50	24,735,582.08	685,576.00
SCHNEIDER NATIONAL INC		314,577.25	210,709.62	11,286.00
SCHNITZER STEEL INDUSTRIES INC		545,793.90	438,133.05	20,331.00
SCHOLAR ROCK HOLDING CORP		37,435.46	35,649.44	1,552.00
SCHOLASTIC CORP		951,863.82	861,725.04	21,404.00
SCHWEITZER-MAUDUIT INTERNATION		845,732.39	507,187.35	20,247.00
SCIENCE APPLICATIONS INTERNATI		621,944.75	509,663.70	8,001.00
SCIENTIFIC GAMES CORP		207,954.04	183,126.96	10,242.00
SCORPIO BULKERS INC		258,829.17	248,269.35	44,895.00
SCORPIO TANKERS INC		1,017,158.87	596,604.80	338,980.00
SCOTTS MIRACLE-GRO CO/THE		615,715.47	565,124.70	9,195.00
SCPHARMACEUTICALS INC		56,613.19	25,940.24	6,899.00
SEABOARD CORP		258,676.20	233,508.66	66.00
SEACOAST BANKING CORP OF FLORI		649,519.77	798,345.64	30,682.00
SEACOR HOLDINGS INC		462,518.82	478,003.00	12,919.00
SEACOR MARINE HOLDINGS INC		299,151.07	158,113.20	13,445.00
SEAGATE HDD CAYMAN	4.750% 06/01/2023 DD 05/22/13	144,135.00	140,254.50	150,000.00
SEAGATE HDD CAYMAN	4.750% 01/01/2025 DD 05/28/14	296,772.00	266,067.00	300,000.00
SEAGATE HDD CAYMAN	4.875% 06/01/2027 DD 05/14/15	2,076,583.31	1,977,447.70	2,330,000.00
SEALED AIR CORP		1,164,844.14	1,289,916.16	37,024.00
SEASPINE HOLDINGS CORP		145,362.98	194,894.40	10,685.00
SEATTLE GENETICS INC		1,155,345.50	1,419,616.30	25,055.00
SEAWORLD ENTERTAINMENT INC		5,365,312.71	6,714,233.41	303,949.00
SECUREWORKS CORP		64,640.73	99,498.99	5,891.00
SEI INVESTMENTS CO		1,129,498.59	1,464,540.00	31,700.00
SELECT BANCORP INC		142,187.11	137,418.00	11,100.00
SELECT ENERGY SERVICES INC		405,471.66	174,962.88	27,684.00
SELECT INCOME REIT		1,566,790.31	491,927.68	66,838.00
SELECT MEDICAL HOLDINGS CORP		285,829.73	319,709.80	20,828.00
SELECTA BIOSCIENCES INC		75,005.93	11,507.16	4,326.00
SELECTIVE INSURANCE GROUP INC		1,874,454.35	2,694,218.34	44,211.00
SEMGROUP CORP		1,942,995.65	828,715.42	60,139.00
SEMPRA ENERGY	4.000% 02/01/2048 DD 01/12/18	49,859.00	42,916.50	50,000.00
SEMPRA ENERGY	2.400% 03/15/2020 DD 03/13/15	1,007,460.00	985,950.00	1,000,000.00
SEMPRA ENERGY		5,668,502.70	7,161,204.29	66,191.00
SEMTECH CORP		533,315.55	702,132.09	15,307.00
SENDGRID INC		171,320.49	231,218.52	5,356.00
SENECA FOODS CORP		182,902.33	143,075.40	5,070.00
SENEGAL GOVERNMENT INTERN 144A	6.250% 05/23/2033 DD 05/23/17	778,974.39	717,849.50	835,000.00
SENEGAL GOVERNMENT INTERN REGS	6.750% 03/13/2048	315,062.50	293,585.00	355,000.00
SENIOR HOUSING PROPERTIES TRUS	4.750% 02/15/2028 DD 02/12/18	29,464.50	28,303.20	30,000.00
SENIOR HOUSING PROPERTIES TRUS	3.250% 05/01/2019 DD 04/28/14	2,002,100.00	1,990,000.00	2,000,000.00
SENIOR HOUSING PROPERTIES TRUS		1,254,045.76	715,963.08	61,089.00
SENSATA TECHNOLOGIES HOLDING P		1,702,327.98	1,814,495.44	40,466.00
SENSEONICS HOLDINGS INC		2,473,249.44	2,146,211.27	828,653.00
SENSEONICS WTS 11/20 SER D	NON-DISCRET	81,596.00	119,130.16	81,596.00



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SENSEONICS WTS 7/21 SER D	NON-DISCRET	22,682.00	36,518.02	22,682.00
SENSIENT TECHNOLOGIES CORP		1,439,164.10	1,088,795.75	19,495.00
SERES THERAPEUTICS INC		42,158.93	15,883.28	3,514.00
SERITAGE GROWTH PROPERTIES		1,175,938.05	812,485.23	25,131.00
SERVICE CORP INTERNATIONAL/US		819,409.45	1,705,131.78	42,353.00
SERVICEMASTER GLOBAL HOLDINGS		8,330,728.80	8,266,573.48	225,002.00
SERVICENOW INC		5,105,697.90	14,185,243.50	79,670.00
SERVICSOURCE INTERNATIONAL IN		62,591.98	12,594.96	11,662.00
SERVISFIRST BANCSHARES INC		303,962.02	282,878.12	8,876.00
SESI LLC	7.125% 12/15/2021 DD 06/15/12	1,347,589.04	1,160,250.00	1,365,000.00
SESI LLC	7.750% 09/15/2024 DD 03/15/18	765,868.00	592,275.00	745,000.00
SFA ENGINEERING CORP		599,703.59	499,216.19	16,099.00
SGS SA		8,998,974.14	7,846,419.16	3,500.00
SGSP AUSTRALIA ASSETS PTY REGS	3.500% 07/07/2027	2,199,758.00	2,072,681.60	2,200,000.00
SHAKE SHACK INC		203,161.29	222,330.90	4,895.00
SHANGHAI FOSUN PHARMACEUTICAL	HK/02196	3,967,834.28	3,100,704.41	1,055,500.00
SHANGHAI HUAYI GROUP CO LTD	CN/900909	506,772.96	492,250.00	550,000.00
SHELL INTERNATIONAL FINANCE BV	2.375% 08/21/2022 DD 08/21/12	58,302.60	58,494.60	60,000.00
SHELL INTERNATIONAL FINANCE BV	3.400% 08/12/2023 DD 08/12/13	71,066.10	70,590.10	70,000.00
SHELL INTERNATIONAL FINANCE BV	4.550% 08/12/2043 DD 08/12/13	114,613.80	109,140.15	105,000.00
SHELL INTERNATIONAL FINANCE BV	4.125% 05/11/2035 DD 05/11/15	151,056.00	148,869.00	150,000.00
SHELL INTERNATIONAL FINANCE BV	4.375% 05/11/2045 DD 05/11/15	208,063.40	205,080.00	200,000.00
SHELL INTERNATIONAL FINANCE BV	2.125% 05/11/2020 DD 05/11/15	197,382.00	198,130.00	200,000.00
SHELL INTERNATIONAL FINANCE BV	4.000% 05/10/2046 DD 05/10/16	112,966.00	115,879.20	120,000.00
SHELL INTERNATIONAL FINANCE BV	1.875% 05/10/2021 DD 05/10/16	168,252.90	165,578.30	170,000.00
SHELL INTERNATIONAL FINANCE BV	2.875% 05/10/2026 DD 05/10/16	28,520.10	28,774.80	30,000.00
SHELL INTERNATIONAL FINANCE BV	2.500% 09/12/2026 DD 09/12/16	279,777.00	269,186.70	290,000.00
SHENANDOAH TELECOMMUNICATIONS		257,882.19	400,772.25	9,057.00
SHERWIN-WILLIAMS CO/THE	3.450% 08/01/2025 DD 07/31/15	357,840.00	343,569.60	360,000.00
SHERWIN-WILLIAMS CO/THE	4.500% 06/01/2047 DD 05/16/17	1,060,111.80	919,795.20	1,020,000.00
SHERWIN-WILLIAMS CO/THE	4.200% 01/15/2022 DD 07/15/17	213,286.00	202,600.00	200,000.00
SHERWIN-WILLIAMS CO/THE		11,895,245.55	14,856,656.14	37,759.00
SHILOH INDUSTRIES INC		97,298.80	52,650.73	9,031.00
SHIN-ETSU CHEMICAL CO LTD		12,885,172.68	15,949,323.26	205,000.00
SHINKONG INSURANCE CO LTD		609,025.34	595,878.57	524,800.00
SHIP FINANCE INTERNATIONAL LTD		901,877.63	671,740.29	63,793.00
SHIRE ACQUISITIONS INVESTMENTS	2.400% 09/23/2021 DD 09/23/16	118,974.00	116,037.60	120,000.00
SHIRE ACQUISITIONS INVESTMENTS	3.200% 09/23/2026 DD 09/23/16	120,339.25	113,115.00	125,000.00
SHIRE ACQUISITIONS INVESTMENTS	2.875% 09/23/2023 DD 09/23/16	384,852.00	378,128.00	400,000.00
SHOE CARNIVAL INC		223,314.00	263,656.68	7,868.00
SHORE BANCSHARES INC		121,469.60	126,788.80	8,720.00
SHORT TERM INVESTMENT FUNDS		13.00	13.00	13.00
SHOTSPOTTER INC		57,648.93	41,251.14	1,323.00
SHUTTERFLY INC		325,829.70	257,583.48	6,398.00
SHUTTERSTOCK INC		165,819.28	123,262.23	3,423.00
SI FINANCIAL GROUP INC		109,591.75	98,593.85	7,745.00
SIAM FUTURE DEVELOPMENT PCL		295,588.33	272,735.57	1,208,200.00
SIAMGAS & PETROCHEMICALS PCL		556,015.54	347,988.33	1,333,000.00
SIEBERT FINANCIAL CORP		13,728.77	19,737.90	1,365.00
SIEMENS FINANCIERINGSMAAT 144A	VAR RT 09/13/2019 DD 09/15/16	999,765.00	1,000,240.00	1,000,000.00
SIENNA BIOPHARMACEUTICALS INC		46,302.94	5,291.92	2,281.00
SIENTRA INC		63,627.07	54,996.17	4,327.00
SIERRA BANCORP		250,416.01	266,877.18	11,106.00
SIGA TECHNOLOGIES INC		67,226.66	76,985.50	9,745.00
SIGMA FINANCE CORP	0.000% 03/09/2009	328.00	269.12	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
SIGMA HOLDCO BV 144A	7.875% 05/15/2026 DD 05/09/18	546,300.00	471,425.00	545,000.00
SIGNATURE BANK/NEW YORK NY		1,325,456.43	1,261,889.94	12,274.00
SIGNET JEWELERS LTD		2,357,071.19	1,292,753.07	40,691.00
SILGAN HOLDINGS INC		464,900.76	457,684.74	19,377.00
SILICON LABORATORIES INC		567,169.40	630,243.57	7,997.00
SILVERBOW RESOURCES INC		133,373.01	120,469.44	5,096.00
SILVERCREST ASSET MANAGEMENT G		18,938.62	18,178.02	1,374.00
SIMMONS FIRST NATIONAL CORP		2,028,717.94	1,668,348.20	69,140.00
SIMON PROPERTY GROUP INC		24,227,626.20	25,907,585.79	154,221.00
SIMON PROPERTY GROUP LP	4.375% 03/01/2021 DD 08/16/10	273,755.00	255,287.50	250,000.00

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SIMON PROPERTY GROUP LP	4.250% 10/01/2044 DD 09/10/14	249,025.00	239,955.00	250,000.00
SIMON PROPERTY GROUP LP	4.250% 11/30/2046 DD 11/23/16	73,947.00	72,216.75	75,000.00
SIMON PROPERTY GROUP LP	2.625% 06/15/2022 DD 06/01/17	201,040.00	194,540.00	200,000.00
SIMON PROPERTY GROUP LP	3.375% 10/01/2024 DD 09/10/14	1,197,648.00	1,173,912.00	1,200,000.00
SIMPLY GOOD FOODS CO/THE		6,083,026.14	7,862,286.60	415,994.00
SIMPSON MANUFACTURING CO INC		375,581.43	433,581.30	8,010.00
SIMULATIONS PLUS INC		23,993.66	34,705.60	1,744.00
SINA CORP/CHINA		4,767,992.54	5,582,422.08	104,072.00
SINCLAIR BROADCAST GROUP INC		1,118,986.57	897,245.76	34,064.00
SINCLAIR TELEVISION GROUP 144A	5.625% 08/01/2024 DD 07/23/14	1,014,740.44	932,812.50	995,000.00
SINMAG EQUIPMENT CORP		465,207.91	307,870.15	84,870.00
SINON CORP		371,855.84	350,945.11	644,000.00
SIRIUS XM HOLDINGS INC		967,361.25	1,851,924.30	324,330.00
SIRIUS XM RADIO INC 144A	5.000% 08/01/2027 DD 07/05/17	1,140,961.21	1,055,882.25	1,155,000.00
SITE CENTERS CORP	4.625% 07/15/2022 DD 06/22/12	24,526.00	25,669.00	25,000.00
SITE CENTERS CORP		1,253,146.81	473,153.94	42,742.00
SITE CENTERS CORP	PFD 6.250% CUMULATIVE	637,000.00	557,986.52	25,480.00
SITEONE LANDSCAPE SUPPLY INC		401,001.01	409,882.32	7,416.00
SIX FLAGS ENTERTAINMENT CORP		952,020.55	989,657.70	17,790.00
SJW GROUP		349,898.40	363,031.74	6,527.00
SK HYNIX INC		13,094,005.55	14,143,976.70	260,857.00
SK TELECOM CO LTD		7,724,396.13	8,466,860.48	35,055.00
SK TELECOM CO LTD	ADR	6,996,093.85	10,052,546.00	375,095.00
SKANDINAVISKA ENSKILDA BANKEN	2.625% 03/15/2021 DD 03/15/16	79,553.60	78,968.00	80,000.00
SKANDINAVISKA ENSKILDA BANKEN	1.875% 09/13/2021 DD 09/13/16	9,613.40	9,613.00	10,000.00
SKECHERS U.S.A. INC		1,026,514.48	718,539.99	31,391.00
SKY NETWORK TELEVISION LTD		13,371,901.44	6,413,847.63	5,170,300.00
SKYLINE CHAMPION CORP		181,282.36	87,875.58	5,982.00
SKYWEST INC		1,441,337.61	1,741,445.20	39,160.00
SKYWORKS SOLUTIONS INC		2,151,277.39	2,791,919.16	41,658.00
SL GREEN OPERATING PARTNERSHIP	3.250% 10/15/2022 DD 10/05/17	300,240.00	289,860.00	300,000.00
SL GREEN REALTY CORP		1,671,979.49	1,510,428.00	19,100.00
SLEEP NUMBER CORP		152,509.54	196,154.86	6,182.00
SLH PROXY SHORT EXPOSURE	LBOPNTL8	(84,028.01)	(84,028.01)	(84,028.01)
SLM CORP		695,915.67	773,253.81	93,051.00
SM ENERGY CO	6.125% 11/15/2022 DD 05/15/15	720,650.22	718,200.00	760,000.00
SM ENERGY CO	5.625% 06/01/2025 DD 05/21/15	526,793.75	469,800.00	540,000.00
SM ENERGY CO		882,207.60	376,411.68	24,316.00
SMART & FINAL STORES INC		173,254.32	75,527.16	15,934.00
SMART GLOBAL HOLDINGS INC		63,566.83	70,270.20	2,366.00
SMART SAND INC		129,212.38	33,011.40	14,870.00
SMARTFINANCIAL INC		218,792.58	160,948.16	8,902.00
SMARTSHEET INC		50,184.75	49,098.50	1,975.00
SMC CORP/JAPAN		9,640,602.07	9,331,376.76	30,800.00
SMITH & NEPHEW PLC	ADR	5,138,079.08	5,234,433.54	140,033.00
SNAP-ON INC		1,427,542.20	1,969,405.95	13,555.00
SNC FORMER PCL		431,438.01	407,736.49	983,400.00
SOCIEDAD QUIMICA Y MINERA DE C	ADR	865,718.99	1,149,000.00	30,000.00
SOHU.COM LTD	ADR	3,645,600.00	1,728,064.00	99,200.00
SOLARIS OILFIELD INFRASTRUCTUR		80,500.96	59,893.86	4,954.00
SOLID BIOSCIENCES INC		61,092.63	62,176.00	2,320.00
SOMBOON ADVANCE TECHNOLOGY PCL		420,864.80	306,281.94	651,800.00
SONIC AUTOMOTIVE INC		381,450.07	259,210.88	18,838.00
SONOCO PRODUCTS CO		1,032,444.64	1,253,602.35	23,595.00
SONOS INC		105,291.59	77,519.08	7,894.00
SORRENTO THERAPEUTICS INC		117,197.61	45,345.60	18,894.00
SOTHEBY'S		279,961.90	266,456.70	6,705.00
SOULBRAIN CO LTD		407,960.73	380,127.28	8,920.00
SOUTH CAROLINA ELECTRIC & GAS	4.500% 06/01/2064 DD 05/27/14	75,536.25	69,258.00	75,000.00
SOUTH CAROLINA ELECTRIC & GAS	4.250% 08/15/2028 DD 08/17/18	100,461.00	103,672.00	100,000.00
SOUTH JERSEY INDUSTRIES INC		1,915,847.55	1,655,879.20	59,564.00
SOUTH STATE CORP		2,320,954.58	1,674,043.80	27,924.00
SOUTHERN CALIFORNIA EDISON CO	4.650% 10/01/2043 DD 10/02/13	277,491.50	275,849.75	275,000.00
SOUTHERN CALIFORNIA GAS CO	3.750% 09/15/2042 DD 09/21/12	52,158.50	46,469.00	50,000.00
SOUTHERN CO GAS CAPITAL CORP	4.400% 05/30/2047 DD 05/09/17	304,416.00	280,536.00	300,000.00
SOUTHERN CO/THE	3.250% 07/01/2026 DD 05/24/16	285,560.50	271,657.50	290,000.00
SOUTHERN CO/THE		11,608,239.26	10,828,695.60	246,555.00
SOUTHERN COPPER CORP	6.750% 04/16/2040 DD 04/16/10	344,908.60	342,305.10	310,000.00
SOUTHERN COPPER CORP	3.500% 11/08/2022 DD 11/08/12	73,131.90	73,168.50	75,000.00
SOUTHERN COPPER CORP		3,676,467.74	3,723,723.86	121,018.00

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SOUTHERN FIRST BANCSHARES INC		166,362.14	157,046.79	4,897.00
SOUTHERN MISSOURI BANCORP INC		150,771.75	169,432.20	4,998.00
SOUTHERN NATIONAL BANCORP OF V		236,083.40	194,439.76	14,708.00
SOUTHSIDE BANCSHARES INC		908,212.26	796,067.75	25,073.00
SOUTHWEST AIRLINES CO		3,496,067.28	5,771,746.96	124,177.00
SOUTHWEST GAS HOLDINGS INC		2,813,010.71	2,899,426.50	37,901.00
SOUTHWESTERN ENERGY CO	VAR RT 01/23/2025 DD 01/23/15	1,222,997.94	1,099,312.50	1,230,000.00
SOUTHWESTERN ENERGY CO		2,481,244.48	1,548,593.53	454,133.00
SP PLUS CORP		422,044.29	395,570.14	13,391.00
SPAIN GOVERNMENT INFLATIO 144A	0.700% 11/30/2033	619,045.59	634,297.79	551,990.30
SPAIN GOVERNMENT INFLATIO 144A	1.000% 11/30/2030	594,393.27	593,612.31	488,546.20
SPARK ENERGY INC		26,951.06	13,240.26	1,782.00
SPARK THERAPEUTICS INC		388,213.25	229,595.24	5,866.00
SPARTAN MOTORS INC		69,766.39	49,084.47	6,789.00
SPARTANNASH CO		984,275.69	466,677.52	27,164.00
SPARTON CORP		100,879.99	77,180.17	4,243.00
SPECTRA ENERGY PARTNERS LP	5.950% 09/25/2043 DD 09/25/13	430,868.70	403,910.50	370,000.00
SPECTRUM BRANDS HOLDINGS INC		1,065,584.18	466,144.25	11,033.00
SPECTRUM BRANDS INC	5.750% 07/15/2025 DD 01/15/16	907,568.75	868,975.50	915,000.00
SPECTRUM PHARMACEUTICALS INC		187,776.94	204,732.50	23,398.00
SPEEDWAY MOTORSPORTS INC		173,662.24	145,144.67	8,921.00
SPERO THERAPEUTICS INC		77,795.56	36,900.00	6,000.00
SPIRE INC		2,510,261.03	2,819,632.96	38,062.00
SPIRIT AEROSYSTEMS HOLDINGS IN		1,001,196.78	1,763,105.13	24,457.00
SPIRIT AIRLINES INC		2,033,326.84	3,033,907.52	52,381.00
SPIRIT MTA REIT		338,689.86	233,471.85	32,745.00
SPIRIT OF TEXAS BANCSHARES INC		130,025.70	139,550.28	6,126.00
SPIRIT REALTY CAPITAL INC		1,072,828.70	790,354.35	22,421.40
SPIRIT REALTY CAPITAL INC	PFD 6.000% CUMULATIVE	564,424.84	491,262.00	24,600.00
SPIRIT REALTY LP	4.450% 09/15/2026 DD 03/15/17	198,756.00	192,136.00	200,000.00
SPLUNK INC		1,982,394.51	3,684,114.45	35,137.00
SPOK HOLDINGS INC		261,616.40	196,168.44	14,794.00
SPORTSMAN'S WAREHOUSE HOLDINGS		40,358.38	23,126.40	5,280.00
SPRING BANK PHARMACEUTICALS IN		31,552.41	24,821.71	2,389.00
SPRINT CAPITAL CORP	8.750% 03/15/2032 DD 03/14/02	2,459,880.64	2,368,475.00	2,245,000.00
SPRINT CORP		1,105,216.20	944,655.84	162,312.00
SPRINT SPECTRUM CO LLC / 144A	VAR RT 03/20/2023 DD 10/27/16	344,609.38	339,453.13	343,750.00
SPROUTS FARMERS MARKET INC		899,573.15	772,750.19	32,869.00
SPS COMMERCE INC		206,977.65	258,096.54	3,133.00
SPX CORP		348,620.93	344,859.12	12,312.00
SPX FLOW INC		1,091,885.18	978,580.98	32,169.00
SPX FLOW INC 144A	5.625% 08/15/2024 DD 08/10/16	1,434,913.45	1,337,175.00	1,415,000.00
SQUARE INC		2,056,399.88	3,924,459.03	69,967.00
SRC ENERGY INC		369,498.50	211,429.50	44,985.00
SRI LANKA GOVERNMENT INTE 144A	5.750% 04/18/2023 DD 04/18/18	675,000.00	621,128.25	675,000.00
SRI LANKA GOVERNMENT INTE 144A	6.750% 04/18/2028 DD 04/18/18	637,000.00	579,326.02	637,000.00
SRI LANKA GOVERNMENT INTE REGS	6.200% 05/11/2027 DD 05/11/17	230,496.57	220,917.65	251,000.00
SS&C TECHNOLOGIES 4/18 COV-	0.000% 04/16/2025 DD 02/16/18	865,293.47	816,654.87	867,462.13
SS&C TECHNOLOGIES 4/18 COV-	0.000% 04/16/2025 DD 02/16/18	328,217.58	309,768.31	329,040.19
SS&C TECHNOLOGIES HOLDINGS INC		1,847,756.96	2,196,947.22	48,702.00
ST JOE CO/THE		513,827.51	352,113.12	26,736.00
ST SHINE OPTICAL CO LTD		2,084,538.51	2,625,500.18	150,000.00
STAAR SURGICAL CO		107,969.91	271,681.74	8,514.00
STAG INDUSTRIAL INC		4,972,576.91	4,735,758.72	190,344.00
STAMPS.COM INC		451,427.28	510,810.48	3,282.00
STANDARD LIFE ABERDEEN PLC		11,623,010.30	6,580,669.99	2,012,457.00
STANDARD MOTOR PRODUCTS INC		822,379.60	787,762.38	16,266.00
STANDEX INTERNATIONAL CORP		345,974.89	262,136.36	3,902.00
STANLEY BLACK & DECKER INC	3.400% 12/01/2021 DD 11/22/11	94,326.30	90,397.80	90,000.00
STANLEY BLACK & DECKER INC		3,531,641.06	4,346,681.74	36,301.00
STARBUCKS CORP	3.850% 10/01/2023 DD 09/06/13	97,203.60	91,389.60	90,000.00
STARBUCKS CORP	2.100% 02/04/2021 DD 02/04/16	79,452.00	78,034.40	80,000.00
STARBUCKS CORP	4.500% 11/15/2048 DD 08/10/18	45,045.90	41,889.60	45,000.00
STARBUCKS CORP		28,290,882.60	38,928,576.40	604,481.00
STARWOOD PROPERTY TRUST INC		1,503,454.42	1,289,723.85	65,435.00
STARWOOD RETAIL PR STAR D 144A	VAR RT 11/15/2027 DD 11/14/14	690,688.73	593,300.00	698,000.00
STARWOOD WAYPOINT HOM 1 E 144A	VAR RT 01/17/2035 DD 09/29/17	713,051.90	714,700.80	720,000.00
STARWOOD WAYPOINT HOM 1 F 144A	VAR RT 01/17/2035 DD 09/29/17	960,000.00	956,515.20	960,000.00
STATE AUTO FINANCIAL CORP		333,330.89	444,017.76	13,044.00
STATE BANK FINANCIAL CORP		528,650.34	447,190.67	20,887.00

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STATE PUBLIC SCH BLDG AUTH PA	5.000% 09/15/2027 DD 10/06/10	166,905.00	164,385.00	150,000.00
STATE STREET CORP	4.375% 03/07/2021 DD 03/07/11	63,795.60	61,576.20	60,000.00
STATE STREET CORP	3.100% 05/15/2023 DD 05/15/13	1,551,940.00	1,547,642.25	1,575,000.00
STATE STREET CORP	3.700% 11/20/2023 DD 11/19/13	10,325.70	10,101.00	10,000.00
STATE STREET CORP	2.550% 08/18/2020 DD 08/18/15	65,510.90	64,454.00	65,000.00
STATE STREET CORP	3.550% 08/18/2025 DD 08/18/15	65,271.05	64,837.50	65,000.00
STATE STREET CORP	2.650% 05/19/2026 DD 05/19/16	88,295.40	84,266.10	90,000.00
STATE STREET CORP		5,385,370.42	5,602,571.17	88,831.00
STEEL DYNAMICS INC		1,257,597.42	1,671,365.52	55,638.00
STEELCASE INC		944,693.23	961,369.58	64,826.00
STEMLINE THERAPEUTICS INC		82,506.84	60,087.50	6,325.00
STEPAN CO		1,203,293.24	1,144,780.00	15,470.00
STERICYCLE INC		1,607,212.03	740,330.82	20,178.00
STERIS PLC		1,704,866.50	2,159,011.10	20,206.00
STERLING BANCORP INC/MI		95,854.70	51,103.35	7,353.00
STERLING BANCORP/DE		1,278,730.67	880,527.83	53,333.00
STERLING CONSTRUCTION CO INC		203,542.57	187,133.76	17,184.00
STEVEN MADDEN LTD		6,718,393.84	7,956,322.32	262,932.00
STEWART INFORMATION SERVICES C		778,223.66	699,453.00	16,895.00
STHREE PLC		6,613,818.55	4,840,046.61	1,326,453.00
STIFEL FINANCIAL CORP		2,663,372.66	2,185,774.82	52,771.00
STITCH FIX INC		3,825,857.70	2,166,584.75	126,775.00
STOCK YARDS BANCORP INC		570,531.71	445,653.60	13,587.00
STONERIDGE INC		119,851.68	181,078.90	7,346.00
STORE CAPITAL CORP		5,709,233.16	5,757,574.56	203,376.00
STRATASYS LTD		739,595.23	692,430.47	38,447.00
STRATEGIC EDUCATION INC		382,646.72	482,035.00	4,250.00
STRATUS PROPERTIES INC		129,930.00	103,857.38	4,331.00
STRUCTURED ADJUSTABLE R 12 7A1	VAR RT 09/25/2034 DD 08/01/04	16,965.61	17,347.14	17,110.00
STRUCTURED ADJUSTABLE RA 7 1A3	VAR RT 04/25/2035 DD 03/01/05	43,355.87	45,220.29	45,987.36
STRUCTURED ASSET INVESTME 8 A4	VAR RT 09/25/2034 DD 08/25/04	1,970,935.96	1,975,100.96	1,983,331.79
STRUCTURED CREDIT MASTER FUND		125,719,696.81	332,146,710.83	124,721.83
STRYKER CORP	3.375% 05/15/2024 DD 05/01/14	112,873.20	109,533.60	110,000.00
STRYKER CORP	3.375% 11/01/2025 DD 10/29/15	229,718.25	217,525.50	225,000.00
STRYKER CORP	2.625% 03/15/2021 DD 03/10/16	85,991.35	85,853.35	85,000.00
STRYKER CORP		17,246,004.67	31,452,671.25	200,655.00
STURM RUGER & CO INC		165,883.52	162,959.64	3,062.00
SUGI HOLDINGS CO LTD		14,065,649.95	12,118,397.67	306,000.00
SULZER AG		11,402,615.21	8,096,361.33	102,260.00
SUMITOMO MITSUI BANKING CORP	3.000% 01/18/2023 DD 01/18/13	98,961.00	97,788.00	100,000.00
SUMITOMO MITSUI BANKING CORP	3.950% 07/19/2023 DD 07/19/13	421,028.00	406,768.00	400,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.934% 03/09/2021 DD 03/09/16	176,596.00	173,157.25	175,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.784% 03/09/2026 DD 03/09/16	179,301.50	179,257.00	175,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.446% 01/11/2027 DD 01/12/17	489,710.00	482,975.00	500,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.364% 07/12/2027 DD 07/12/17	508,155.00	479,810.00	500,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.778% 10/18/2022 DD 10/18/17	199,972.00	194,084.00	200,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.442% 10/19/2021 DD 10/19/16	1,173,324.00	1,170,060.00	1,200,000.00
SUMMIT FINANCIAL GROUP INC		202,717.51	164,212.24	8,504.00
SUMMIT HOTEL PROPERTIES INC		1,163,354.58	767,784.57	78,909.00
SUMMIT MATERIALS INC		513,757.26	258,961.60	20,884.00
SUMMIT MATERIALS LLC / SUMMIT	6.125% 07/15/2023 DD 07/08/15	761,208.70	757,350.00	765,000.00
SUN COMMUNITIES INC		7,227,500.30	8,009,662.50	78,750.00
SUN HYDRAULICS CORP		227,129.76	176,736.75	5,325.00
SUNCOKE ENERGY INC		578,879.45	433,801.35	50,737.00
SUNCOR ENERGY INC	3.600% 12/01/2024 DD 11/25/14	257,185.00	244,525.00	250,000.00
SUNCOR ENERGY INC	4.000% 11/15/2047 DD 11/15/17	50,729.50	44,627.00	50,000.00
SUNNY OPTICAL TECHNOLOGY GROUP	HK/02382	3,991,200.51	2,831,346.16	318,500.00
SUNOCO LOGISTICS PARTNERS OPER	4.950% 01/15/2043 DD 01/10/13	49,275.50	41,837.00	50,000.00
SUNOCO LOGISTICS PARTNERS OPER	5.300% 04/01/2044 DD 04/03/14	1,999,600.00	1,810,191.00	2,050,000.00
SUNOCO LOGISTICS PARTNERS OPER	5.350% 05/15/2045 DD 11/17/14	1,037,661.10	924,971.30	1,045,000.00
SUNOCO LOGISTICS PARTNERS OPER	5.400% 10/01/2047 DD 09/21/17	91,888.20	81,558.90	90,000.00
SUNPOWER CORP		316,771.60	170,396.45	34,285.00
SUNRUN INC		475,506.87	802,745.46	73,714.00
SUNSTONE HOTEL INVESTORS INC		6,434,424.37	5,794,406.81	445,381.00
SUNTRUST BANKS INC	2.900% 03/03/2021 DD 03/03/16	45,972.45	44,610.75	45,000.00
SUNTRUST BANKS INC		3,764,736.17	5,662,697.04	112,266.00
SUPALAI PCL		507,958.48	391,668.92	700,700.00
SUPER GROUP LTD/SOUTH AFRICA		513,320.53	426,343.97	180,700.00
SUPERIOR ENERGY SERVICES INC		1,149,602.33	393,943.25	117,595.00
SUPERIOR GROUP OF COS INC		27,699.30	25,486.60	1,444.00

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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>
SUPERIOR INDUSTRIES INTERNATIO		475,613.52	93,357.29	19,409.00
SUPERNUS PHARMACEUTICALS INC		260,138.22	309,710.06	9,323.00
SURFACE ONCOLOGY INC		17,646.72	4,630.08	1,092.00
SURGERY PARTNERS INC		224,244.92	133,202.74	13,606.00
SURMODICS INC		72,584.66	128,830.76	2,726.00
SVB FINANCIAL GROUP	3.500% 01/29/2025 DD 01/29/15	123,991.25	119,752.50	125,000.00
SVB FINANCIAL GROUP		1,342,938.02	2,383,306.08	12,549.00
SVENSK EXPORTKREDIT AB	1.750% 08/28/2020 DD 08/28/15	197,542.00	197,000.00	200,000.00
SVENSKA HANDELSBANKEN AB	2.400% 10/01/2020 DD 10/01/15	79,540.00	78,768.80	80,000.00
SVMK INC		2,569,758.39	2,404,907.73	195,999.00
SWAP COLLATERAL WITH CITIBANK		140,000.00	140,000.00	140,000.00
SWAP COLLATERAL WITH JP MORGAN		(50,000.00)	(50,000.00)	(50,000.00)
SWISS RE AG		-	-	-
SWITCH INC		158,913.73	65,065.00	9,295.00
SYARIKAT TAKAFUL MALAYSIA KELU		284,350.40	278,528.74	302,900.00
SYKES ENTERPRISES INC		836,619.18	732,255.30	29,610.00
SYMANTEC CORP		3,137,215.24	2,886,891.48	152,786.00
SYMRISE AG		-	-	-
SYNALLOY CORP		130,015.44	103,289.34	6,226.00
SYNAPTICS INC		1,323,178.77	934,826.83	25,123.00
SYNCHRONY CREDIT CARD MAST 1 A	2.970% 03/15/2024 DD 03/20/18	797,406.25	798,864.00	800,000.00
SYNCHRONY CREDIT CARD MAST 2 A	2.210% 05/15/2024 DD 05/26/16	248,437.50	245,345.00	250,000.00
SYNCHRONY FINANCIAL	4.250% 08/15/2024 DD 08/11/14	30,464.10	27,602.10	30,000.00
SYNCHRONY FINANCIAL	4.500% 07/23/2025 DD 07/23/15	1,395,027.90	1,231,051.50	1,350,000.00
SYNCHRONY FINANCIAL	3.950% 12/01/2027 DD 12/01/17	693,255.00	631,710.00	750,000.00
SYNCHRONY FINANCIAL		5,445,021.63	4,209,005.52	179,412.00
SYNDAX PHARMACEUTICALS INC		61,263.22	29,730.45	6,681.00
SYNEOS HEALTH INC		2,189,031.13	1,750,091.25	44,475.00
SYNERGY PHARMACEUTICALS INC		222,825.03	5,291.31	46,415.00
SYNGENTA AG		-	-	-
SYNGENTA AG		-	-	-
SYNGENTA FINANCE NV 144A	4.892% 04/24/2025 DD 04/24/18	983,890.00	945,550.00	1,000,000.00
SYNLOGIC INC		121,680.31	81,196.83	11,583.00
SYNNEX CORP		3,421,398.68	2,579,320.49	31,906.49
SYNOPSIS INC		1,648,108.99	3,071,221.92	36,458.00
SYNOVUS FINANCIAL CORP		685,134.67	879,149.18	27,482.00
SYRO PHARMACEUTICALS INC		66,696.42	24,987.02	4,486.00
SYSCO CORP	2.600% 06/12/2022 DD 06/12/12	99,707.00	96,432.00	100,000.00
SYSCO CORP	3.750% 10/01/2025 DD 09/28/15	264,789.45	248,655.60	255,000.00
SYSCO CORP	3.300% 07/15/2026 DD 04/01/16	294,702.05	280,739.70	295,000.00
SYSCO CORP		4,658,380.61	7,153,328.26	114,161.00
SYSTEMAX INC		51,098.19	98,856.82	4,138.00
T ROWE PRICE GROUP INC		3,791,912.22	5,121,544.32	55,476.00
T2 BIOSYSTEMS INC		43,724.22	17,975.72	5,972.00
T3EX GLOBAL HOLDINGS CORP		429,015.94	379,775.35	478,408.00
TABERNA PFD FDG III LTD	VAR RT 02/05/2036 DD 09/29/05	471,286.77	329.90	471,286.77
TABERNA PFD FDG III LTD SEC NT	VAR RT 02/05/2036 DD 09/29/05	1,508,099.93	1,055.67	1,508,099.93
TABERNA PREFERRED F 6A F1 144A	VAR RT 12/05/2036 DD 06/27/06	3,015,600.56	2,146.20	3,065,996.13
TABLEAU SOFTWARE INC		3,590,467.71	7,090,920.00	59,091.00
TABULA RASA HEALTHCARE INC		715,156.49	3,645,222.96	57,171.00
TACTILE SYSTEMS TECHNOLOGY INC		123,577.68	154,050.10	3,382.00
TAEKWANG INDUSTRIAL CO LTD		279,923.88	269,725.77	228.00
TAHOE RESOURCES INC		786,179.41	559,457.40	153,276.00
TAILORED BRANDS INC		172,734.54	134,735.92	9,878.00
TAIWAN PCB TECHVEST CO LTD		425,448.73	385,414.15	426,900.00
TAIWAN SEMICONDUCTOR MANUFACTU		5,100,243.33	10,513,111.09	1,433,000.00
TAIWAN SEMICONDUCTOR MANUFACTU	ADR	25,652,926.21	42,785,333.80	1,159,180.00
TAIWAN STYRENE MONOMER		1,139,727.78	1,054,513.36	1,440,559.00
TAKEDA PHARMACEUTICAL CO 144A	5.000% 11/26/2028 DD 11/26/18	1,742,650.00	1,787,380.00	1,750,000.00
TAKE-TWO INTERACTIVE SOFTWARE		2,175,522.33	2,819,423.66	27,389.00
TALOS ENERGY INC		297,175.50	258,443.52	15,836.00
TANDEM DIABETES CARE INC		5,526,694.82	8,742,554.53	230,249.00
TANGER FACTORY OUTLET CENTERS		415,251.52	346,692.12	17,146.00
TAPESTRY INC	4.125% 07/15/2027 DD 06/20/17	753,120.00	701,767.50	750,000.00
TAPESTRY INC		3,672,591.16	2,361,656.25	69,975.00
TARGA RESOURCES CORP		2,844,833.75	1,948,393.84	54,092.00
TARGA RESOURCES PARTNERS 144A	5.875% 04/15/2026 DD 04/12/18	615,800.00	598,087.50	615,000.00
TARGA RESOURCES PARTNERS LP /	4.250% 11/15/2023 DD 05/14/13	818,841.47	768,787.50	830,000.00
TARGET CORP	2.900% 01/15/2022 DD 01/12/12	309,067.61	299,772.00	300,000.00
TARGET CORP	4.000% 07/01/2042 DD 06/26/12	140,769.00	141,457.50	150,000.00

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TARGET CORP	3.500% 07/01/2024 DD 06/26/14	94,255.20	90,600.30	90,000.00
TARGET CORP	2.500% 04/15/2026 DD 04/11/16	18,448.80	18,672.00	20,000.00
TARGET CORP	3.625% 04/15/2046 DD 04/11/16	1,392,813.76	1,295,902.80	1,480,000.00
TARGET CORP		7,735,181.21	8,376,378.78	126,742.00
TATA MOTORS LTD	ADR	1,330,363.68	573,678.00	47,100.00
TAUBMAN CENTERS INC		2,950,429.72	2,356,154.55	51,795.00
TAUBMAN CENTERS INC	PFD 6.500% CUMULATIVE	452,025.00	433,582.38	18,081.00
TAYLOR MORRISON HOME CORP		1,659,016.62	1,258,294.20	79,138.00
TBA CASH COLL SAL	VAR RT 01/01/2049 DD 07/01/08	(1,575,000.00)	(1,575,000.00)	(1,575,000.00)
TCF FINANCIAL CORP		541,214.10	842,884.03	43,247.00
TD AMERITRADE HOLDING CORP	2.950% 04/01/2022 DD 03/09/15	126,321.25	123,658.75	125,000.00
TD AMERITRADE HOLDING CORP		2,324,536.68	3,327,125.76	67,956.00
TEAM HEALTH HOLDINGS INC 144A	6.375% 02/01/2025 DD 02/01/17	901,427.52	759,112.50	930,000.00
TEAM INC		563,690.31	326,460.60	22,284.00
TECH DATA CORP		2,470,278.52	2,387,461.23	29,183.00
TECHTARGET INC		56,122.11	50,122.05	4,105.00
TEEKAY CORP		377,943.83	175,871.04	52,656.00
TEEKAY TANKERS LTD		317,332.86	145,758.18	157,067.00
TEGNA INC		1,889,484.73	1,801,169.87	165,701.00
TEHMAG FOODS CORP		219,377.16	236,054.26	37,400.00
TEJON RANCH CO		373,195.54	270,784.56	16,332.00
TEKFEN HOLDING AS		1,401,171.08	1,933,383.71	496,400.00
TELADOC HEALTH INC		5,538,500.02	9,352,173.62	188,666.00
TELARIA INC		90,547.38	59,279.22	21,714.00
TELEDYNE TECHNOLOGIES INC		1,094,003.19	1,777,488.88	8,584.00
TELEFLEX INC		1,249,885.37	2,701,632.96	10,452.00
TELEFONICA BRASIL SA	ADR	1,591,402.20	1,983,959.00	166,300.00
TELEFONICA EMISIONES SA	7.045% 06/20/2036 DD 06/20/06	27,735.00	28,487.50	25,000.00
TELEFONICA EMISIONES SA	5.134% 04/27/2020 DD 04/26/10	74,867.10	71,444.80	70,000.00
TELEFONICA EMISIONES SA	4.570% 04/27/2023 DD 04/29/13	73,947.30	71,901.90	70,000.00
TELEFONICA EMISIONES SA	4.103% 03/08/2027 DD 03/08/17	297,873.70	278,573.70	290,000.00
TELEFONICA EMISIONES SA	5.213% 03/08/2047 DD 03/08/17	258,383.70	219,696.00	240,000.00
TELENAV INC		89,607.72	60,644.22	14,937.00
TELEPHONE & DATA SYSTEMS INC		640,047.79	809,237.26	24,869.00
TELIGENT INC/NJ		47,355.20	8,746.08	6,384.00
TELLURIAN INC		155,371.89	112,909.70	16,246.00
TEMPUR SEALY INTERNATIONAL INC		574,921.15	445,464.00	10,760.00
TENABLE HOLDINGS INC		137,943.03	83,145.93	3,747.00
TENCENT HOLDINGS LTD	HK/00700	15,004,218.77	33,034,900.80	823,700.00
TENCENT MUSIC ENTERTAINMENT GR	ADR	3,264.33	3,266.79	247.11
TENET HEALTHCARE CORP	4.625% 07/15/2024 DD 06/14/17	1,286,016.00	1,195,050.00	1,285,000.00
TENET HEALTHCARE CORP		324,145.50	272,988.78	15,927.00
TENNANT CO		258,008.91	183,427.20	3,520.00
TENNECO INC		800,185.97	417,149.70	15,230.00
TENNESSEE VALLEY AUTH BD	5.375% 04/01/2056 DD 04/01/06	205,084.50	204,652.50	150,000.00
TENNESSEE VALLEY AUTH BD	5.250% 09/15/2039 DD 09/15/09	67,648.88	81,404.05	65,000.00
TENNESSEE VALLEY AUTH BD	3.875% 02/15/2021 DD 02/08/11	50,046.75	46,183.50	45,000.00
TENNESSEE VALLEY AUTH BD	1.875% 08/15/2022 DD 08/09/12	268,815.00	292,014.00	300,000.00
TENNESSEE VALLEY AUTH BD	3.500% 12/15/2042 DD 12/21/12	210,897.50	245,752.50	250,000.00
TENNESSEE VALLEY AUTH BD	2.875% 09/15/2024 DD 09/29/14	239,772.70	231,391.50	230,000.00
TENNESSEE VALLEY AUTH BD	4.250% 09/15/2065 DD 09/24/15	100,680.00	113,777.00	100,000.00
TERADATA CORP		1,410,833.85	1,196,716.92	31,197.00
TERADYNE INC		959,293.99	1,460,456.58	46,541.00
TEREX CORP		395,852.41	460,253.58	16,694.00
TERRAFORM POWER INC		624,841.86	536,663.82	47,831.00
TERRENO REALTY CORP		1,352,910.47	1,554,127.13	44,189.00
TERRITORIAL BANCORP INC		182,908.51	150,320.28	5,786.00
TESARO INC		1,315,372.06	674,487.00	9,084.00
TESLA INC		6,707,615.71	10,991,718.40	33,028.00
TETRA TECH INC		6,508,633.30	8,065,662.46	155,798.00
TETRA TECHNOLOGIES INC		157,986.84	60,903.36	36,252.00
TETRAPHASE PHARMACEUTICALS INC		190,389.91	42,534.33	37,641.00
TEVA PHARMACEUTICAL FINANCE NE	4.100% 10/01/2046 DD 07/21/16	855,540.00	660,980.00	1,000,000.00
TEXAS CAPITAL BANCSHARES INC		1,095,621.52	606,182.85	11,865.00
TEXAS INSTRUMENTS INC	1.850% 05/15/2022 DD 05/06/16	98,469.00	96,513.00	100,000.00
TEXAS INSTRUMENTS INC		12,237,065.47	22,070,664.00	233,552.00
TEXAS ROADHOUSE INC		597,077.70	758,906.40	12,712.00
TEXAS ST	5.517% 04/01/2039 DD 08/26/09	57,961.50	62,069.00	50,000.00
TEXTAINER GROUP HOLDINGS LTD		238,888.95	214,588.20	21,545.00
TEXTRON INC	3.375% 03/01/2028 DD 09/13/17	299,634.00	277,986.00	300,000.00

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TEXTRON INC		1,930,374.83	2,680,711.11	58,289.00
TFS FINANCIAL CORP		102,933.29	167,171.32	10,364.00
TG THERAPEUTICS INC		111,865.92	51,766.60	12,626.00
THAI AIRWAYS INTERNATIONAL PCL		297,982.74	250,584.46	674,300.00
THAI VEGETABLE OIL PCL		286,663.17	265,651.11	326,400.00
THERAPEUTICSMD INC		240,603.24	142,177.77	37,317.00
THERAVANCE BIOPHARMA INC		279,490.61	221,583.81	8,659.00
THERMALTAKE TECHNOLOGY CO LTD		1,306,425.62	911,292.57	1,061,000.00
THERMO FISHER SCIENTIFIC INC	4.500% 03/01/2021 DD 02/22/11	2,414,262.50	2,274,039.00	2,225,000.00
THERMO FISHER SCIENTIFIC INC	3.150% 01/15/2023 DD 08/22/12	303,651.00	294,000.00	300,000.00
THERMO FISHER SCIENTIFIC INC	4.150% 02/01/2024 DD 12/11/13	64,280.40	60,778.80	60,000.00
THERMO FISHER SCIENTIFIC INC	5.300% 02/01/2044 DD 12/11/13	127,757.50	137,787.50	125,000.00
THERMO FISHER SCIENTIFIC INC	2.950% 09/19/2026 DD 09/19/16	88,844.40	83,056.50	90,000.00
THERMO FISHER SCIENTIFIC INC		10,695,496.52	21,612,966.83	96,577.00
THERMON GROUP HOLDINGS INC		394,945.06	390,572.52	19,259.00
THIRD POINT REINSURANCE LTD		788,870.73	571,555.60	59,290.00
THOR INDUSTRIES INC		715,385.79	662,220.00	12,735.00
TIAA SEASONED COMMERCIAL C4 AJ	VAR RT 08/15/2039 DD 07/10/07	32,290.28	35,476.60	35,435.14
TIAA SEASONED COMMERCIAL C4 F	VAR RT 08/15/2039 DD 07/10/07	2,068,000.00	2,565,394.65	2,765,000.00
TIANNUN POWER INTERNATIONAL L	HK/00882	1,265,827.03	634,982.47	1,630,000.00
TIANNUN POWER INTERNATIONAL L	HK/00819	659,418.50	810,687.99	972,000.00
TIANYUN INTERNATIONAL HOLDINGS	HK/06836	466,286.60	397,330.00	2,778,000.00
TIDEWATER INC		619,537.98	411,373.43	21,504.10
TIER REIT INC		1,816,768.92	1,887,624.37	91,499.00
TIFFANY & CO		2,258,570.43	2,312,810.77	28,727.00
TILE SHOP HOLDINGS INC		221,306.80	100,558.00	18,350.00
TILLY'S INC		2,740,927.44	1,959,567.54	180,439.00
TIM PARTICIPACOES SA	ADR	2,573,496.08	1,980,470.70	129,105.00
TIMBERLAND BANCORP INC/WA		109,509.99	100,439.20	4,504.00
TIME WARNER CABLE LLC	7.300% 07/01/2038 DD 06/19/08	214,570.62	200,551.10	185,000.00
TIME WARNER CABLE LLC	6.750% 06/15/2039 DD 06/29/09	431,980.50	355,645.50	350,000.00
TIME WARNER CABLE LLC	4.000% 09/01/2021 DD 09/12/11	108,284.00	99,392.00	100,000.00
TIME WARNER CABLE LLC	5.500% 09/01/2041 DD 09/12/11	46,302.75	41,007.60	45,000.00
TIMES SQUARE HOTEL TRUST 144A	8.528% 08/01/2026 DD 08/09/01	1,533,750.31	1,648,390.70	1,416,143.21
TIMKEN CO/THE		646,616.84	680,380.92	18,231.00
TIMKENSTEEL CORP		407,786.98	259,910.12	29,738.00
TINGYI CAYMAN ISLANDS HOLDING	HK/00322	2,335,401.69	2,773,532.93	2,076,000.00
TIPTREE INC		136,884.42	119,553.33	21,387.00
TITAN CEMENT CO SA		5,239,462.42	5,146,032.80	232,282.00
TITAN INTERNATIONAL INC		438,974.99	175,379.10	37,635.00
TITAN MACHINERY INC		184,112.90	187,229.70	14,238.00
TIVITY HEALTH INC		217,223.57	190,590.42	7,682.00
TIVO CORP		1,787,790.03	862,605.29	91,669.00
TJX COS INC/THE		16,890,427.23	39,810,188.88	889,812.00
T-MOBILE US INC		3,115,614.59	4,721,770.30	74,230.00
T-MOBILE USA INC	6.500% 01/15/2026 DD 11/05/15	858,565.13	846,600.00	830,000.00
T-MOBILE USA INC	5.375% 04/15/2027 DD 03/16/17	910,388.18	873,325.00	905,000.00
TOCAGEN INC		71,405.52	44,104.12	5,372.00
TOLL BROTHERS INC		888,124.47	1,098,742.38	33,366.00
TOMPKINS FINANCIAL CORP		911,233.61	803,057.06	10,706.00
TOOTSIE ROLL INDUSTRIES INC		365,460.19	366,765.40	10,981.00
TOPBI INTERNATIONAL HOLDINGS L		543,084.34	405,454.33	150,150.00
TOPBUILD CORP		287,384.63	304,785.00	6,773.00
TOPBUILD CORP 144A	5.625% 05/01/2026 DD 04/25/18	695,768.75	640,500.00	700,000.00
TOPKEY CORP		287,255.39	337,964.01	98,000.00
TORCHMARK CORP		1,244,685.39	1,857,734.78	24,926.00
TORO CO/THE		883,591.51	1,333,017.40	23,855.00
TORONTO-DOMINION BANK/THE	2.500% 12/14/2020 DD 12/14/15	296,099.25	292,091.30	295,000.00
TORONTO-DOMINION BANK/THE	3.000% 06/11/2020 DD 06/12/18	199,678.00	200,154.00	200,000.00
TORONTO-DOMINION BANK/THE	3.250% 06/11/2021 DD 06/12/18	100,066.00	100,410.00	100,000.00
TORONTO-DOMINION BANK/THE	VAR RT 04/07/2021 DD 04/07/16	700,000.00	705,817.00	700,000.00
TOTAL CAPITAL INTERNATIONAL SA	2.875% 02/17/2022 DD 02/17/12	50,090.00	49,405.50	50,000.00
TOTAL CAPITAL INTERNATIONAL SA	2.750% 06/19/2021 DD 06/23/14	30,161.40	29,781.60	30,000.00
TOTAL SYSTEM SERVICES INC	3.800% 04/01/2021 DD 03/17/16	178,916.50	174,965.00	175,000.00
TOTAL SYSTEM SERVICES INC		1,760,164.92	3,419,057.40	42,060.00
TOTVS SA		3,892,641.91	2,393,641.23	341,700.00
TOWER BERSAMA INFRASTRUCTURE T		12,059,870.95	7,123,465.72	28,454,300.00
TOWER INTERNATIONAL INC		395,878.78	363,521.20	15,274.00
TOWN SPORTS INTERNATIONAL HOLD		107,764.64	57,728.00	9,020.00
TOWNE BANK/PORTSMOUTH VA		1,546,455.72	1,207,008.15	50,397.00

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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>
TOYOTA AUTO RECEIVABLES 2 A A4	2.100% 09/15/2022 DD 03/15/17	2,621,710.00	2,571,764.00	2,600,000.00
TOYOTA AUTO RECEIVABLES 2 C A3	1.140% 08/17/2020 DD 08/10/16	875,763.43	874,407.95	880,181.94
TOYOTA AUTO RECEIVABLES 2 C A4	1.320% 11/15/2021 DD 08/10/16	493,710.94	491,680.00	500,000.00
TOYOTA INDUSTRIES CORP		2,629,872.27	3,674,319.83	79,200.00
TOYOTA MOTOR CORP	3.669% 07/20/2028 DD 07/20/18	200,130.00	202,392.00	200,000.00
TOYOTA MOTOR CREDIT CORP	3.400% 09/15/2021 DD 09/15/11	41,235.60	40,313.60	40,000.00
TOYOTA MOTOR CREDIT CORP	3.300% 01/12/2022 DD 01/12/12	250,089.60	230,657.80	230,000.00
TOYOTA MOTOR CREDIT CORP	2.150% 03/12/2020 DD 03/12/15	233,832.80	229,313.44	232,000.00
TOYOTA MOTOR CREDIT CORP	3.200% 01/11/2022 DD 01/09/17	9,893.20	9,718.90	10,000.00
TOYOTA MOTOR CREDIT CORP	2.150% 09/08/2022 DD 09/08/17	492,255.00	478,860.00	500,000.00
TOYOTA MOTOR CREDIT CORP	2.950% 04/13/2021 DD 04/13/18	999,600.00	1,000,150.00	1,000,000.00
TPG RE FINANCE TRUST INC		537,288.83	492,664.28	26,951.00
TPG REAL ESTATE FIN FL1 D 144A	VAR RT 02/15/2035 DD 02/14/18	312,000.00	310,983.13	312,000.00
TPI COMPOSITES INC		59,993.02	67,078.82	2,729.00
TRACTOR SUPPLY CO		1,593,581.80	2,515,966.32	30,153.00
TRADE DESK INC/THE		379,988.03	717,831.10	6,185.00
TRANSCANADA PIPELINES LTD	5.000% 10/16/2043 DD 10/07/13	347,437.50	296,442.00	300,000.00
TRANSCANADA PIPELINES LTD	4.625% 03/01/2034 DD 02/28/14	107,915.00	95,589.00	100,000.00
TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	64,556.18	62,279.50	50,000.00
TRANSCANADA PIPELINES LTD	6.200% 10/15/2037 DD 10/05/07	122,901.00	108,811.00	100,000.00
TRANSCONTINENTAL REALTY INVEST		30,115.51	32,568.00	1,150.00
TRANSDIGM GROUP INC		1,963,227.69	3,845,398.48	11,308.00
TRANSENERX INC		141,727.57	66,907.30	29,605.00
TRANSLATE BIO INC		19,310.67	14,497.50	1,933.00
TRANSNEFT PJSC		632,567.86	494,120.18	201.00
TRANSOCEAN LTD		1,261,628.46	853,193.94	122,938.61
TRANSUNION		1,939,902.04	2,510,389.60	44,197.00
TRAVELERS COS INC/THE	6.250% 06/15/2037 DD 05/29/07	60,520.50	62,297.50	50,000.00
TRAVELERS COS INC/THE	4.600% 08/01/2043 DD 08/01/13	99,306.00	103,686.00	100,000.00
TRAVELERS COS INC/THE		5,638,701.80	7,741,717.75	64,649.00
TRAVELPORT CORPORATE FINA 144A	6.000% 03/15/2026 DD 03/16/18	980,625.00	984,750.00	975,000.00
TRAVELPORT WORLDWIDE LTD		1,148,190.56	1,296,460.00	83,000.00
TRAVELZOO		11,985.26	7,077.60	720.00
TRAVIS PERKINS PLC		24,718,058.40	17,897,022.02	1,313,300.00
TREASURY GROUP INVESTMENT FUND	VAR RT 12/31/2049 DD 08/01/98	994,519,522.45	994,519,522.45	993,555,655.47
TRECORA RESOURCES		198,036.59	128,551.80	16,481.00
TREDEGAR CORP		413,659.95	315,883.62	19,917.00
TREEHOUSE FOODS INC		1,231,222.29	721,806.14	14,234.00
TREX CO INC		7,210,909.54	12,405,230.88	208,983.00
TRI POINTE GROUP INC		1,265,157.11	1,154,000.33	105,581.00
TRIBUNE MEDIA CO	5.875% 07/15/2022 DD 01/15/16	1,309,508.70	1,306,500.00	1,300,000.00
TRIBUNE MEDIA CO		813,504.68	845,384.02	18,629.00
TRIBUNE PUBLISHING CO		39,874.56	35,755.02	3,153.00
TRICIDA INC		111,041.18	74,559.96	3,162.00
TRICO BANCSHARES		572,965.56	621,060.20	18,380.00
TRICON AMERICAN HO SFR1 F 144A	5.769% 11/17/2033 DD 10/25/16	840,130.05	845,189.28	828,000.00
TRICON AMERICAN HO SFR1 F 144A	5.151% 09/17/2034 DD 08/23/17	1,196,979.28	1,191,350.16	1,197,000.00
TRICON AMERICAN HO SFR1 F 144A	4.960% 05/17/2037 DD 04/18/18	461,987.97	460,045.74	462,000.00
TRICON AMERICAN HO SFR2 F 144A	5.104% 01/17/2036 DD 12/20/17	208,948.30	211,146.60	210,000.00
TRIMAS CORP		753,888.85	946,389.91	34,679.00
TRIMBLE INC		1,570,109.36	1,942,940.58	59,038.00
TRINET GROUP INC		8,077,579.17	6,499,523.25	154,935.00
TRINITY INDUSTRIES INC	4.550% 10/01/2024 DD 09/25/14	1,004,150.00	861,570.00	1,000,000.00
TRINITY INDUSTRIES INC		548,113.25	681,590.77	33,103.00
TRINITY PLACE HOLDINGS INC		30,144.27	15,350.58	3,537.00
TRINSEO MATERIALS OPERATI 144A	5.375% 09/01/2025 DD 08/29/17	1,258,709.72	1,101,240.00	1,260,000.00
TRINSEO SA		1,003,445.39	715,816.08	15,636.00
TRIPADVISOR INC		1,020,030.75	1,273,091.88	23,602.00
TRIPLE D ASSOCIATES INC CL B	CONV PFD	-	-	69,474.00
TRIPLE D ASSOCIATES INC PFD A		115,789.00	-	115,789.00
TRIPLE-S MANAGEMENT CORP		420,290.38	307,403.03	17,677.00
TRISTATE CAPITAL HOLDINGS INC		327,908.31	304,918.74	15,669.00
TRITON INTERNATIONAL LTD/BERMU		886,012.53	1,227,699.98	39,514.00
TRIUMPH BANCORP INC		1,631,677.24	1,301,840.10	43,833.00
TRIUMPH GROUP INC		1,004,058.00	426,017.50	37,045.00
TRONOX LTD		694,678.95	355,966.12	45,754.00
TRUEBLUE INC		608,296.92	656,886.75	29,523.00
TRUECAR INC		233,392.25	160,262.34	17,689.00
TRUPANION INC		100,553.33	120,604.02	4,737.00
TRUSTCO BANK CORP NY		571,422.39	481,668.04	70,214.00



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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>
TRUSTEES OF THE UNIVERSITY OF	4.674% 09/01/2039 DD 04/05/12	45,019.20	42,832.00	40,000.00
TRUSTMARK CORP		1,714,927.81	1,472,927.97	51,779.00
TRYG A/S		-	-	-
TRYG A/S		-	-	-
TSINGTAO BREWERY CO LTD	HK/00168	2,196,914.40	1,307,694.77	324,000.00
TSOGO SUN HOLDINGS LTD		325,405.76	307,419.57	206,357.00
TTEC HOLDINGS INC		86,400.64	79,996.00	2,800.00
TTM TECHNOLOGIES INC		1,046,126.56	702,204.37	72,169.00
TUCOWS INC		108,809.36	113,993.88	1,898.00
TUPPERWARE BRANDS CORP		1,583,897.83	1,180,938.99	37,407.00
TURKCELL ILETISIM HIZMETLERI A		6,117,511.62	2,959,515.97	1,293,700.00
TURKCELL ILETISIM HIZMETLERI A	ADR	1,892,320.06	786,238.00	139,900.00
TURKEY GOVERNMENT INTERNATIONA	7.375% 02/05/2025 DD 01/24/05	978,272.33	924,179.10	897,000.00
TURKEY GOVERNMENT INTERNATIONA	7.000% 03/11/2019 DD 09/11/08	1,096,958.07	999,306.72	996,000.00
TURKEY GOVERNMENT INTERNATIONA	6.000% 01/14/2041 DD 01/12/11	435,451.12	341,212.50	405,000.00
TURKEY GOVERNMENT INTERNATIONA	6.250% 09/26/2022 DD 01/26/12	1,458,000.00	1,357,749.00	1,350,000.00
TURKEY GOVERNMENT INTERNATIONA	6.000% 03/25/2027 DD 01/23/17	1,712,438.03	1,581,584.60	1,682,000.00
TURKEY GOVERNMENT INTERNATIONA	6.125% 10/24/2028 DD 04/24/18	100,491.18	94,049.18	101,000.00
TURKEY GOVERNMENT INTERNATIONA	7.250% 12/23/2023 DD 10/23/18	326,230.00	331,569.19	323,000.00
TURNING POINT BRANDS INC		33,058.15	39,713.98	1,459.00
TURTLE BEACH CORP		25,480.08	16,852.87	1,181.00
TUTOR PERINI CORP		6,347,429.12	3,900,544.74	244,242.00
TWENTY-FIRST CENTURY FOX INC		5,724,192.64	12,005,747.52	249,496.00
TWENTY-FIRST CENTURY FOX INC		3,666,717.74	5,520,310.08	115,536.00
TWILIO INC		894,929.68	1,535,245.60	17,192.00
TWIN DISC INC		94,244.85	83,588.25	5,667.00
TWIST BIOSCIENCE CORP		425,837.31	710,710.20	30,780.00
TWITTER INC		4,998,594.22	4,921,437.60	171,240.00
TWO HARBORS INVESTMENT CORP		1,120,442.86	794,513.52	61,878.00
TWO HARBORS INVESTMENT CORP	PFD 7.500% CUMULATIVE	819,986.31	759,314.00	33,100.00
TXU/CEH 4/11 EXTENDED TLB	0.000% 10/10/2017 DD 04/07/11	2,466,433.15	0.03	3,145,028.82
TYLER TECHNOLOGIES INC		1,524,189.75	1,755,069.90	9,445.00
TYME TECHNOLOGIES INC		55,242.62	56,397.96	15,284.00
TYSON FOODS INC	4.500% 06/15/2022 DD 06/13/12	108,167.00	102,139.00	100,000.00
TYSON FOODS INC	3.550% 06/02/2027 DD 06/02/17	61,130.40	55,916.40	60,000.00
TYSON FOODS INC	4.550% 06/02/2047 DD 06/02/17	270,853.50	219,057.50	250,000.00
TYSON FOODS INC		12,678,459.13	12,128,101.20	227,118.00
U S TREASURY BD CPN STRIP	0.000% 05/15/2037 DD 08/15/07	24,223,845.00	25,383,990.00	43,500,000.00
U S TREASURY BOND	8.125% 08/15/2021 DD 08/15/91	769,216.80	685,104.00	600,000.00
U S TREASURY BOND	7.625% 11/15/2022 DD 11/15/92	36,812.67	29,686.50	25,000.00
U S TREASURY BOND	7.500% 11/15/2024 DD 05/15/94	1,251,449.31	1,267,270.00	1,000,000.00
U S TREASURY BOND	6.875% 08/15/2025 DD 08/15/95	56,368.72	47,854.92	38,000.00
U S TREASURY BOND	6.000% 02/15/2026 DD 02/15/96	665,623.41	610,000.00	500,000.00
U S TREASURY BOND	6.750% 08/15/2026 DD 08/15/96	275,729.80	257,102.00	200,000.00
U S TREASURY BOND	5.500% 08/15/2028 DD 08/15/98	488,880.65	480,566.71	389,000.00
U S TREASURY BOND	5.250% 11/15/2028 DD 11/15/98	50,544,001.78	50,911,146.00	41,800,000.00
U S TREASURY BOND	5.250% 02/15/2029 DD 02/15/99	1,084,134.57	1,063,409.70	870,000.00
U S TREASURY BOND	6.250% 05/15/2030 DD 11/15/99	446,243.82	415,750.30	310,000.00
U S TREASURY BOND	5.375% 02/15/2031 DD 02/15/01	826,236.52	777,527.64	612,000.00
U S TREASURY BOND	5.000% 05/15/2037 DD 05/15/07	1,623,968.00	1,607,812.50	1,225,000.00
U S TREASURY BOND	4.375% 02/15/2038 DD 02/15/08	276,773.57	281,740.80	230,000.00
U S TREASURY BOND	3.500% 02/15/2039 DD 02/15/09	1,052,404.67	1,050,038.40	960,000.00
U S TREASURY BOND	4.250% 05/15/2039 DD 05/15/09	973,669.57	940,968.60	780,000.00
U S TREASURY BOND	4.500% 08/15/2039 DD 08/15/09	1,114,462.41	1,099,121.94	882,000.00
U S TREASURY BOND	4.375% 11/15/2039 DD 11/15/09	754,277.55	772,392.60	630,000.00
U S TREASURY BOND	4.625% 02/15/2040 DD 02/15/10	2,105,442.14	2,065,764.20	1,630,000.00
U S TREASURY BOND	4.375% 05/15/2040 DD 05/15/10	724,062.98	730,410.10	595,000.00
U S TREASURY BOND	3.875% 08/15/2040 DD 08/15/10	10,389,998.80	10,352,104.80	9,015,000.00
U S TREASURY BOND	4.750% 02/15/2041 DD 02/15/11	601,951.60	581,503.50	450,000.00
U S TREASURY BOND	4.375% 05/15/2041 DD 05/15/11	307,553.02	320,002.80	260,000.00
U S TREASURY BOND	3.750% 08/15/2041 DD 08/15/11	1,605,090.48	1,545,538.10	1,370,000.00
U S TREASURY BOND	3.125% 11/15/2041 DD 11/15/11	775,256.91	767,902.50	750,000.00
U S TREASURY BOND	3.125% 02/15/2042 DD 02/15/12	563,068.41	573,255.20	560,000.00
U S TREASURY BOND	3.000% 05/15/2042 DD 05/15/12	365,485.34	369,402.21	369,000.00
U S TREASURY BOND	2.750% 08/15/2042 DD 08/15/12	337,789.47	330,258.15	345,000.00
U S TREASURY BOND	2.750% 11/15/2042 DD 11/15/12	2,043,197.67	2,015,522.04	2,108,000.00
U S TREASURY BOND	3.125% 02/15/2043 DD 02/15/13	664,269.60	684,446.84	671,000.00
U S TREASURY BOND	2.875% 05/15/2043 DD 05/15/13	3,215,657.91	3,205,873.64	3,284,000.00
U S TREASURY BOND	3.625% 08/15/2043 DD 08/15/13	431,176.95	431,694.90	390,000.00
U S TREASURY BOND	3.750% 11/15/2043 DD 11/15/13	2,507,008.33	2,518,584.30	2,230,000.00

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U S TREASURY BOND	3.625% 02/15/2044 DD 02/15/14	2,084,364.55	2,141,242.09	1,933,000.00
U S TREASURY BOND	3.375% 05/15/2044 DD 05/15/14	8,997,836.08	9,159,688.00	8,600,000.00
U S TREASURY BOND	3.125% 08/15/2044 DD 08/15/14	2,620,142.45	2,546,945.90	2,495,000.00
U S TREASURY BOND	3.000% 11/15/2044 DD 11/15/14	2,471,795.51	2,383,371.76	2,387,000.00
U S TREASURY BOND	2.500% 02/15/2045 DD 02/15/15	2,615,763.43	2,514,843.75	2,775,000.00
U S TREASURY BOND	3.000% 05/15/2045 DD 05/15/15	2,739,659.88	2,694,843.00	2,700,000.00
U S TREASURY BOND	2.875% 08/15/2045 DD 08/15/15	2,798,308.83	2,702,794.50	2,775,000.00
U S TREASURY BOND	3.000% 11/15/2045 DD 11/15/15	954,964.04	948,033.50	950,000.00
U S TREASURY BOND	2.500% 02/15/2046 DD 02/15/16	1,918,451.94	1,814,648.10	2,010,000.00
U S TREASURY BOND	2.500% 05/15/2046 DD 05/15/16	3,879,491.35	3,494,630.00	3,875,000.00
U S TREASURY BOND	2.250% 08/15/2046 DD 08/15/16	1,853,724.17	1,794,765.00	2,100,000.00
U S TREASURY BOND	2.875% 11/15/2046 DD 11/15/16	6,549,023.68	6,533,923.20	6,720,000.00
U S TREASURY BOND	3.000% 02/15/2047 DD 02/15/17	2,863,053.94	2,777,174.15	2,785,000.00
U S TREASURY BOND	3.000% 05/15/2047 DD 05/15/17	2,275,355.84	2,215,432.50	2,225,000.00
U S TREASURY BOND	2.750% 08/15/2047 DD 08/15/17	6,379,619.30	6,108,601.50	6,450,000.00
U S TREASURY BOND	2.750% 11/15/2047 DD 11/15/17	1,956,611.45	1,930,268.40	2,040,000.00
U S TREASURY BOND	3.000% 02/15/2048 DD 02/15/18	1,504,065.67	1,516,841.25	1,525,000.00
U S TREASURY BOND	3.125% 05/15/2048 DD 05/15/18	1,785,661.30	1,783,215.00	1,750,000.00
U S TREASURY BOND	3.000% 08/15/2048 DD 08/15/18	2,487,755.42	2,562,820.25	2,575,000.00
U S TREASURY BOND	3.375% 11/15/2048 DD 11/15/18	16,156,356.39	16,543,308.60	15,470,000.00
U S TREASURY NOTE	1.500% 08/15/2026 DD 08/15/16	103,138,033.54	97,844,962.50	106,065,000.00
U S TREASURY NOTE	1.375% 08/31/2023 DD 08/31/16	4,612,987.39	4,467,773.00	4,700,000.00
U S TREASURY NOTE	1.125% 08/31/2021 DD 08/31/16	765,495.56	762,531.70	790,000.00
U S TREASURY NOTE	1.500% 07/15/2020 DD 07/15/17	143,476.70	142,729.30	145,000.00
U S TREASURY NOTE	2.125% 07/31/2024 DD 07/31/17	20,505,150.55	19,912,075.20	20,355,000.00
U S TREASURY NOTE	1.875% 07/31/2022 DD 07/31/17	1,903,791.52	1,860,594.00	1,900,000.00
U S TREASURY NOTE	1.500% 08/15/2020 DD 08/15/17	2,024,925.06	2,031,195.95	2,065,000.00
U S TREASURY NOTE	2.250% 08/15/2027 DD 08/15/17	45,669,936.04	44,822,267.55	46,315,000.00
U S TREASURY NOTE	1.625% 08/31/2022 DD 08/31/17	2,061,902.64	2,007,900.00	2,070,000.00
U S TREASURY NOTE	1.875% 08/31/2024 DD 08/31/17	1,437,837.23	1,394,482.80	1,445,000.00
U S TREASURY NOTE	1.375% 09/15/2020 DD 09/15/17	1,953,465.18	1,937,652.75	1,975,000.00
U S TREASURY NOTE	1.875% 09/30/2022 DD 09/30/17	2,084,910.85	2,044,521.60	2,090,000.00
U S TREASURY NOTE	2.125% 09/30/2024 DD 09/30/17	1,616,083.05	1,583,047.80	1,620,000.00
U S TREASURY NOTE	1.625% 10/15/2020 DD 10/15/17	1,498,151.88	1,494,334.38	1,518,000.00
U S TREASURY NOTE	2.000% 10/31/2022 DD 10/31/17	1,899,041.52	1,866,313.00	1,900,000.00
U S TREASURY NOTE	2.250% 10/31/2024 DD 10/31/17	1,997,613.33	1,970,573.28	2,004,000.00
U S TREASURY NOTE	2.250% 11/15/2027 DD 11/15/17	167,334,760.68	168,442,762.50	174,375,000.00
U S TREASURY NOTE	1.750% 11/15/2020 DD 11/15/17	1,752,816.46	1,740,325.30	1,765,000.00
U S TREASURY NOTE	2.125% 11/30/2024 DD 11/30/17	1,689,166.22	1,669,062.60	1,710,000.00
U S TREASURY NOTE	1.875% 12/15/2020 DD 12/15/17	1,255,414.10	1,244,005.31	1,259,000.00
U S TREASURY NOTE	2.250% 12/31/2024 DD 12/31/17	701,312.59	692,662.50	705,000.00
U S TREASURY NOTE	2.000% 01/15/2021 DD 01/15/18	456,246.07	455,363.20	460,000.00
U S TREASURY NOTE	2.000% 01/31/2020 DD 01/31/18	877,527.95	877,262.40	880,000.00
U S TREASURY NOTE	2.375% 01/31/2023 DD 01/31/18	2,050,729.38	2,055,480.35	2,065,000.00
U S TREASURY NOTE	2.500% 01/31/2025 DD 01/31/18	1,829,573.81	1,842,766.50	1,850,000.00
U S TREASURY NOTE	2.750% 02/15/2028 DD 02/15/18	3,378,196.18	3,412,518.20	3,395,000.00
U S TREASURY NOTE	2.250% 02/15/2021 DD 02/15/18	1,572,537.32	1,571,420.60	1,580,000.00
U S TREASURY NOTE	2.250% 02/29/2020 DD 02/28/18	1,704,672.70	1,698,145.90	1,705,000.00
U S TREASURY NOTE	2.750% 02/28/2025 DD 02/28/18	1,948,440.24	1,974,784.60	1,955,000.00
U S TREASURY NOTE	2.625% 02/28/2023 DD 02/28/18	2,127,594.24	2,140,820.40	2,130,000.00
U S TREASURY NOTE	2.375% 03/15/2021 DD 03/15/18	1,404,455.88	1,401,262.70	1,405,000.00
U S TREASURY NOTE	2.250% 03/31/2020 DD 03/31/18	1,814,084.40	1,807,558.50	1,815,000.00
U S TREASURY NOTE	2.500% 03/31/2023 DD 03/31/18	2,113,382.10	2,120,254.40	2,120,000.00
U S TREASURY NOTE	2.625% 03/31/2025 DD 03/31/18	33,145,176.56	33,654,658.35	33,555,000.00
U S TREASURY NOTE	2.375% 04/15/2021 DD 04/15/18	1,792,808.20	1,800,487.50	1,805,000.00
U S TREASURY NOTE	2.375% 04/30/2020 DD 04/30/18	1,925,709.20	1,924,866.20	1,930,000.00
U S TREASURY NOTE	2.750% 04/30/2023 DD 04/30/18	2,106,298.08	2,131,669.70	2,110,000.00
U S TREASURY NOTE	2.875% 04/30/2025 DD 04/30/18	1,747,272.63	1,780,345.00	1,750,000.00
U S TREASURY NOTE	2.875% 05/15/2028 DD 05/15/18	11,252,988.96	11,625,757.50	11,450,000.00
U S TREASURY NOTE	2.625% 05/15/2021 DD 05/15/18	2,000,207.88	2,006,400.00	2,000,000.00
U S TREASURY NOTE	2.500% 05/31/2020 DD 05/31/18	1,672,875.91	1,668,497.00	1,670,000.00
U S TREASURY NOTE	2.875% 05/31/2025 DD 05/31/18	1,144,534.03	1,159,642.20	1,140,000.00
U S TREASURY NOTE	2.750% 05/31/2023 DD 05/31/18	1,656,193.03	1,667,985.00	1,650,000.00
U S TREASURY NOTE	2.625% 06/15/2021 DD 06/15/18	1,605,318.85	1,610,328.60	1,605,000.00
U S TREASURY NOTE	2.625% 06/30/2023 DD 06/30/18	1,800,885.36	1,819,412.00	1,810,000.00
U S TREASURY NOTE	2.875% 08/15/2028 DD 08/15/18	27,602,116.43	28,006,662.60	27,580,000.00
U S TREASURY NOTE	2.750% 08/15/2021 DD 08/15/18	1,702,794.76	1,711,492.00	1,700,000.00
U S TREASURY NOTE	2.750% 08/31/2023 DD 08/31/18	4,453,105.80	4,499,884.50	4,450,000.00
U S TREASURY NOTE	2.625% 08/31/2020 DD 08/31/18	1,799,865.41	1,802,394.00	1,800,000.00
U S TREASURY NOTE	2.750% 08/31/2025 DD 08/31/18	2,554,695.74	2,574,913.50	2,550,000.00

**SERS Public Holdings**  
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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	2.750% 09/15/2021 DD 09/15/18	1,738,530.26	1,757,127.75	1,745,000.00
U S TREASURY NOTE	2.750% 09/30/2020 DD 09/30/18	1,842,627.86	1,851,918.75	1,845,000.00
U S TREASURY NOTE	3.000% 09/30/2025 DD 09/30/18	5,443,497.39	5,584,718.70	5,445,000.00
U S TREASURY NOTE	2.875% 09/30/2023 DD 09/30/18	1,888,714.36	1,925,793.75	1,895,000.00
U S TREASURY NOTE	2.875% 10/15/2021 DD 10/15/18	1,782,216.92	1,803,831.75	1,785,000.00
U S TREASURY NOTE	2.875% 10/31/2020 DD 10/31/18	1,885,079.95	1,896,781.25	1,885,000.00
U S TREASURY NOTE	3.000% 10/31/2025 DD 10/31/18	1,527,930.75	1,574,756.50	1,535,000.00
U S TREASURY NOTE	2.875% 10/31/2023 DD 10/31/18	1,925,255.90	1,967,198.40	1,935,000.00
U S TREASURY NOTE	2.875% 11/15/2021 DD 11/15/18	1,837,371.58	1,855,423.55	1,835,000.00
U S TREASURY NOTE	3.125% 11/15/2028 DD 11/15/18	3,071,554.97	3,111,510.00	3,000,000.00
U S TREASURY NOTE	2.875% 11/30/2025 DD 11/30/18	2,576,996.77	2,631,349.05	2,585,000.00
U S TREASURY NOTE	2.875% 11/30/2023 DD 11/30/18	1,982,791.01	2,014,491.60	1,980,000.00
U S TREASURY NOTE	2.750% 11/30/2020 DD 11/30/18	1,927,744.75	1,938,742.90	1,930,000.00
U S TREASURY NOTE	2.625% 12/15/2020 DD 12/15/18	1,884,015.07	1,883,418.75	1,875,000.00
U S TREASURY NOTE	2.500% 12/31/2020 DD 12/31/18	1,975,392.36	1,974,921.00	1,975,000.00
U S TREASURY NOTE	2.625% 12/31/2025 DD 12/31/18	1,584,388.35	1,583,697.20	1,580,000.00
U S TREASURY NOTE	2.625% 12/31/2023 DD 12/31/18	2,036,951.12	2,035,590.75	2,025,000.00
U S TREASURY NOTE	2.000% 11/30/2020 DD 11/30/13	1,853,429.14	1,853,429.50	1,875,000.00
U S TREASURY NOTE	2.375% 12/31/2020 DD 12/31/13	548,368.22	543,784.65	545,000.00
U S TREASURY NOTE	2.125% 01/31/2021 DD 01/31/14	509,510.00	496,155.00	500,000.00
U S TREASURY NOTE	2.750% 02/15/2024 DD 02/15/14	18,148,768.36	18,024,823.80	17,834,000.00
U S TREASURY NOTE	2.000% 02/28/2021 DD 02/28/14	283,352.91	277,090.80	280,000.00
U S TREASURY NOTE	2.375% 08/15/2024 DD 08/15/14	4,062,937.54	3,988,050.50	4,025,000.00
U S TREASURY NOTE	2.000% 08/31/2021 DD 08/31/14	2,944,064.00	2,863,982.00	2,900,000.00
U S TREASURY NOTE	2.125% 09/30/2021 DD 09/30/14	1,197,092.10	1,168,801.80	1,180,000.00
U S TREASURY NOTE	2.000% 10/31/2021 DD 10/31/14	2,538,278.08	2,467,875.00	2,500,000.00
U S TREASURY NOTE	2.250% 11/15/2024 DD 11/15/14	4,030,055.82	3,960,563.10	4,030,000.00
U S TREASURY NOTE	1.875% 11/30/2021 DD 11/30/14	798,000.80	786,872.00	800,000.00
U S TREASURY NOTE	2.125% 12/31/2021 DD 12/31/14	1,135,386.87	1,104,028.40	1,115,000.00
U S TREASURY NOTE	1.500% 01/31/2022 DD 01/31/15	939,646.31	918,020.25	945,000.00
U S TREASURY NOTE	2.000% 02/15/2022 DD 02/15/15	4,061,270.64	4,014,336.50	4,150,000.00
U S TREASURY NOTE	1.750% 02/28/2022 DD 02/28/15	1,120,886.70	1,110,257.00	1,135,000.00
U S TREASURY NOTE	1.375% 02/29/2020 DD 02/28/15	1,930,117.99	1,922,739.00	1,950,000.00
U S TREASURY NOTE	1.750% 03/31/2022 DD 03/31/15	1,540,796.33	1,525,024.80	1,560,000.00
U S TREASURY NOTE	1.375% 03/31/2020 DD 03/31/15	2,151,021.50	2,123,343.05	2,155,000.00
U S TREASURY NOTE	1.375% 04/30/2020 DD 04/30/15	49,719.35	49,230.50	50,000.00
U S TREASURY NOTE	2.000% 08/15/2025 DD 08/15/15	1,148,272.30	1,108,669.00	1,150,000.00
U S TREASURY NOTE	1.875% 08/31/2022 DD 08/31/15	2,282,180.33	2,250,757.00	2,300,000.00
U S TREASURY NOTE	1.375% 08/31/2020 DD 08/31/15	2,268,023.59	2,236,976.40	2,280,000.00
U S TREASURY NOTE	1.750% 09/30/2022 DD 09/30/15	1,398,983.02	1,382,497.80	1,420,000.00
U S TREASURY NOTE	1.375% 09/30/2020 DD 09/30/15	1,556,633.31	1,557,776.15	1,589,000.00
U S TREASURY NOTE	1.375% 10/31/2020 DD 10/31/15	1,924,020.22	1,900,598.60	1,940,000.00
U S TREASURY NOTE	1.875% 10/31/2022 DD 10/31/15	1,522,613.49	1,460,624.04	1,494,000.00
U S TREASURY NOTE	2.250% 11/15/2025 DD 11/15/15	4,040,397.81	3,945,947.55	4,035,000.00
U S TREASURY NOTE	2.000% 11/30/2022 DD 11/30/15	1,557,345.28	1,570,880.00	1,600,000.00
U S TREASURY NOTE	1.625% 11/30/2020 DD 11/30/15	2,304,324.00	2,262,096.00	2,300,000.00
U S TREASURY NOTE	3.625% 02/15/2020 DD 02/15/10	2,386,103.53	2,269,380.70	2,245,000.00
U S TREASURY NOTE	2.125% 12/31/2022 DD 12/31/15	979,183.04	985,900.00	1,000,000.00
U S TREASURY NOTE	1.750% 12/31/2020 DD 12/31/15	1,830,336.76	1,798,975.50	1,825,000.00
U S TREASURY NOTE	1.375% 01/31/2021 DD 01/31/16	1,800,588.15	1,778,267.40	1,820,000.00
U S TREASURY NOTE	2.625% 08/15/2020 DD 08/15/10	308,192.41	300,423.00	300,000.00
U S TREASURY NOTE	1.750% 01/31/2023 DD 01/31/16	1,919,807.86	1,864,435.20	1,920,000.00
U S TREASURY NOTE	1.625% 02/15/2026 DD 02/15/16	2,708,459.26	2,711,852.73	2,897,000.00
U S TREASURY NOTE	1.500% 02/28/2023 DD 02/29/16	2,051,441.26	2,012,750.30	2,095,000.00
U S TREASURY NOTE	1.125% 02/28/2021 DD 02/29/16	1,741,169.52	1,718,900.10	1,770,000.00
U S TREASURY NOTE	2.625% 11/15/2020 DD 11/15/10	3,711,904.03	3,571,559.60	3,565,000.00
U S TREASURY NOTE	3.625% 02/15/2021 DD 02/15/11	3,313,584.15	3,171,703.00	3,100,000.00
U S TREASURY NOTE	1.500% 03/31/2023 DD 03/31/16	2,508,938.96	2,490,992.40	2,595,000.00
U S TREASURY NOTE	1.250% 03/31/2021 DD 03/31/16	1,725,777.08	1,703,520.00	1,750,000.00
U S TREASURY NOTE	1.375% 04/30/2021 DD 04/30/16	2,195,284.91	2,194,447.50	2,250,000.00
U S TREASURY NOTE	3.125% 05/15/2021 DD 05/15/11	1,180,538.36	1,134,591.12	1,118,000.00
U S TREASURY NOTE	1.625% 04/30/2023 DD 04/30/16	1,425,185.22	1,427,104.80	1,480,000.00
U S TREASURY NOTE	1.625% 05/15/2026 DD 05/15/16	2,117,802.17	2,073,102.60	2,220,000.00
U S TREASURY NOTE	1.625% 05/31/2023 DD 05/31/16	2,132,378.85	2,129,114.00	2,210,000.00
U S TREASURY NOTE	1.375% 05/31/2021 DD 05/31/16	2,460,173.09	2,435,750.00	2,500,000.00
U S TREASURY NOTE	2.125% 08/15/2021 DD 08/15/11	1,886,540.63	1,857,937.50	1,875,000.00
U S TREASURY NOTE	2.000% 11/15/2021 DD 11/15/11	2,505,844.53	2,442,011.18	2,474,000.00
U S TREASURY NOTE	1.125% 06/30/2021 DD 06/30/16	1,749,291.87	1,713,094.50	1,770,000.00
U S TREASURY NOTE	1.375% 06/30/2023 DD 06/30/16	1,016,100.02	1,013,997.15	1,065,000.00
U S TREASURY NOTE	1.125% 07/31/2021 DD 07/31/16	973,207.42	956,547.90	990,000.00

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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	1.250% 07/31/2023 DD 07/31/16	1,684,816.25	1,721,246.80	1,820,000.00
U S TREASURY NOTE	2.000% 02/15/2022 DD 02/15/12	1,691,224.00	1,651,224.50	1,675,000.00
U S TREASURY NOTE	1.750% 05/15/2022 DD 05/15/12	809,415.15	790,981.20	810,000.00
U S TREASURY NOTE	1.375% 09/30/2023 DD 09/30/16	1,043,265.49	1,068,086.25	1,125,000.00
U S TREASURY NOTE	1.125% 09/30/2021 DD 09/30/16	2,442,744.61	2,411,225.00	2,500,000.00
U S TREASURY NOTE	1.250% 10/31/2021 DD 10/31/16	1,531,527.52	1,517,624.80	1,570,000.00
U S TREASURY NOTE	1.625% 08/15/2022 DD 08/15/12	882,530.18	868,329.00	895,000.00
U S TREASURY NOTE	1.625% 11/15/2022 DD 11/15/12	1,762,774.31	1,747,402.45	1,805,000.00
U S TREASURY NOTE	2.000% 11/15/2026 DD 11/15/16	7,858,837.71	7,679,515.65	8,045,000.00
U S TREASURY NOTE	2.125% 11/30/2023 DD 11/30/16	2,204,862.07	2,229,026.50	2,270,000.00
U S TREASURY NOTE	1.750% 11/30/2021 DD 11/30/16	2,699,987.00	2,645,568.00	2,700,000.00
U S TREASURY NOTE	2.000% 12/31/2021 DD 12/31/16	2,039,949.52	2,002,249.90	2,030,000.00
U S TREASURY NOTE	1.375% 01/31/2020 DD 01/31/13	1,017,181.07	1,006,648.20	1,020,000.00
U S TREASURY NOTE	2.000% 02/15/2022 DD 01/31/17	2,899,386.08	2,836,615.43	2,893,000.00
U S TREASURY NOTE	1.250% 02/29/2020 DD 02/28/13	1,138,898.85	1,132,301.50	1,150,000.00
U S TREASURY NOTE	1.125% 03/31/2020 DD 03/31/13	1,003,927.25	997,359.30	1,015,000.00
U S TREASURY NOTE	2.250% 12/31/2023 DD 12/31/16	6,922,540.92	6,916,316.70	7,005,000.00
U S TREASURY NOTE	1.875% 01/31/2022 DD 01/31/17	2,453,034.64	2,411,676.45	2,455,000.00
U S TREASURY NOTE	2.250% 01/31/2024 DD 01/31/17	1,423,856.94	1,385,733.96	1,404,000.00
U S TREASURY NOTE	2.250% 02/15/2027 DD 02/15/17	4,490,650.32	4,510,387.90	4,645,000.00
U S TREASURY NOTE	1.750% 05/15/2023 DD 05/15/13	840,292.53	838,167.70	865,000.00
U S TREASURY NOTE	1.875% 06/30/2020 DD 06/30/13	458,313.64	455,436.80	460,000.00
U S TREASURY NOTE	2.000% 07/31/2020 DD 07/31/13	1,488,872.21	1,487,640.00	1,500,000.00
U S TREASURY NOTE	2.500% 08/15/2023 DD 08/15/13	2,814,883.11	2,689,166.10	2,690,000.00
U S TREASURY NOTE	2.125% 08/31/2020 DD 08/31/13	1,620,817.50	1,589,376.00	1,600,000.00
U S TREASURY NOTE	2.000% 09/30/2020 DD 09/30/13	592,577.34	574,855.40	580,000.00
U S TREASURY NOTE	1.375% 02/15/2022 DD 02/15/17	3,060,975.92	3,037,526.80	3,080,000.00
U S TREASURY NOTE	2.125% 02/29/2024 DD 02/28/17	2,086,625.09	2,059,722.00	2,100,000.00
U S TREASURY NOTE	1.875% 02/28/2022 DD 02/28/17	1,764,010.99	1,742,766.00	1,775,000.00
U S TREASURY NOTE	1.625% 03/15/2020 DD 03/15/17	923,865.69	914,667.75	925,000.00
U S TREASURY NOTE	2.125% 03/31/2024 DD 03/31/17	840,042.39	828,328.15	845,000.00
U S TREASURY NOTE	1.875% 03/31/2022 DD 03/31/17	1,196,863.40	1,177,500.00	1,200,000.00
U S TREASURY NOTE	1.750% 10/31/2020 DD 10/31/13	1,927,284.52	1,888,821.95	1,915,000.00
U S TREASURY NOTE	2.750% 11/15/2023 DD 11/15/13	5,057,420.68	4,947,540.36	4,894,000.00
U S TREASURY NOTE	2.250% 04/30/2021 DD 04/30/14	1,132,527.25	1,104,794.10	1,110,000.00
U S TREASURY NOTE	2.500% 05/15/2024 DD 05/15/14	4,245,064.21	4,157,336.40	4,165,000.00
U S TREASURY NOTE	2.000% 05/31/2021 DD 05/31/14	999,710.76	969,131.80	980,000.00
U S TREASURY NOTE	2.125% 06/30/2021 DD 06/30/14	978,333.30	942,134.00	950,000.00
U S TREASURY NOTE	2.250% 07/31/2021 DD 07/31/14	2,958,793.86	2,864,016.00	2,880,000.00
U S TREASURY NOTE	1.750% 04/30/2022 DD 04/30/15	2,573,466.36	2,539,784.00	2,600,000.00
U S TREASURY NOTE	1.500% 04/15/2020 DD 04/15/17	726,123.03	715,343.00	725,000.00
U S TREASURY NOTE	1.875% 04/30/2022 DD 04/30/17	2,736,226.98	2,672,843.50	2,725,000.00
U S TREASURY NOTE	2.375% 05/15/2022 DD 05/15/17	3,821,090.28	3,710,637.40	3,790,000.00
U S TREASURY NOTE	2.125% 05/15/2025 DD 05/15/15	99,234,179.15	100,465,941.20	103,240,000.00
U S TREASURY NOTE	1.875% 05/31/2022 DD 05/31/15	1,580,870.86	1,558,692.90	1,590,000.00
U S TREASURY NOTE	1.500% 05/31/2020 DD 05/31/15	122,988.70	123,163.75	125,000.00
U S TREASURY NOTE	2.125% 06/30/2022 DD 06/30/15	1,221,043.87	1,190,696.65	1,205,000.00
U S TREASURY NOTE	1.625% 06/30/2020 DD 06/30/15	2,855,955.50	2,811,468.00	2,850,000.00
U S TREASURY NOTE	1.625% 07/31/2020 DD 07/31/15	2,708,602.76	2,661,714.00	2,700,000.00
U S TREASURY NOTE	2.000% 07/31/2022 DD 07/31/15	795,987.01	776,980.80	790,000.00
U S TREASURY NOTE	1.750% 05/31/2022 DD 05/31/17	830,177.01	810,287.50	830,000.00
U S TREASURY NOTE	2.000% 05/31/2024 DD 07/31/17	1,691,045.61	1,658,913.85	1,705,000.00
U S TREASURY NOTE	1.500% 06/15/2020 DD 06/15/17	981,995.54	985,470.00	1,000,000.00
U S TREASURY NOTE	1.750% 06/30/2022 DD 06/30/17	1,987,196.00	1,951,560.00	2,000,000.00
U S TREASURY NOTE	2.000% 06/30/2024 DD 06/30/17	3,725,803.70	3,651,437.10	3,755,000.00
U S TREASURY NOTE	2.500% 06/30/2020 DD 06/30/18	1,604,127.64	1,603,748.10	1,605,000.00
U S TREASURY NOTE	2.750% 06/30/2025 DD 06/30/18	1,498,421.65	1,520,170.40	1,505,000.00
U S TREASURY NOTE	2.625% 07/15/2021 DD 07/15/18	1,645,552.41	1,657,881.12	1,652,000.00
U S TREASURY NOTE	2.625% 07/31/2020 DD 07/31/18	1,750,568.68	1,754,119.92	1,752,000.00
U S TREASURY NOTE	2.750% 07/31/2020 DD 07/31/18	1,795,690.73	1,823,230.64	1,804,000.00
U S TREASURY NOTE	2.875% 07/31/2025 DD 07/31/18	101,673.69	103,785.00	102,000.00
U S TREASURY NOTE	VAR RT 04/30/2020 DD 04/30/18	4,900,096.19	4,898,236.00	4,900,000.00
UBIQUITI NETWORKS INC		377,080.75	476,670.95	4,795.00
UBS AG/LONDON	3.000% 12/28/2019 DD 11/28/18	600,000.00	597,678.00	600,000.00
UBS AG/STAMFORD CT	2.350% 03/26/2020 DD 03/26/15	79,698.40	79,206.40	80,000.00
UBS COMMERCIAL MORTG C1 D 144A	VAR RT 05/10/2045 DD 05/01/12	1,826,589.02	1,695,328.95	1,743,000.00
UBS COMMERCIAL MORTG C1 E 144A	VAR RT 05/10/2045 DD 05/01/12	555,933.75	562,475.46	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	199,260.00	200,000.00
UBS GROUP FUNDING SWITZER 144A	4.125% 04/15/2026 DD 04/05/16	1,010,830.00	993,560.00	1,000,000.00

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UBS-BAMLL TRUST WRM D 144A	VAR RT 06/10/2030 DD 07/01/12	388,283.20	418,801.50	450,000.00
UBS-BARCLAYS COMMERCIAL C4 A5	2.850% 12/10/2045 DD 12/01/12	351,380.86	346,041.50	350,000.00
UBS-BARCLAYS COMMERCIAL C5 A4	3.185% 03/10/2046 DD 02/01/13	513,950.00	499,875.00	500,000.00
UDR INC	2.950% 09/01/2026 DD 08/23/16	300,000.00	276,528.00	300,000.00
UDR INC		3,750,476.82	4,466,006.02	112,721.00
UFP TECHNOLOGIES INC		131,502.28	146,685.32	4,883.00
UGI CORP		1,364,272.60	2,172,091.90	40,714.00
UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2022 DD 09/01/15	661,256.17	608,463.04	664,000.00
UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2023 DD 09/01/15	65,660.00	60,223.62	67,000.00
UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2026 DD 09/01/15	450,795.00	423,220.35	497,000.00
UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2027 DD 09/01/15	1,822,592.52	1,589,854.56	1,883,000.00
UKRAINE GOVERNMENT INTERN 144A	7.375% 09/25/2032 DD 09/25/17	1,378,484.00	1,172,393.94	1,478,000.00
UKRAINE GOVERNMENT INTERN 144A	9.750% 11/01/2028 DD 11/01/18	76,055.00	76,840.56	82,000.00
UKRAINE GOVERNMENT INTERN 144A	8.994% 02/01/2024 DD 11/01/18	451,001.25	449,914.50	483,000.00
UKRAINE GOVERNMENT INTERN REGS	7.375% 09/25/2032	742,809.83	679,006.59	856,000.00
UKRAINE GOVERNMENT INTERN REGS	7.750% 09/01/2026	207,250.00	170,310.00	200,000.00
UKRAINE GOVERNMENT INTERN REGS	7.750% 09/01/2025	274,491.34	227,758.00	263,000.00
UKRAINE GOVERNMENT INTERN REGS	VAR RT 05/31/2040	1,497,482.62	1,594,475.00	2,773,000.00
UKREXIMBANK VIA BIZ FINAN REGS	9.625% 04/27/2022	293,966.25	276,830.60	283,000.00
ULTA BEAUTY INC		2,177,046.04	3,263,717.20	13,330.00
ULTIMATE SOFTWARE GROUP INC/TH		1,461,144.43	1,693,520.92	6,916.00
ULTRA CLEAN HOLDINGS INC		468,169.53	243,317.69	28,727.00
ULTRA PETROLEUM CORP		1,238,862.19	94,904.24	124,874.00
ULTRAGENYX PHARMACEUTICAL INC		672,465.90	385,058.88	8,856.00
UMB FINANCIAL CORP		2,577,115.22	2,115,232.21	34,693.00
UMH PROPERTIES INC		129,272.69	111,082.88	9,382.00
UMPQUA HOLDINGS CORP		1,193,598.64	834,320.70	52,473.00
UNDER ARMOUR INC		905,431.59	792,287.46	44,838.00
UNDER ARMOUR INC		813,314.48	734,554.59	45,427.00
UNICREDIT SPA 144A	7.830% 12/04/2023 DD 12/04/18	1,200,000.00	1,254,216.00	1,200,000.00
UNIFI INC		371,726.19	278,077.00	12,175.00
UNIFIRST CORP/MA		1,496,432.67	1,511,534.55	10,565.00
UNILEVER CAPITAL CORP	5.900% 11/15/2032 DD 11/12/02	57,961.55	67,201.09	55,000.00
UNILEVER CAPITAL CORP	4.250% 02/10/2021 DD 02/10/11	74,544.40	71,899.80	70,000.00
UNILEVER CAPITAL CORP	2.000% 07/28/2026 DD 07/28/16	388,214.40	378,646.80	420,000.00
UNILEVER CAPITAL CORP	2.200% 05/05/2022 DD 05/05/17	289,215.00	289,803.00	300,000.00
UNILEVER CAPITAL CORP	2.750% 03/22/2021 DD 03/22/18	99,670.00	99,519.00	100,000.00
UNILEVER CAPITAL CORP	3.125% 03/22/2023 DD 03/22/18	99,447.00	99,029.00	100,000.00
UNION BANKSHARES CORP		7,539,296.73	5,686,989.96	201,452.00
UNION BANKSHARES INC/MORRISVIL		32,680.00	38,200.00	800.00
UNION ELECTRIC CO	3.500% 04/15/2024 DD 04/04/14	339,228.50	327,336.75	325,000.00
UNION PACIFIC CORP	4.163% 07/15/2022 DD 06/23/11	286,730.60	271,346.75	265,000.00
UNION PACIFIC CORP	4.821% 02/01/2044 DD 08/21/13	29,670.30	29,085.10	30,000.00
UNION PACIFIC CORP	4.050% 11/15/2045 DD 10/29/15	122,420.40	109,251.60	120,000.00
UNION PACIFIC CORP	3.799% 10/01/2051 DD 10/04/16	102,624.00	84,816.00	100,000.00
UNION PACIFIC CORP	4.800% 09/10/2058 DD 06/08/18	97,059.60	94,534.50	95,000.00
UNION PACIFIC CORP	3.950% 09/10/2028 DD 06/08/18	89,992.80	89,972.60	90,000.00
UNION PACIFIC CORP		13,732,024.69	24,524,213.68	177,416.00
UNI-PRESIDENT CHINA HOLDINGS L	HK/00220	4,060,235.30	3,593,615.47	4,137,599.00
UNISYS CORP		253,977.56	213,166.27	18,329.00
UNIT CORP	6.625% 05/15/2021 DD 05/18/11	778,975.00	709,800.00	780,000.00
UNIT CORP		828,596.49	564,302.76	39,517.00
UNITED AIRLINES 2013-1 CLASS A	4.300% 02/15/2027 DD 08/15/13	197,110.88	204,832.81	200,621.76
UNITED BANKSHARES INC/WV		3,336,327.57	2,372,977.47	76,277.00
UNITED COMMUNITY BANKS INC/GA		1,498,080.61	1,196,995.88	55,778.00
UNITED COMMUNITY FINANCIAL COR		308,322.16	330,379.35	37,331.00
UNITED CONTINENTAL HOLDINGS IN		2,475,701.11	4,998,681.00	59,700.00
UNITED FINANCIAL BANCORP INC		632,721.67	562,289.70	38,251.00
UNITED FIRE GROUP INC		675,638.10	820,382.75	14,795.00
UNITED INSURANCE HOLDINGS CORP		88,428.64	104,307.12	6,276.00
UNITED KINGDOM GILT INFLA REGS	4.125% 07/22/2030	1,175,984.48	1,126,549.13	240,000.00
UNITED KINGDOM GILT INFLA REGS	2.500% 04/16/2020	1,070,868.69	799,663.13	175,000.00
UNITED KINGDOM GILT INFLA REGS	2.000% 01/26/2035	78,373.92	87,301.52	25,000.00
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2055	3,087,868.32	4,064,796.07	1,369,148.00
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2027	1,328,136.16	1,181,042.08	703,641.60
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2032	2,430,418.09	2,306,652.34	1,211,935.00
UNITED KINGDOM GILT INFLA REGS	0.625% 03/22/2040	2,770,382.57	2,720,285.18	1,353,306.70
UNITED KINGDOM GILT INFLA REGS	0.625% 11/22/2042	1,879,052.89	1,817,126.39	863,648.55
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2029	2,328,910.48	2,212,061.84	1,413,923.20
UNITED KINGDOM GILT INFLA REGS	0.500% 03/22/2050	556,102.03	717,219.52	313,283.20

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UNITED KINGDOM GILT INFLA REGS	0.750% 03/22/2034	3,121,626.48	3,029,575.10	1,647,665.35
UNITED KINGDOM GILT INFLA REGS	0.375% 03/22/2062	3,131,698.20	3,279,004.31	1,230,456.60
UNITED KINGDOM GILT INFLA REGS	0.250% 03/22/2052	1,935,982.73	2,420,101.48	1,087,171.00
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2044	944,867.15	953,731.42	492,878.40
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2024	1,050,064.87	907,657.86	633,706.20
UNITED KINGDOM GILT INFLA REGS	0.125% 11/22/2019	751,402.13	687,929.96	529,555.95
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2068	261,669.91	439,488.63	159,504.80
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2046	1,223,488.16	1,179,024.51	595,922.40
UNITED KINGDOM GILT INFLA REGS	0.125% 11/22/2036	1,262,963.77	1,244,507.14	700,224.00
UNITED KINGDOM GILT REGS	1.750% 07/22/2019	11,530,533.35	11,140,264.53	8,700,000.00
UNITED NATURAL FOODS INC		1,804,823.33	414,249.03	39,117.00
UNITED PARCEL SERVICE INC	6.200% 01/15/2038 DD 01/15/08	88,851.00	91,357.50	75,000.00
UNITED PARCEL SERVICE INC	2.450% 10/01/2022 DD 09/27/12	198,614.00	195,808.00	200,000.00
UNITED PARCEL SERVICE INC	2.350% 05/16/2022 DD 05/16/17	404,636.00	390,264.00	400,000.00
UNITED PARCEL SERVICE INC	3.050% 11/15/2027 DD 11/14/17	95,500.00	95,249.00	100,000.00
UNITED PARCEL SERVICE INC	3.750% 11/15/2047 DD 11/14/17	71,908.90	63,208.60	70,000.00
UNITED PARCEL SERVICE INC		15,313,773.81	16,142,385.36	165,512.00
UNITED PARCEL SVC AMER INC DEB	8.375% 04/01/2020 DD 12/20/89	53,929.70	47,943.63	45,000.00
UNITED RENTALS INC		1,249,253.88	1,957,912.88	19,096.00
UNITED RENTALS NORTH AMERICA I	6.500% 12/15/2026 DD 10/30/18	1,304,981.25	1,285,425.00	1,305,000.00
UNITED SECURITY BANCSHARES/FRE		87,252.30	84,869.22	8,859.00
UNITED STATES CELLULAR CORP		130,043.49	160,119.57	3,081.00
UNITED STATES LIME & MINERALS		91,328.25	90,525.00	1,275.00
UNITED STATES STEEL CORP		1,154,195.91	735,035.52	40,298.00
UNITED TECHNOLOGIES CORP	4.500% 04/15/2020 DD 02/26/10	42,790.00	40,540.40	40,000.00
UNITED TECHNOLOGIES CORP	4.500% 06/01/2042 DD 06/01/12	287,950.88	259,803.50	275,000.00
UNITED TECHNOLOGIES CORP	4.150% 05/15/2045 DD 05/04/15	61,494.60	53,659.80	60,000.00
UNITED TECHNOLOGIES CORP	1.950% 11/01/2021 DD 11/01/16	148,090.50	143,992.50	150,000.00
UNITED TECHNOLOGIES CORP	2.650% 11/01/2026 DD 11/01/16	18,975.20	18,011.00	20,000.00
UNITED TECHNOLOGIES CORP	3.750% 11/01/2046 DD 11/01/16	321,783.60	278,335.20	330,000.00
UNITED TECHNOLOGIES CORP	2.300% 05/04/2022 DD 05/04/17	200,228.00	191,868.00	200,000.00
UNITED TECHNOLOGIES CORP	4.625% 11/16/2048 DD 08/16/18	92,270.70	86,912.10	90,000.00
UNITED TECHNOLOGIES CORP	4.125% 11/16/2028 DD 08/16/18	181,213.20	178,326.00	180,000.00
UNITED TECHNOLOGIES CORP	3.650% 08/16/2023 DD 08/16/18	195,807.30	194,235.60	195,000.00
UNITED TECHNOLOGIES CORP		18,755,936.33	20,784,910.49	195,200.14
UNITED THERAPEUTICS CORP		850,737.03	1,055,023.20	9,688.00
UNITEDHEALTH GROUP INC	4.625% 11/15/2041 DD 11/10/11	270,870.00	261,130.00	250,000.00
UNITEDHEALTH GROUP INC	3.350% 07/15/2022 DD 07/23/15	482,269.10	462,106.80	460,000.00
UNITEDHEALTH GROUP INC	3.750% 07/15/2025 DD 07/23/15	200,187.10	192,331.30	190,000.00
UNITEDHEALTH GROUP INC	4.625% 07/15/2035 DD 07/23/15	302,115.60	286,197.30	270,000.00
UNITEDHEALTH GROUP INC	4.750% 07/15/2045 DD 07/23/15	131,657.55	132,250.00	125,000.00
UNITEDHEALTH GROUP INC	3.450% 01/15/2027 DD 12/20/16	234,498.10	227,635.60	230,000.00
UNITEDHEALTH GROUP INC	4.200% 01/15/2047 DD 12/20/16	115,998.10	109,299.30	110,000.00
UNITEDHEALTH GROUP INC	3.750% 10/15/2047 DD 10/25/17	98,442.00	91,517.00	100,000.00
UNITEDHEALTH GROUP INC	4.250% 06/15/2048 DD 06/19/18	69,471.50	69,960.80	70,000.00
UNITEDHEALTH GROUP INC	4.450% 12/15/2048 DD 12/17/18	56,416.25	56,613.15	55,000.00
UNITEDHEALTH GROUP INC		25,749,677.20	57,092,076.00	229,175.00
UNITI GROUP INC		1,376,697.03	657,365.40	42,220.00
UNITIL CORP		479,281.24	555,824.64	10,976.00
UNITY BANCORP INC		87,354.15	108,927.72	5,247.00
UNITY BIOTECHNOLOGY INC		82,322.81	84,714.60	5,210.00
UNITYMEDIA GMBH 144A	6.125% 01/15/2025 DD 10/22/14	719,795.15	698,405.50	695,000.00
UNIV OF CALIFORNIA CA REVENUES	5.770% 05/15/2043 DD 08/27/09	155,506.25	150,401.25	125,000.00
UNIV OF CALIFORNIA CA REVENUES	4.767% 05/15/2115 DD 04/08/15	161,970.00	154,227.00	150,000.00
UNIV OF CALIFORNIA CA REVENUES	3.063% 07/01/2025 DD 05/18/17	204,604.00	197,386.00	200,000.00
UNIV OF CALIFORNIA CA REVENUES	1.796% 07/01/2019 DD 03/14/13	505,540.00	497,780.00	500,000.00
UNIV OF CALIFORNIA CA RGTS MED	6.548% 05/15/2048 DD 11/18/10	59,107.50	65,927.50	50,000.00
UNIVAR INC		14,971,012.46	10,074,262.16	567,884.00
UNIVERSAL CORP/VA		1,087,041.28	1,032,586.35	19,069.00
UNIVERSAL DISPLAY CORP		1,239,365.67	995,771.94	10,642.00
UNIVERSAL ELECTRONICS INC		422,851.37	263,341.76	10,417.00
UNIVERSAL FOREST PRODUCTS INC		488,094.06	394,929.48	15,213.00
UNIVERSAL HEALTH REALTY INCOME		180,250.32	180,059.58	2,934.00
UNIVERSAL HEALTH SERVICES INC		1,556,906.14	2,321,175.84	19,914.00
UNIVERSAL INSURANCE HOLDINGS I		151,205.98	226,837.44	5,982.00
UNIVERSAL LOGISTICS HOLDINGS I		42,615.45	34,624.26	1,914.00
UNIVERSAL STAINLESS & ALLOY PR		148,714.52	96,238.77	5,937.00
UNIVERSITY OF SOUTHERN CALIFOR	3.028% 10/01/2039 DD 08/22/16	367,437.85	362,724.00	400,000.00
UNIVEST FINANCIAL CORP		613,773.59	480,105.06	22,258.00
UNUM GROUP	4.000% 03/15/2024 DD 03/14/14	100,833.00	99,256.00	100,000.00

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UNUM GROUP	5.750% 08/15/2042 DD 08/23/12	769,875.85	747,480.00	750,000.00
UNUM GROUP		1,527,117.16	1,389,732.76	47,302.00
UNUM THERAPEUTICS INC		17,535.33	12,104.40	2,751.00
UPC HOLDING BV 144A	5.500% 01/15/2028 DD 10/18/17	605,000.00	542,987.50	605,000.00
UPCB FINANCE IV LTD 144A	5.375% 01/15/2025 DD 04/15/15	872,062.50	813,554.40	870,000.00
UPLAND SOFTWARE INC		81,597.19	79,120.98	2,911.00
UPWORK INC		18,894.96	17,494.26	966.00
URANIUM ENERGY CORP		60,967.01	47,403.75	37,923.00
URBAN EDGE PROPERTIES		3,158,570.32	2,330,207.10	140,205.00
URBAN OUTFITTERS INC		4,139,604.18	3,475,210.00	104,675.00
URSTADT BIDDLE PROPERTIES INC		451,495.24	433,680.08	22,564.00
URUGUAY GOVERNMENT INTERN REGS	9.875% 06/20/2022 DD 06/20/17	345,336.21	301,291.84	9,890,000.00
URUGUAY GOVERNMENT INTERNATION	4.500% 08/14/2024 DD 08/14/13	335,687.50	330,638.75	325,000.00
URUGUAY GOVERNMENT INTERNATION	5.100% 06/18/2050 DD 06/18/14	609,956.25	609,511.50	621,000.00
URUGUAY GOVERNMENT INTERNATION	4.975% 04/20/2055 DD 04/20/18	101,419.50	99,856.05	105,000.00
URUGUAY GOVERNMENT INTERNATION	4.375% 10/27/2027 DD 10/27/15	741,783.87	735,393.65	735,129.00
US AIRWAYS 2012-1 CLASS A PASS	5.900% 04/01/2026 DD 05/14/12	837,080.27	803,544.35	753,278.10
US AUTO PARTS NETWORK INC		811,202.31	810,747.83	209,613.00
US BANCORP	3.700% 01/30/2024 DD 01/30/14	286,776.70	284,340.00	280,000.00
US BANCORP	3.600% 09/11/2024 DD 09/11/14	57,160.90	54,736.00	55,000.00
US BANCORP	2.625% 01/24/2022 DD 01/24/17	116,156.70	113,253.15	115,000.00
US BANCORP	2.950% 07/15/2022 DD 07/23/12	306,951.00	295,917.00	300,000.00
US BANCORP		14,184,738.32	16,791,642.40	367,432.00
US BANK NA/CINCINNATI OH	2.800% 01/27/2025 DD 01/27/15	77,583.20	76,869.60	80,000.00
US BANK NA/CINCINNATI OH	2.050% 10/23/2020 DD 10/24/17	400,000.00	393,064.00	400,000.00
US CONCRETE INC	6.375% 06/01/2024 DD 06/07/16	823,257.31	745,200.00	810,000.00
US CONCRETE INC		176,900.74	100,653.84	2,853.00
US ECOLOGY INC		208,322.60	271,884.66	4,317.00
US FOODS HOLDING CORP		1,499,882.32	1,626,042.88	51,392.00
US PHYSICAL THERAPY INC		153,940.17	239,396.65	2,339.00
US SILICA HOLDINGS INC		1,239,128.42	338,800.58	33,281.00
US TREAS-CPI INFLAT	3.625% 04/15/2028 DD 04/15/98	28,614,195.73	28,413,345.62	23,154,496.40
US TREAS-CPI INFLAT	3.875% 04/15/2029 DD 04/15/99	13,369,399.61	12,695,057.10	9,979,841.60
US TREAS-CPI INFLAT	3.375% 04/15/2032 DD 10/15/01	23,577,193.64	22,715,782.16	17,715,149.70
US TREAS-CPI INFLAT	2.375% 01/15/2025 DD 07/15/04	59,137,523.22	56,930,847.10	52,654,267.50
US TREAS-CPI INFLAT	2.000%01/15/2026 DD 01/15/06	8,502,703.20	8,294,429.88	7,771,705.00
US TREAS-CPI INFLAT	2.375% 01/15/2027 DD 01/15/07	15,671,191.98	14,582,967.40	13,210,047.20
US TREAS-CPI INFLAT	1.750% 01/15/2028 DD 01/15/08	28,730,458.55	28,691,772.96	27,019,534.00
US TREAS-CPI INFLAT	2.500% 01/15/2029 DD 01/15/09	12,077,340.16	11,429,955.75	10,043,015.33
US TREAS-CPI INFLAT	2.125% 02/15/2040 DD 02/15/10	4,601,416.63	4,331,088.05	3,685,311.00
US TREAS-CPI INFLAT	2.125% 02/15/2041 DD 02/15/11	9,204,721.89	8,678,413.19	7,349,729.15
US TREAS-CPI INFLAT	0.750% 02/15/2042 DD 02/15/12	7,496,202.53	7,421,720.28	8,180,547.90
US TREAS-CPI INFLAT	0.625% 02/15/2043 DD 02/15/13	4,314,293.05	3,975,841.29	4,536,922.50
US TREAS-CPI INFLAT	1.375% 02/15/2044 DD 02/15/14	19,762,749.43	18,968,880.35	18,374,644.35
US TREAS-CPI INFLAT	0.750% 02/15/2045 DD 02/15/15	6,472,322.13	6,192,152.85	6,926,268.00
US TREAS-CPI INFLAT	1.000% 02/15/2046 DD 02/15/16	25,148,371.98	24,338,059.46	25,673,870.97
US TREAS-CPI INFLAT	0.875% 02/15/2047 DD 02/15/17	6,901,226.48	6,504,859.67	7,086,675.75
US TREAS-CPI INFLAT	1.000% 02/15/2048 DD 02/15/18	11,869,352.09	11,447,265.66	12,079,762.00
US TREAS-CPI INFLAT	0.375% 07/15/2027 DD 07/15/17	25,669,952.10	25,210,026.83	26,574,354.18
US TREAS-CPI INFLAT	0.500% 01/15/2028 DD 01/15/18	6,724,324.42	6,701,565.24	7,022,346.00
US TREAS-CPI INFLAT	0.625%004/15/2023 DD 04/15/18	24,804,736.91	24,592,525.62	25,007,906.95
US TREAS-CPI INFLAT	0.625% 01/15/2024 DD 01/15/14	26,143,645.92	25,651,233.51	26,058,528.30
US TREAS-CPI INFLAT	0.250% 01/15/2025 DD 01/15/15	35,067,146.18	34,386,122.01	35,909,398.70
US TREAS-CPI INFLAT	0.125% 04/15/2020 DD 04/15/15	48,118,481.71	46,886,423.75	47,965,160.20
US TREAS-CPI INFLAT	0.625% 01/15/2026 DD 01/15/16	30,816,330.88	30,413,431.56	31,245,499.20
US TREAS-CPI INFLAT	1.125% 01/15/2021 DD 01/15/11	11,746,132.58	11,553,015.72	11,605,938.80
US TREAS-CPI INFLAT	0.125% 04/15/2021 DD 04/15/16	19,044,653.44	18,409,752.43	18,932,672.85
US TREAS-CPI INFLAT	0.625% 07/15/2021 DD 07/15/11	18,477,861.82	18,054,952.37	18,254,289.20
US TREAS-CPI INFLAT	0.125% 07/15/2026 DD 07/15/16	11,100,699.18	10,686,516.56	11,382,802.60
US TREAS-CPI INFLAT	0.125% 01/15/2022 DD 01/15/12	38,683,664.95	37,788,404.22	38,930,227.80
US TREAS-CPI INFLAT	0.125% 07/15/2022 DD 07/15/12	37,541,060.80	36,211,902.87	37,282,277.05
US TREAS-CPI INFLAT	0.125% 01/15/2023 DD 01/15/13	21,418,474.88	20,982,281.48	21,724,161.60
US TREAS-CPI INFLAT	0.375% 01/15/2027 DD 01/15/17	20,272,438.94	19,861,353.02	20,910,429.25
US TREAS-CPI INFLAT	0.375% 07/15/2028 DD 07/15/13	36,201,899.99	35,150,260.68	35,950,151.55
US TREAS-CPI INFLAT	0.125% 07/15/2024 DD 07/15/14	21,576,766.86	21,598,847.27	22,523,904.00
US TREAS-CPI INFLAT	0.125% 04/15/2022 DD 04/15/17	22,454,626.06	22,093,538.71	22,838,767.70
US TREAS-CPI INFLAT	0.375% 07/15/2025 DD 07/15/15	25,022,860.76	24,841,019.08	25,767,622.80
US TREAS-CPI INFLAT	0.750% 07/15/2028 DD 07/15/18	14,632,821.89	14,671,873.98	14,989,807.81
US TREAS-CPI INFLAT	0.125% 04/15/2019 DD 04/15/14	2,079,588.71	2,063,777.08	2,093,589.80
US TREAS-CPI INFLAT	1.875% 07/15/2019 DD 07/15/09	623,411.34	613,822.22	615,836.00

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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>
US TREAS-CPI INFLAT	1.250% 07/15/2020 DD 07/15/10	1,046,677.16	1,006,697.03	1,008,765.00
US XPRESS ENTERPRISES INC		1,856,789.91	673,446.84	120,044.00
USA TECHNOLOGIES INC		2,512,710.17	1,228,998.82	315,938.00
USA TRUCK INC		33,069.45	21,871.17	1,461.00
USANA HEALTH SCIENCES INC		162,518.18	277,254.15	2,355.00
USG CORP		556,794.74	827,859.96	19,406.00
UTAH MEDICAL PRODUCTS INC		70,037.20	84,326.20	1,015.00
UTAH ST	3.539% 07/01/2025 DD 09/30/10	100,701.00	102,396.00	100,000.00
VAIL RESORTS INC		1,499,701.32	2,004,898.20	9,510.00
VALE OVERSEAS LTD	6.875% 11/21/2036 DD 11/21/06	20,480.60	22,870.00	20,000.00
VALE OVERSEAS LTD	4.375% 01/11/2022 DD 01/11/12	89,318.80	89,540.00	88,000.00
VALE OVERSEAS LTD	6.250% 08/10/2026 DD 08/10/16	408,690.00	410,400.00	380,000.00
VALERO ENERGY CORP	7.500% 04/15/2032 DD 04/15/02	185,134.50	185,002.50	150,000.00
VALERO ENERGY CORP	6.625% 06/15/2037 DD 06/08/07	78,182.50	76,694.80	70,000.00
VALERO ENERGY CORP	3.400% 09/15/2026 DD 09/12/16	75,098.40	73,387.20	80,000.00
VALERO ENERGY CORP	6.125% 02/01/2020 DD 02/08/10	1,132,093.35	1,065,242.70	1,035,000.00
VALERO ENERGY CORP		4,297,122.05	7,621,075.35	101,655.00
VALHI INC		44,702.53	32,148.01	16,657.00
VALLEY NATIONAL BANCORP		2,841,031.74	2,184,506.64	246,003.00
VALMONT INDUSTRIES INC		630,291.28	639,515.80	5,764.00
VALUE LINE INC		5,645.39	7,959.06	306.00
VALVOLINE INC		792,183.29	969,202.80	50,088.00
VANDA PHARMACEUTICALS INC		162,151.30	247,163.67	9,459.00
VAR MARGIN ON SWAPS		(2,284,558.57)	(2,284,558.57)	-
VAREX IMAGING CORP		231,748.22	162,444.80	6,860.00
VARIAN MEDICAL SYSTEMS INC		1,602,766.94	2,557,973.25	22,575.00
VARONIS SYSTEMS INC		6,317,037.88	10,042,588.90	189,841.00
VB-S1 ISSUER LLC 1A F 144A	5.250% 02/15/2048 DD 02/21/18	704,447.50	678,656.00	704,000.00
VECTOR GROUP LTD		994,793.76	503,653.99	51,763.00
VECTREN CORP		749,816.79	1,352,288.26	18,787.00
VECTRUS INC		200,622.52	181,120.94	8,393.00
VEDANTA RESOURCES PLC 144A	6.375% 07/30/2022 DD 01/30/17	130,436.25	124,266.00	139,000.00
VEDANTA RESOURCES PLC 144A	6.125% 08/09/2024 DD 08/09/17	192,649.83	158,337.09	191,000.00
VEECO INSTRUMENTS INC		945,700.03	264,737.07	35,727.00
VEEVA SYSTEMS INC		1,175,807.90	2,572,683.96	28,803.00
VENEZUELA GOVERNMENT INTE REGS	9.250% 05/07/2028 DD 05/07/08	265,000.00	227,500.00	1,000,000.00
VENEZUELA GOVERNMENT INTE REGS	7.750% 10/13/2019 DD 10/13/09	2,394,168.26	1,349,136.32	5,938,100.00
VENTAS INC		12,423,858.86	12,838,065.03	219,117.00
VENTAS REALTY LP	3.750% 05/01/2024 DD 04/17/14	183,040.20	178,246.80	180,000.00
VENTAS REALTY LP	3.500% 02/01/2025 DD 01/14/15	533,753.45	512,139.45	535,000.00
VENTAS REALTY LP	4.000% 03/01/2028 DD 02/23/18	39,768.00	38,766.80	40,000.00
VENTAS REALTY LP / VENTAS CAPI	2.700% 04/01/2020 DD 03/19/13	168,287.00	173,510.75	175,000.00
VEON LTD	ADR	782,162.50	522,931.50	223,475.00
VERA BRADLEY INC		204,630.43	143,727.47	16,771.00
VERACYTE INC		64,019.76	91,267.90	7,255.00
VERASTEM INC		102,819.09	46,586.40	13,865.00
VEREIT INC		8,759,771.65	7,593,149.85	1,061,979.00
VERICEL CORP		95,972.18	143,289.00	8,235.00
VERINT SYSTEMS INC		1,902,171.39	2,084,105.98	49,258.00
VERISIGN INC		1,740,612.07	3,630,880.65	24,485.00
VERISK ANALYTICS INC	4.000% 06/15/2025 DD 05/15/15	104,381.00	100,393.00	100,000.00
VERISK ANALYTICS INC		2,581,708.29	4,194,877.84	38,471.00
VERITAS MEZZANINE		940,311.70	930,495.00	890,000.00
VERITEX HOLDINGS INC		361,690.76	292,799.10	13,695.00
VERITIV CORP		387,714.96	224,055.81	8,973.00
VERITONE INC		16,322.33	4,104.00	1,080.00
VERIZON COMMUNICATIONS INC	4.750% 11/01/2041 DD 11/03/11	191,618.00	193,910.00	200,000.00
VERIZON COMMUNICATIONS INC	5.150% 09/15/2023 DD 09/18/13	477,327.35	462,996.60	435,000.00
VERIZON COMMUNICATIONS INC	4.862% 08/21/2046 DD 02/21/15	286,470.05	265,347.90	270,000.00
VERIZON COMMUNICATIONS INC	5.012% 08/21/2054 DD 02/21/15	334,521.90	343,029.40	355,000.00
VERIZON COMMUNICATIONS INC	3.000% 11/01/2021 DD 10/29/14	91,926.00	89,548.20	90,000.00
VERIZON COMMUNICATIONS INC	4.400% 11/01/2034 DD 10/29/14	74,475.20	77,103.20	80,000.00
VERIZON COMMUNICATIONS INC	3.500% 11/01/2024 DD 10/29/14	78,387.20	78,902.40	80,000.00
VERIZON COMMUNICATIONS INC	2.946% 03/15/2022 DD 02/03/17	423,050.70	415,577.40	420,000.00
VERIZON COMMUNICATIONS INC	4.812% 03/15/2039 DD 02/03/17	86,115.15	83,239.65	85,000.00
VERIZON COMMUNICATIONS INC	5.012% 04/15/2049 DD 02/03/17	413,911.80	418,488.00	420,000.00
VERIZON COMMUNICATIONS INC	4.125% 03/16/2027 DD 03/16/17	2,560,008.90	2,491,917.30	2,490,000.00
VERIZON COMMUNICATIONS INC	4.500% 08/10/2033 DD 08/03/17	161,870.40	157,934.40	160,000.00
VERIZON COMMUNICATIONS INC	3.376% 02/15/2025 DD 08/16/17	4,172,017.60	4,066,017.90	4,190,000.00
VERIZON COMMUNICATIONS INC	5.500% 03/16/2047 DD 03/16/17	2,146,040.00	2,126,840.00	2,000,000.00



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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>
VERIZON COMMUNICATIONS INC		44,892,256.02	55,760,345.28	991,824.00
VERRICA PHARMACEUTICALS INC		18,637.44	9,307.30	1,142.00
VERSO CORP		125,730.46	565,353.60	25,239.00
VERSUM MATERIALS INC		9,454,482.48	8,842,541.40	318,995.00
VERSUM MATERIALS INC 144A	5.500% 09/30/2024 DD 09/30/16	1,101,247.91	1,064,250.00	1,075,000.00
VERTEX PHARMACEUTICALS INC		4,999,459.84	10,118,584.02	61,062.00
VF CORP		3,503,374.85	5,575,649.04	78,156.00
VIACOM INC	6.875% 04/30/2036 DD 04/12/06	165,482.40	155,608.20	145,000.00
VIACOM INC	3.875% 12/15/2021 DD 12/12/11	367,331.30	352,096.50	350,000.00
VIACOM INC	4.375% 03/15/2043 DD 03/15/13	1,468,451.40	1,231,713.60	1,560,000.00
VIACOM INC		117,123.28	75,253.86	2,706.00
VIACOM INC		3,380,315.09	2,087,276.90	81,217.00
VIAD CORP		379,624.90	420,305.19	8,391.00
VIASAT INC		2,918,505.28	2,530,664.55	42,929.00
VIAVI SOLUTIONS INC		1,064,363.39	1,284,872.40	127,848.00
VICI PROPERTIES INC		5,466,176.95	4,913,009.96	261,748.00
VICOR CORP		95,912.83	167,560.86	4,434.00
VIEWRAY INC		84,636.84	69,811.07	11,501.00
VIKING THERAPEUTICS INC		125,497.50	81,571.95	10,663.00
VILLAGE SUPER MARKET INC		197,814.73	159,316.92	5,958.00
VIRGIN MEDIA FINANCE PLC 144A	6.000% 10/15/2024 DD 10/07/14	1,101,269.82	1,046,945.00	1,090,000.00
VIRGINIA ELECTRIC & POWER CO	6.000% 05/15/2037 DD 05/17/07	149,769.47	137,506.65	115,000.00
VIRGINIA ELECTRIC & POWER CO	3.450% 09/01/2022 DD 09/01/10	135,457.40	130,479.70	130,000.00
VIRGINIA ELECTRIC & POWER CO	4.000% 01/15/2043 DD 01/08/13	252,163.00	236,105.00	250,000.00
VIRGINIA ELECTRIC & POWER CO	2.750% 03/15/2023 DD 03/14/13	150,805.50	146,257.50	150,000.00
VIRGINIA ELECTRIC & POWER CO	8.875% 11/15/2038 DD 11/06/08	249,987.50	377,197.50	250,000.00
VIRNETX HOLDING CORP		61,443.49	30,602.40	12,751.00
VIRTU FINANCIAL INC		262,784.35	242,324.32	9,407.00
VIRTUS INVESTMENT PARTNERS INC		528,882.32	372,129.55	4,685.00
VIRTUSA CORP		128,909.30	222,234.62	5,218.00
VISA INC	2.200% 12/14/2020 DD 12/14/15	374,651.90	370,927.50	375,000.00
VISA INC	2.800% 12/14/2022 DD 12/14/15	61,482.00	59,247.00	60,000.00
VISA INC	3.150% 12/14/2025 DD 12/14/15	187,396.00	181,797.65	185,000.00
VISA INC	4.150% 12/14/2035 DD 12/14/15	41,126.00	41,368.40	40,000.00
VISA INC	4.300% 12/14/2045 DD 12/14/15	163,811.10	165,356.80	160,000.00
VISA INC	3.650% 09/15/2047 DD 09/11/17	45,348.75	42,363.00	45,000.00
VISA INC		25,040,584.65	55,719,185.58	422,307.00
VISHAY INTERTECHNOLOGY INC		1,592,695.86	1,845,106.49	102,449.00
VISHAY PRECISION GROUP INC		75,648.80	107,256.04	3,548.00
VISTA OUTDOOR INC		967,995.13	489,173.65	43,099.00
VISTEON CORP		11,199,963.44	7,435,899.68	123,356.00
VISTRA ENERGY CORP		1,971,210.24	2,582,678.70	112,830.00
VISTRA ENERGY CORP 144A	8.000% 01/15/2025 DD 10/11/16	904,866.89	1,012,300.00	955,000.00
VISTRA ENERGY CORP 144A	8.125% 01/30/2026 DD 08/21/17	590,027.00	626,400.00	580,000.00
VITAL THERAPIES INC		29,678.65	849.46	4,567.00
VIVINT SOLAR INC		63,993.75	74,154.03	19,463.00
VMWARE INC	3.900% 08/21/2027 DD 08/21/17	2,511,925.00	2,217,550.00	2,500,000.00
VMWARE INC		1,441,899.00	2,300,630.01	16,777.00
VOCERA COMMUNICATIONS INC		6,197,719.31	7,703,628.20	195,772.00
VODACOM GROUP LTD		1,310,919.61	1,016,707.41	110,798.00
VODAFONE GROUP PLC	7.875% 02/15/2030 DD 08/15/00	43,840.30	43,518.93	35,000.00
VODAFONE GROUP PLC	2.500% 09/26/2022 DD 09/26/12	425,999.20	422,316.40	440,000.00
VODAFONE GROUP PLC	4.375% 02/19/2043 DD 02/19/13	473,196.50	468,028.00	550,000.00
VODAFONE GROUP PLC	3.750% 01/16/2024 DD 05/30/18	250,352.50	246,407.50	250,000.00
VODAFONE GROUP PLC	4.125% 05/30/2025 DD 05/30/18	251,102.50	246,972.50	250,000.00
VOLKSWAGEN GROUP OF AMERI 144A	3.875% 11/13/2020 DD 11/13/18	1,299,012.00	1,306,344.00	1,300,000.00
VONAGE HOLDINGS CORP		7,705,057.11	10,203,170.04	1,168,748.00
VORNADO DP LLC TRUS VNO D 144A	6.356% 09/13/2028 DD 08/18/10	719,996.40	761,140.80	720,000.00
VORNADO REALTY TRUST		2,716,784.66	2,531,072.12	40,804.00
VOYA FINANCIAL INC	3.650% 06/15/2026 DD 06/13/16	322,886.40	305,505.60	320,000.00
VOYA FINANCIAL INC	4.800% 06/15/2046 DD 06/13/16	1,511,835.00	1,428,735.00	1,500,000.00
VOYA FINANCIAL INC		1,395,453.86	1,481,487.12	36,908.00
VOYAGER THERAPEUTICS INC		67,177.17	37,675.20	4,008.00
VSE CORP		247,826.64	187,176.78	6,258.00
VULCAN MATERIALS CO		2,617,775.66	3,163,082.00	32,015.00
VUZIX CORP		35,689.22	22,592.57	4,697.00
W&T OFFSHORE INC		172,233.33	298,852.44	72,537.00
WABASH NATIONAL CORP		444,043.79	443,372.76	33,897.00
WABCO HOLDINGS INC		904,544.59	1,395,205.32	12,998.00
WABTEC CORP	VAR RT 09/15/2028 DD 09/14/18	295,098.00	281,358.00	300,000.00

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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>
WABTEC CORP		1,155,989.93	1,434,434.75	20,419.00
WACHOVIA CORP	5.500% 08/01/2035 DD 08/01/05	284,497.50	269,122.50	250,000.00
WADDELL & REED FINANCIAL INC		1,148,031.58	1,086,192.16	60,077.00
WAGeworks INC		520,475.48	202,097.56	7,441.00
WAJAX CORP		3,916,490.48	2,107,400.79	173,600.00
WALGREENS BOOTS ALLIANCE INC	4.500% 11/18/2034 DD 11/18/14	105,846.00	95,906.00	100,000.00
WALGREENS BOOTS ALLIANCE INC	4.800% 11/18/2044 DD 11/18/14	1,081,353.20	1,010,621.70	1,110,000.00
WALGREENS BOOTS ALLIANCE INC	3.300% 11/18/2021 DD 11/18/14	248,625.00	248,850.00	250,000.00
WALGREENS BOOTS ALLIANCE INC	3.450% 06/01/2026 DD 06/01/16	191,735.80	178,769.10	190,000.00
WALGREENS BOOTS ALLIANCE INC	4.650% 06/01/2046 DD 06/01/16	958,398.00	856,422.00	950,000.00
WALGREENS BOOTS ALLIANCE INC		11,577,113.61	13,263,604.63	194,111.00
WALKER & DUNLOP INC		941,551.77	846,575.50	19,574.00
WAL-MART DE MEXICO SAB DE CV		2,373,988.62	1,946,604.11	767,179.00
WALMART INC	3.625% 07/08/2020 DD 07/08/10	94,831.20	90,906.30	90,000.00
WALMART INC	3.250% 10/25/2020 DD 10/25/10	41,559.60	40,390.40	40,000.00
WALMART INC	5.625% 04/15/2041 DD 04/18/11	452,403.00	423,146.50	350,000.00
WALMART INC	2.550% 04/11/2023 DD 04/11/13	147,726.00	146,239.50	150,000.00
WALMART INC	2.350% 12/15/2022 DD 10/20/17	149,470.50	146,116.50	150,000.00
WALMART INC	3.950% 06/28/2038 DD 06/27/18	74,589.00	74,305.50	75,000.00
WALMART INC	4.050% 06/29/2048 DD 06/27/18	149,482.50	149,253.00	150,000.00
WALMART INC	3.700% 06/26/2028 DD 06/27/18	160,772.80	162,388.80	160,000.00
WALMART INC	3.400% 06/26/2023 DD 06/27/18	220,954.80	222,268.20	220,000.00
WALMART INC		22,992,140.06	31,868,664.30	342,122.00
WALSIN LIHWA CORP		1,633,356.34	1,454,296.92	2,668,700.00
WALT DISNEY CO/THE	3.750% 06/01/2021 DD 05/23/11	53,695.00	50,938.50	50,000.00
WALT DISNEY CO/THE	4.125% 06/01/2044 DD 06/02/14	172,307.00	168,385.00	170,000.00
WALT DISNEY CO/THE	2.150% 09/17/2020 DD 09/17/15	101,020.00	98,803.00	100,000.00
WALT DISNEY CO/THE	3.150% 09/17/2025 DD 09/17/15	55,388.85	53,670.65	55,000.00
WALT DISNEY CO/THE	3.000% 02/13/2026 DD 01/08/16	266,767.50	240,707.50	250,000.00
WALT DISNEY CO/THE	VAR RT 05/30/2019 DD 06/02/14	2,001,932.00	2,001,500.00	2,000,000.00
WALT DISNEY CO/THE		41,577,274.77	57,751,229.55	526,687.00
WAMU ASSET-BACKED CERTI HE3 1A	VAR RT 05/25/2037 DD 05/10/07	1,977,959.28	1,975,612.89	2,109,120.20
WARNER MEDIA LLC	5.350% 12/15/2043 DD 12/16/13	152,181.00	144,582.00	150,000.00
WARNER MEDIA LLC	3.600% 07/15/2025 DD 06/04/15	381,501.70	359,905.60	380,000.00
WARNER MEDIA LLC	4.850% 07/15/2045 DD 06/04/15	105,381.15	94,213.35	105,000.00
WARNER MEDIA LLC	2.950% 07/15/2026 DD 05/10/16	225,713.60	214,567.20	240,000.00
WARNER MEDIA LLC	3.800% 02/15/2027 DD 12/08/16	210,078.90	197,043.00	210,000.00
WARNER MEDIA LLC	3.400% 06/15/2022 DD 06/13/12	3,056,687.00	2,860,995.00	2,900,000.00
WARRIOR MET COAL INC		746,233.85	814,628.68	33,788.00
WARSAW STOCK EXCHANGE		473,834.04	408,766.89	41,900.00
WASHINGTON FEDERAL INC		2,046,387.89	1,721,726.60	64,460.00
WASHINGTON PRIME GROUP INC		1,363,675.42	690,129.72	142,002.00
WASHINGTON REAL ESTATE INVESTM		1,855,025.33	1,391,776.00	60,512.00
WASHINGTON TRUST BANCORP INC		463,561.98	420,450.38	8,846.00
WASTE MANAGEMENT INC	4.600% 03/01/2021 DD 02/28/11	156,708.00	154,639.50	150,000.00
WASTE MANAGEMENT INC	4.100% 03/01/2045 DD 02/26/15	157,270.50	144,796.50	150,000.00
WASTE MANAGEMENT INC		5,056,071.39	9,054,020.58	101,742.00
WASTE PRO USA INC 144A	5.500% 02/15/2026 DD 02/01/18	1,154,500.00	1,058,000.00	1,150,000.00
WATERS CORP		21,353,801.89	21,222,559.05	112,497.00
WATERSTONE FINANCIAL INC		335,952.06	312,791.88	18,663.00
WATSCO INC		1,073,596.06	1,085,431.14	7,801.00
WATTS WATER TECHNOLOGIES INC		796,143.40	785,717.28	12,176.00
WAVE LIFE SCIENCES LTD		100,231.02	146,425.32	3,483.00
WAYFAIR INC		1,222,039.28	1,242,113.12	13,789.00
WD-40 CO		288,739.62	483,806.40	2,640.00
WEA FINANCE LLC 144A	3.150% 04/05/2022 DD 04/05/17	599,094.00	590,958.00	600,000.00
WEATHERFORD INTERNATIONAL PLC		2,011,400.53	131,992.20	236,122.00
WEBSTER FINANCIAL CORP		1,123,526.13	1,105,131.09	22,421.00
WEC ENERGY GROUP INC	3.550% 06/15/2025 DD 06/10/15	34,877.15	34,639.85	35,000.00
WEC ENERGY GROUP INC		3,589,321.59	5,159,038.88	74,488.00
WEIBO CORP	ADR	941,127.35	1,445,207.62	24,734.00
WEIGHT WATCHERS INTERNATI 144A	8.625% 12/01/2025 DD 11/29/17	1,022,273.08	1,030,200.00	1,010,000.00
WEIGHT WATCHERS INTERNATIONAL		308,316.52	331,067.40	8,588.00
WEINGARTEN REALTY INVESTORS	3.375% 10/15/2022 DD 10/09/12	60,677.40	59,158.20	60,000.00
WEINGARTEN REALTY INVESTORS		928,567.77	759,508.53	30,613.00
WEIS MARKETS INC		447,068.38	357,059.94	7,473.00
WELBILT INC		447,444.46	366,841.09	33,019.00
WELLCARE HEALTH PLANS INC		1,592,394.34	2,861,174.71	12,119.00
WELLS FARGO & CO	4.480% 01/16/2024 DD 11/26/13	71,439.64	83,996.00	83,000.00
WELLS FARGO & CO	5.606% 01/15/2044 DD 11/26/13	683,436.00	639,860.90	590,000.00

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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>
WELLS FARGO & CO	2.500% 03/04/2021 DD 03/04/16	60,462.00	59,014.20	60,000.00
WELLS FARGO & CO	3.000% 04/22/2026 DD 04/22/16	273,054.80	260,915.20	280,000.00
WELLS FARGO & CO	2.100% 07/26/2021 DD 07/25/16	277,741.60	271,258.40	280,000.00
WELLS FARGO & CO	3.000% 10/23/2026 DD 10/25/16	562,707.80	527,660.40	570,000.00
WELLS FARGO & CO	3.069% 01/24/2023 DD 01/24/17	79,839.20	77,913.60	80,000.00
WELLS FARGO & CO	4.600% 04/01/2021 DD 03/29/11	49,604.50	51,201.00	50,000.00
WELLS FARGO & CO	4.125% 08/15/2023 DD 08/15/13	1,493,506.60	1,488,746.80	1,480,000.00
WELLS FARGO & CO	5.375% 11/02/2043 DD 10/28/13	274,302.60	250,456.80	240,000.00
WELLS FARGO & CO	4.100% 06/03/2026 DD 06/03/14	50,226.50	48,826.50	50,000.00
WELLS FARGO & CO	4.650% 11/04/2044 DD 11/04/14	1,944,320.40	1,798,074.00	1,910,000.00
WELLS FARGO & CO	3.000% 02/19/2025 DD 02/19/15	38,428.00	37,697.20	40,000.00
WELLS FARGO & CO	2.600% 07/22/2020 DD 07/22/15	405,362.80	396,124.00	400,000.00
WELLS FARGO & CO	3.550% 09/29/2025 DD 09/28/15	49,514.50	48,444.00	50,000.00
WELLS FARGO & CO	4.900% 11/17/2024 DD 09/09/14	155,219.15	141,386.60	145,000.00
WELLS FARGO & CO	4.750% 12/07/2046 DD 12/08/16	100,077.00	96,285.00	100,000.00
WELLS FARGO & CO	2.625% 07/22/2022 DD 07/24/17	501,850.00	482,130.00	500,000.00
WELLS FARGO & CO	VAR RT 02/11/2022 DD 02/13/17	2,307,618.00	2,285,096.00	2,300,000.00
WELLS FARGO & CO	3.300% 09/09/2024 DD 09/09/14	1,045,660.00	967,346.00	1,000,000.00
WELLS FARGO & CO	VAR RT 05/22/2028 DD 05/22/17	2,439,672.00	2,304,192.00	2,400,000.00
WELLS FARGO & CO	VAR RT 07/26/2021 DD 07/25/16	2,706,247.60	2,702,481.60	2,690,000.00
WELLS FARGO & CO	VAR RT 03/31/2021 DD 03/31/11	138,543.75	131,692.50	135,000.00
WELLS FARGO & CO		41,425,158.68	46,877,829.12	1,017,314.00
WELLS FARGO BANK NA	VAR RT 07/23/2021 DD 07/23/18	250,512.50	249,757.50	250,000.00
WELLS FARGO COMMER BNK1 D 144A	3.000% 08/15/2049 DD 08/01/16	409,143.70	417,900.06	513,000.00
WELLS FARGO COMMER NXS4 E 144A	VAR RT 12/15/2048 DD 12/01/15	520,884.21	595,952.70	735,000.00
WELLS FARGO COMMER NXS6 D 144A	3.059% 11/15/2049 DD 10/01/16	979,481.29	1,150,097.14	1,433,000.00
WELLS FARGO COMMERC C1 XB 144A	VAR RT 11/15/2043 DD 11/01/10	368,191.40	100,299.87	10,287,166.15
WELLS FARGO COMMERC C35 D 144A	3.142% 07/15/2048 DD 07/01/16	986,331.87	1,107,899.10	1,386,000.00
WELLS FARGO COMMERC C38 D 144A	3.000% 07/15/2050 DD 07/01/17	1,187,933.43	1,170,329.70	1,501,000.00
WELLS FARGO COMMERC LC5 D 144A	VAR RT 10/15/2045 DD 09/01/12	1,852,400.31	1,964,018.16	1,989,000.00
WELLS FARGO COMMERC LC5 E 144A	VAR RT 10/15/2046 DD 09/01/12	1,108,824.06	1,162,652.96	1,192,000.00
WELLS FARGO COMMERC RB1 D 144A	3.401% 03/15/2050 DD 03/01/17	516,803.19	502,767.76	614,000.00
WELLS FARGO COMMERCIAL C29 ASB	3.400% 06/15/2048 DD 06/01/15	260,107.50	252,357.50	250,000.00
WELLS FARGO COMMERCIAL C36 ASB	2.933% 11/15/2059 DD 11/01/16	249,218.75	246,520.00	250,000.00
WELLS FARGO COMMERCIAL LC12 C	VAR RT 07/15/2046 DD 07/01/13	955,781.25	988,680.00	1,000,000.00
WELLTOWER INC	6.500% 03/15/2041 DD 03/14/11	201,830.40	186,856.00	160,000.00
WELLTOWER INC	4.500% 01/15/2024 DD 10/07/13	101,328.00	102,547.00	100,000.00
WELLTOWER INC	5.125% 03/15/2043 DD 12/06/12	693,532.00	704,627.00	700,000.00
WELLTOWER INC		5,751,446.21	6,270,707.63	90,343.00
WENDY'S CO/THE		349,097.06	679,222.32	43,512.00
WERNER ENTERPRISES INC		687,535.46	728,663.18	24,667.00
WESBANCO INC		1,555,910.51	1,476,368.91	40,239.00
WESCO AIRCRAFT HOLDINGS INC		418,127.54	255,209.50	32,305.00
WESCO INTERNATIONAL INC		542,579.80	446,304.00	9,298.00
WEST BANCORPORATION INC		249,609.70	206,076.55	10,795.00
WEST CHINA CEMENT LTD	HK/02233	446,130.44	300,155.19	2,217,000.00
WEST CORP 144A	8.500% 10/15/2025 DD 10/10/17	915,388.15	726,125.00	925,000.00
WEST PHARMACEUTICAL SERVICES I		1,337,651.92	1,667,490.30	17,010.00
WESTAMERICA BANCORPORATION		1,173,256.05	1,101,127.68	19,776.00
WESTERN ALLIANCE BANCORP		942,156.66	983,143.04	24,896.00
WESTERN ASSET MORTGAGE CAPITAL		371,031.84	300,306.72	36,008.00
WESTERN AUSTRALIAN TREASURY CO	7.000% 10/15/2019	2,661,079.45	2,279,045.68	3,120,000.00
WESTERN DIGITAL CORP		25,160,506.48	13,259,549.29	358,657.00
WESTERN NEW ENGLAND BANCORP IN		183,453.18	206,763.76	20,594.00
WESTERN UNION CO/THE	6.200% 11/17/2036 DD 11/17/06	77,786.76	73,408.40	76,000.00
WESTERN UNION CO/THE		2,071,724.04	1,885,283.54	110,509.00
WESTLAKE CHEMICAL CORP	3.600% 08/15/2026 DD 02/15/17	75,042.00	68,766.75	75,000.00
WESTLAKE CHEMICAL CORP		368,728.44	606,911.24	9,172.00
WESTPAC BANKING CORP	2.100% 05/13/2021 DD 05/13/16	79,384.80	77,956.00	80,000.00
WESTPAC BANKING CORP	2.850% 05/13/2026 DD 05/13/16	39,653.60	37,176.00	40,000.00
WESTPAC BANKING CORP	2.000% 08/19/2021 DD 08/19/16	295,506.00	290,415.00	300,000.00
WESTPAC BANKING CORP	3.350% 03/08/2027 DD 03/06/17	2,172,685.80	2,107,371.30	2,190,000.00
WESTPAC BANKING CORP	VAR RT 08/19/2019 DD 08/19/16	2,000,000.00	2,001,960.00	2,000,000.00
WESTPAC BANKING CORP	2.150% 03/06/2020 DD 03/06/17	583,741.00	573,782.40	580,000.00
WESTROCK CO		2,357,684.75	2,276,097.28	60,278.00
WESTWOOD HOLDINGS GROUP INC		99,642.89	56,542.00	1,663.00
WEX INC		1,113,355.92	1,426,651.16	10,186.00
WEYCO GROUP INC		127,936.38	131,060.81	4,493.00
WEYERHAEUSER CO	7.375% 03/15/2032 DD 09/15/02	89,213.63	86,821.64	71,000.00
WEYERHAEUSER CO		4,854,441.93	4,002,041.36	183,076.00

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WFCG COMMERCIAL MO BXRPF 144A	VAR RT 11/15/2029 DD 04/30/15	985,601.20	979,593.72	986,608.50
WFCG COMMERCIAL MO BXRPF G 144A	VAR RT 11/15/2029 DD 04/30/15	525,534.85	547,265.05	555,971.57
WFRBS COMMERCIAL M UBS1 D 144A	VAR RT 03/15/2046 DD 12/01/13	490,636.80	492,066.25	535,000.00
WFRBS COMMERCIAL MO C11 D 144A	VAR RT 03/15/2045 DD 02/01/13	1,210,689.64	1,226,874.60	1,260,000.00
WFRBS COMMERCIAL MO C11 E 144A	VAR RT 03/15/2045 DD 02/01/13	1,206,062.50	1,419,984.00	1,600,000.00
WFRBS COMMERCIAL MO C13 D 144A	VAR RT 05/15/2044 DD 05/01/13	470,914.00	470,195.00	500,000.00
WFRBS COMMERCIAL MO C16 D 144A	VAR RT 09/15/2046 DD 09/01/13	222,774.06	212,734.13	229,000.00
WFRBS COMMERCIAL MOR C3 C 144A	VAR RT 03/15/2044 DD 06/01/11	756,853.13	774,485.60	760,000.00
WFRBS COMMERCIAL MOR C3 D 144A	VAR RT 03/15/2044 DD 06/01/11	1,217,785.94	1,110,187.00	1,222,000.00
WFRBS COMMERCIAL MOR C3 E 144A	VAR RT 03/15/2044 DD 06/01/11	1,100,190.63	690,948.30	1,330,000.00
WFRBS COMMERCIAL MOR C3 F 144A	VAR RT 03/15/2044 DD 06/01/11	790,683.87	245,924.02	957,000.00
WFRBS COMMERCIAL MOR C4 D 144A	VAR RT 06/15/2044 DD 08/01/11	659,228.91	601,270.90	610,000.00
WFRBS COMMERCIAL MOR C4 E 144A	VAR RT 06/15/2044 DD 08/01/11	587,925.08	709,230.90	735,000.00
WFRBS COMMERCIAL MOR C5 C 144A	VAR RT 11/15/2044 DD 11/01/11	525,159.59	613,777.00	590,000.00
WFRBS COMMERCIAL MOR C5 D 144A	VAR RT 11/15/2044 DD 11/01/11	1,473,285.99	1,544,899.11	1,509,000.00
WFRBS COMMERCIAL MOR C5 E 144A	VAR RT 11/15/2044 DD 11/01/11	2,315,349.05	2,128,402.16	2,133,544.00
WFRBS COMMERCIAL MOR C5 F 144A	VAR RT 11/15/2044 DD 11/01/11	1,291,198.44	1,265,332.58	1,426,000.00
WFRBS COMMERCIAL MOR C5 G 144A	VAR RT 11/15/2044 DD 11/01/11	415,833.75	406,014.12	486,000.00
WFRBS COMMERCIAL MOR C6 D 144A	VAR RT 04/15/2045 DD 04/01/12	703,582.40	851,462.00	850,000.00
WFRBS COMMERCIAL MOR C7 E 144A	VAR RT 06/15/2045 DD 06/01/12	2,450,968.28	2,007,350.38	2,411,000.00
WFRBS COMMERCIAL MOR C7 F 144A	VAR RT 06/15/2045 DD 06/01/12	456,698.28	357,147.24	547,000.00
WFRBS COMMERCIAL MOR C7 G 144A	VAR RT 06/15/2045 DD 06/01/12	1,169,587.35	526,992.34	1,594,000.00
WFRBS COMMERCIAL MOR C8 E 144A	VAR RT 08/15/2045 DD 08/01/12	389,881.91	387,896.79	397,000.00
WFRBS COMMERCIAL MORTGAG C4I G	VAR RT 06/15/2044 DD 08/01/11	392,947.50	296,496.46	484,000.00
WFRBS COMMERCIAL MORTGAGE C7 C	VAR RT 06/15/2045 DD 06/01/12	1,019,699.22	1,020,724.20	1,020,000.00
WHIRLPOOL CORP		1,693,111.81	1,641,202.59	15,357.00
WHITE MOUNTAINS INSURANCE GROU		587,014.55	692,155.83	807.00
WHITESTONE REIT		385,669.47	360,272.36	29,386.00
WHITING PETROLEUM CORP	6.625% 01/15/2026 DD 07/15/18	974,505.93	827,487.50	965,000.00
WHITING PETROLEUM CORP		1,675,310.21	527,224.84	23,236.00
WIDEOPENWEST INC		274,314.60	160,239.62	22,474.00
WILDHORSE RESOURCE DEVELOPMENT		107,556.60	99,023.98	7,018.00
WILLDAN GROUP INC		59,186.11	68,071.08	1,946.00
WILLIAM LYON HOMES		457,588.88	227,590.10	21,290.00
WILLIAMS COS INC/THE	4.000% 09/15/2025 DD 03/03/15	105,728.10	101,383.80	105,000.00
WILLIAMS COS INC/THE	6.300% 04/15/2040 DD 02/09/10	307,847.50	265,945.00	250,000.00
WILLIAMS COS INC/THE	3.350% 08/15/2022 DD 08/14/12	124,824.35	122,327.50	125,000.00
WILLIAMS COS INC/THE	3.900% 01/15/2025 DD 06/27/14	19,665.20	19,431.20	20,000.00
WILLIAMS COS INC/THE		8,657,004.85	6,326,652.15	286,923.00
WILLIAMS-SONOMA INC		974,240.10	1,072,819.25	21,265.00
WILLIS LEASE FINANCE CORP		57,928.94	75,531.80	2,183.00
WILLIS TOWERS WATSON PLC		4,628,327.01	4,791,486.72	31,552.00
WILLSCOT CORP		203,862.50	124,230.96	13,188.00
WILSON SONS LTD		3,073,191.11	2,362,381.48	228,900.00
WINDSTREAM HOLDINGS INC		814,711.95	60,526.40	28,960.00
WINGSTOP INC		228,818.52	419,096.51	6,529.00
WINMARK CORP		61,379.04	77,433.00	487.00
WINNEBAGO INDUSTRIES INC		186,178.40	136,955.97	5,657.00
WINTRUST FINANCIAL CORP		1,180,746.90	886,112.23	13,327.00
WISDOMTREE INDIA EARNINGS		10,783,385.74	12,360,667.20	498,414.00
WISDOMTREE INVESTMENTS INC		206,602.98	139,610.10	20,994.00
WISTRON NEWEB CORP		279,815.55	306,737.80	118,000.00
WM ASSET HOLDINGS CO 4 N1 144A	5.877% 06/25/2046 DD 05/30/06	447,979.60	-	447,979.60
WOLVERINE WORLD WIDE INC		434,225.43	554,598.99	17,391.00
WOODWARD INC		686,285.20	747,283.11	10,059.00
WOOLWORTHS HOLDINGS LTD/SOUTH		2,884,991.29	1,484,442.85	387,615.00
WORKDAY INC		5,935,048.25	10,506,464.96	65,797.00
WORKIVA INC		104,691.18	204,860.12	5,708.00
WORLD ACCEPTANCE CORP		296,387.85	479,803.92	4,692.00
WORLD FUEL SERVICES CORP		1,185,016.01	1,097,926.21	51,281.00
WORLD ONLINE INTL EURO.4		552,606.33	-	291,314.00
WORLD WRESTLING ENTERTAINMENT		209,606.12	617,187.20	8,260.00
WORLDPAY INC		4,518,074.40	5,409,409.68	70,776.00
WORLDWIDE PLAZA TRU WWP E 144A	VAR RT 11/10/2036 DD 11/01/17	485,260.55	478,987.50	530,000.00
WORLDWIDE PLAZA TRU WWP F 144A	VAR RT 11/10/2036 DD 11/01/17	1,464,701.46	1,422,163.37	1,679,000.00
WORTHINGTON INDUSTRIES INC		534,471.48	346,588.32	9,948.00
WP CAREY INC	4.600% 04/01/2024 DD 03/14/14	100,257.00	101,489.00	100,000.00
WP CAREY INC	4.250% 10/01/2026 DD 09/12/16	99,682.00	97,784.00	100,000.00
WP CAREY INC		6,515,329.99	6,425,078.22	98,333.00
WP GLIMCHER MALL WPG PR1 144A	VAR RT 06/05/2035 DD 07/01/15	416,833.05	434,164.50	539,000.00

**SERS Public Holdings**  
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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>
WP GLIMCHER MALL WPG PR2 144A	VAR RT 06/05/2035 DD 07/01/15	1,115,595.94	1,133,890.14	1,479,000.00
WPP FINANCE 2010	3.750% 09/19/2024 DD 09/19/14	123,665.00	116,816.25	125,000.00
WPX ENERGY INC		1,200,158.82	1,066,139.55	93,933.00
WR BERKLEY CORP		1,069,531.58	1,732,302.58	23,438.00
WR GRACE & CO		9,523,455.66	10,336,398.22	159,242.00
WRIGHT MEDICAL GROUP NV		588,659.94	636,240.28	23,374.00
WSFS FINANCIAL CORP		791,736.93	720,555.37	19,007.00
WW GRAINGER INC		2,104,605.75	2,990,192.40	10,590.00
WYETH LLC	6.500% 02/01/2034 DD 12/16/03	25,204.60	25,441.00	20,000.00
WYETH LLC	6.000% 02/15/2036 DD 11/14/05	236,892.00	247,302.00	200,000.00
WYNDHAM DESTINATIONS INC		19,953,093.57	16,394,112.00	457,425.00
WYNDHAM HOTELS & RESORTS INC		11,454,996.94	9,946,419.73	219,229.00
WYNN RESORTS LTD		2,839,730.22	2,341,298.61	23,671.00
X5 RETAIL GROUP NV	GDR	1,646,979.98	2,221,130.52	89,634.00
XCEL ENERGY INC	4.700% 05/15/2020 DD 05/13/10	58,227.50	50,597.00	50,000.00
XCEL ENERGY INC		4,334,853.13	6,065,580.43	123,109.00
XENCOR INC		1,639,964.67	2,969,784.64	82,129.00
XENIA HOTELS & RESORTS INC		1,545,185.06	1,488,505.20	86,541.00
XERIS PHARMACEUTICALS INC		34,238.61	28,050.00	1,650.00
XEROX CORP	4.500% 05/15/2021 DD 05/18/11	446,803.00	414,621.50	425,000.00
XEROX CORP		1,293,069.23	1,014,893.36	51,361.00
XILINX INC		2,803,056.57	5,217,514.20	61,260.00
XIWANG SPECIAL STEEL CO LTD	HK/01266	532,258.05	475,625.69	2,586,000.00
XLIT LTD	6.250% 05/15/2027 DD 05/07/07	239,816.00	228,970.00	200,000.00
XLIT LTD	4.450% 03/31/2025 DD 03/30/15	471,125.20	452,165.35	455,000.00
XOMA CORP		53,299.73	33,927.30	2,682.00
XPERI CORP		703,704.32	565,639.62	30,758.00
XPO LOGISTICS INC		1,983,061.47	1,737,096.16	30,454.00
XYLEM INC/NY	4.875% 10/01/2021 DD 04/01/12	4,348.16	4,130.24	4,000.00
XYLEM INC/NY		1,622,884.79	2,833,598.40	42,470.00
YANDEX NV		1,659,866.92	1,553,480.00	56,800.00
YC INOX CO LTD		481,991.49	448,638.44	564,000.00
YEARIMDANG PUBLISHING CO LTD		766,281.93	268,214.21	55,421.00
YELP INC		486,745.47	525,654.77	15,023.00
YETI HOLDINGS INC		2,052,070.18	1,708,929.88	115,157.00
YEXT INC		3,222,867.31	1,947,473.55	131,143.00
YORK WATER CO/THE		119,238.59	112,466.48	3,508.00
YRC WORLDWIDE INC		246,126.75	68,137.65	21,631.00
YUM CHINA HOLDINGS INC		2,197,839.22	3,042,042.78	90,726.00
YUM! BRANDS INC		4,018,267.20	6,904,938.48	75,119.00
YUNGSHIN GLOBAL HOLDING CORP		351,405.61	349,498.97	273,000.00
YUZHOU PROPERTIES CO LTD	HK/01628	379,443.20	659,667.79	1,599,000.00
ZAFGEN INC		51,290.03	30,690.00	6,200.00
ZAGG INC		47,926.95	56,743.56	5,802.00
ZAMBIA GOVERNMENT INTERNA 144A	5.375% 09/20/2022 DD 09/20/12	57,093.75	45,042.48	63,000.00
ZAMBIA GOVERNMENT INTERNA 144A	8.500% 04/14/2024 DD 04/14/14	1,350,357.00	1,115,160.21	1,497,000.00
ZAMBIA GOVERNMENT INTERNA REGS	8.500% 04/14/2024	293,647.50	207,835.47	279,000.00
ZAMBIA GOVERNMENT INTERNA REGS	8.970% 07/30/2027	944,141.39	757,665.00	1,017,000.00
ZAYO GROUP HOLDINGS INC		1,657,687.08	1,303,067.68	57,052.00
ZAYO GROUP LLC / ZAYO CAP 144A	5.750% 01/15/2027 DD 01/27/17	1,227,059.77	1,053,150.00	1,180,000.00
ZEBRA TECHNOLOGIES CORP		862,744.32	1,995,788.82	12,534.00
ZENDESK INC		1,264,878.99	1,438,470.28	24,644.00
ZENG HSING INDUSTRIAL CO LTD		284,233.48	267,918.14	61,000.00
ZIGGO BV 144A	5.500% 01/15/2027 DD 09/23/16	809,377.77	730,320.00	816,000.00
ZILLOW GROUP INC		497,203.14	382,597.39	12,173.00
ZILLOW GROUP INC		1,140,219.10	887,366.42	28,099.00
ZIMMER BIOMET HOLDINGS INC	3.550% 04/01/2025 DD 03/19/15	2,274,535.25	2,138,512.50	2,250,000.00
ZIMMER BIOMET HOLDINGS INC	2.700% 04/01/2020 DD 03/19/15	333,646.50	326,851.80	330,000.00
ZIMMER BIOMET HOLDINGS INC		4,278,768.60	4,972,129.36	47,938.00
ZION OIL & GAS INC		30,907.02	3,338.92	8,007.00
ZIONS BANCORP NA		1,268,139.97	1,945,009.08	47,742.00
ZIOPHARM ONCOLOGY INC		155,636.40	48,962.21	26,183.00
ZIX CORP		39,364.72	47,513.16	8,292.00
ZOETIS INC	3.250% 02/01/2023 DD 08/01/13	100,084.00	98,489.00	100,000.00
ZOETIS INC	4.700% 02/01/2043 DD 08/01/13	50,706.00	50,697.00	50,000.00
ZOETIS INC		5,217,431.92	9,941,116.64	116,216.00
ZOGENIX INC		5,762,709.45	4,252,439.18	116,633.00
ZOMEDICA PHARMACEUTICALS CORP		17,662.46	7,920.21	5,927.00
ZONGTAI REAL ESTATE DEVELOPMEN		3,612.70	2,357.09	4,500.00
ZSCALER INC		1,689,737.71	1,842,987.63	47,003.00

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ZUMIEZ INC		259,450.60	208,531.26	10,878.00
ZURICH INSURANCE GROUP AG		-	-	-
ZYNGA INC		9,203,724.34	8,923,737.03	2,270,671.00