

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
3SBio			61,000	100,876	0.014%
58.com, ADR			8,729	430,427	0.059%
AAC Technologies Holdings			15,500	81,771	0.011%
Aalberts			2,868	113,576	0.016%
ABB			15,689	308,538	0.042%
Abbott Laboratories			1,400	117,138	0.016%
AbbVie	3.6	5/14/25	240,000	249,346	0.034%
AbbVie	4.5	5/14/35	30,000	32,362	0.004%
AbbVie			19,126	1,448,221	0.199%
Abcam			21,121	297,634	0.041%
Abn Amro Bank			20,128	354,584	0.049%
Absa			15,162	153,135	0.021%
Acadia Realty Trust, REIT			2,090	59,732	0.008%
Acerinox			39,474	338,048	0.046%
Adecco			1,550	85,774	0.012%
Ado Properties			2,424	99,872	0.014%
Aedas Homes SAU			19,570	448,944	0.062%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	150,000	152,625	0.021%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	150,000	157,125	0.022%
AGCO			147	11,128	0.002%
Agilent Technologies	3.88	7/15/23	65,000	68,241	0.009%
Agilent Technologies			573	43,909	0.006%
Agnico Eagle Mines			1,037	55,574	0.008%
AHS Hospital	5.02	7/1/45	20,000	26,339	0.004%
Aia	3.6	4/9/29	265,000	282,806	0.039%
Aia	2.68	9/20/21	295,000	294,991	0.041%
AIA Group			195,200	1,840,941	0.253%
Aida Engineering			9,700	78,943	0.011%
AIG Global Funding	3.35	6/25/21	130,000	132,283	0.018%
AIG Global Funding	2.15	7/2/20	25,000	25,004	0.003%
Air Arabia			257,133	87,461	0.012%
Airbus			4,047	525,418	0.072%
Air Lease	3.5	1/15/22	75,000	76,943	0.011%
Air Lease	2.5	3/1/21	85,000	85,230	0.012%
Air Lease	3.63	4/1/27	45,000	46,325	0.006%
Air Liquide			9,690	1,379,087	0.190%
Airports of Thailand			59,300	143,817	0.020%
Air Products & Chemicals			2,561	568,183	0.078%
Aisin Seiki			3,900	123,304	0.017%
Aixtron			24,615	251,278	0.035%
AJ Bell			11,609	58,929	0.008%
Akzo Nobel			1,673	149,069	0.021%
Alacer Gold			1,564	6,316	0.001%
Alamos Gold			759	4,411	0.001%
Alcon			12,487	727,867	0.100%
Alcon			3,544	206,721	0.028%
Alexander & Baldwin, REIT			1,017	24,927	0.003%
Alexandria Real Estate Equities	4	1/15/24	30,000	32,017	0.004%
Alexandria Real Estate, REIT			636	97,969	0.013%
Alexion Pharmaceuticals			1,924	188,437	0.026%
Alibaba Group Holding	4	12/6/37	400,000	436,905	0.060%
Alibaba Group Holding, ADR			29,353	4,908,702	0.675%
Alliant Energy			301	16,233	0.002%
Allianz			3,903	908,513	0.125%
Allied Properties Real Estate Investment			514	20,783	0.003%
Alphabet Class A			456	556,840	0.077%
Alphabet Class C			5,077	6,188,863	0.851%
Al Rajhi Bank			26,769	452,101	0.062%
Alrosa			26,140	30,029	0.004%
Altice USA			17,705	507,779	0.070%
Altria	4.75	5/5/21	20,000	20,786	0.003%
Altus Group			6,100	183,942	0.025%
Alumina			20,412	32,703	0.004%
Amadeus IT			7,096	508,441	0.070%
Amazon.com	2.8	8/22/24	50,000	51,938	0.007%

Amazon.com	3.88	8/22/37	150,000	172,296	0.024%
Amazon.com			4,284	7,436,638	1.023%
Ambea			11,638	83,966	0.012%
Ambev, ADR			28,500	131,670	0.018%
Ambu			15,315	253,309	0.035%
Amcor			65,047	625,998	0.086%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	26,317	27,658	0.004%
American Airlines 2015-1 Class A Pass Through Trust	3.38	5/1/27	28,097	28,957	0.004%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	185,000	190,001	0.026%
American Campus Communities Operating Partnership	3.35	10/1/20	10,000	10,100	0.001%
American Campus Communities Operating Partnership	3.63	11/15/27	230,000	241,756	0.033%
American Campus Communities, REIT			1,752	84,236	0.012%
American Electric Power			249	23,329	0.003%
American Express	2.2	10/30/20	105,000	105,013	0.014%
American Express			1,919	226,979	0.031%
American Express Credit	2.2	3/3/20	95,000	95,042	0.013%
American International	3.3	3/1/21	270,000	274,275	0.038%
American International Group			71,810	3,999,817	0.550%
American Tower, REIT			55	12,162	0.002%
Ameriprise Financial			168	24,713	0.003%
Amgen			57	11,030	0.002%
Amplifon			20,561	504,439	0.069%
Ams			2,103	93,839	0.013%
Analog devices	2.85	3/12/20	75,000	75,189	0.010%
Analog Devices			4,814	537,868	0.074%
Anglo American			1,997	45,895	0.006%
Anglo American Platinum			544	32,800	0.005%
AngloGold Ashanti			1,825	33,747	0.005%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide	4.9	2/1/46	90,000	106,754	0.015%
Anheuser-Busch InBev SA/NV			3,503	333,415	0.046%
Anhui Conch Cement			63,500	376,830	0.052%
Anhui Conch Cement			20,500	118,891	0.016%
Anthem	2.5	11/21/20	50,000	50,068	0.007%
Anthem	4.65	1/15/43	20,000	22,017	0.003%
Anthem	4.1	3/1/28	130,000	139,994	0.019%
Anthem			1,753	420,895	0.058%
Antofagasta			29,834	329,353	0.045%
Aon	3.88	12/15/25	25,000	26,894	0.004%
Aon	2.8	3/15/21	65,000	65,491	0.009%
Appalachian Power	4.45	6/1/45	40,000	46,878	0.006%
Apple	3.2	5/11/27	300,000	318,110	0.044%
Apple	3.2	5/13/25	260,000	274,807	0.038%
Apple			9,107	2,039,695	0.281%
Applied Materials			2,048	102,195	0.014%
Aptiv	4.15	3/15/24	15,000	15,854	0.002%
Aptiv			4,099	358,335	0.049%
Arbys Funding 2015-1A	4.97	10/30/45	96,250	99,027	0.014%
ArcelorMittal			2,251	31,668	0.004%
Argenx, ADR			1,550	176,638	0.024%
Aruhi			9,500	212,726	0.029%
Asahi Kasei			28,000	277,761	0.038%
Ascendis Pharma, ADR			650	62,608	0.009%
Ascential			80,152	373,687	0.051%
Ascentium Equipment Receivables 2018-1 Trust	3.21	9/11/23	115,000	116,237	0.016%
Ashford Hospitality Trust 2018-ASHF	2.93	4/15/35	140,209	139,989	0.019%
Asics			7,800	133,772	0.018%
ASML Holding			3,592	892,325	0.123%
ASML Holding			5,500	1,364,078	0.188%
ASOS			12,442	378,829	0.052%
Astellas Pharma			55,400	792,450	0.109%
Astra International			680,600	316,437	0.044%
AstraZeneca			6,906	616,628	0.085%
AstraZeneca, ADR			8,002	356,649	0.049%
Atlassian			358	44,908	0.006%
Atmos Energy			3,203	364,790	0.050%
Atrium Hotel Portfolio Trust 2017-ATRM	2.96	12/15/36	150,000	149,718	0.021%
AT&T	3	6/30/22	150,000	152,771	0.021%
Aumann			1,357	19,458	0.003%
Ausgrid Finance Pty	3.85	5/1/23	105,000	109,255	0.015%
Australia & New Zealand Banking			14,459	277,753	0.038%
Autoliv			7,866	613,072	0.084%
Automatic Data Processing			342	55,206	0.008%

AutoZone	3.13	4/21/26	170,000	174,718	0.024%
AutoZone	3.75	6/1/27	70,000	74,515	0.010%
AvalonBay Communities, REIT			5,917	1,274,108	0.175%
Avanza Holding Bank			13,057	106,257	0.015%
Avery Dennison			165	18,739	0.003%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	150,000	151,239	0.021%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	245,000	245,187	0.034%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	105,000	108,882	0.015%
Aviva			41,409	203,283	0.028%
Avolon Holdings Funding	5.25	5/15/24	215,000	230,093	0.032%
Avolon Holdings Funding	3.95	7/1/24	70,000	71,959	0.010%
AXA			27,011	689,696	0.095%
AXA Equitable Holdings	3.9	4/20/23	45,000	46,987	0.006%
AXA Equitable Holdings			15,974	353,984	0.049%
Axis Bank			28,368	274,445	0.038%
B2Gold			1,851	6,022	0.001%
Baidu	3.88	9/29/23	210,000	218,799	0.030%
Baidu, ADR			3,287	337,772	0.046%
Bakkavor			52,633	72,948	0.010%
Ball			8,667	631,044	0.087%
Baltimore Gas & Electric	3.35	7/1/23	225,000	234,124	0.032%
Banca Mediolanum			32,045	240,541	0.033%
Banco Bradesco			69,125	564,985	0.078%
Banco Bradesco, ADR			20,436	166,349	0.023%
Banco Comercial Portugues			272,974	56,675	0.008%
Banco Santander	3.85	4/12/23	200,000	207,979	0.029%
Banco Santander Chile, ADR			16,768	469,504	0.065%
Bank Central Asia			462,000	987,742	0.136%
Bankinter			65,969	416,285	0.057%
Bank Negara Indonesia Persero			163,500	84,610	0.012%
Bank of America	4.45	3/3/26	50,000	54,471	0.007%
Bank of America	3.55	3/5/24	100,000	103,942	0.014%
Bank of America	3.5	4/19/26	400,000	423,956	0.058%
Bank of America	4.24	4/24/38	120,000	137,495	0.019%
Bank of America	2.76	6/25/22	250,000	250,867	0.035%
Bank of America			9,306	271,456	0.037%
Bank of Montreal	3.1	4/13/21	215,000	218,571	0.030%
Bank of Nova Scotia	3.13	4/20/21	205,000	208,188	0.029%
Bank of the Ryukyus			1,000	10,354	0.001%
Baozun, ADR			3,240	138,348	0.019%
Barclays, ADR			5,684	41,721	0.006%
Barrick Gold			7,765	134,335	0.018%
BASF			5,736	401,051	0.055%
Basic-Fit			3,370	105,573	0.015%
Bawag			7,019	276,205	0.038%
Bayer			15,380	1,083,572	0.149%
Bayer US Finance II	3.5	6/25/21	310,000	316,212	0.043%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	157,877	0.022%
Becton Dickinson And			2,361	146,299	0.020%
Becton Dickinson And	3.7	6/6/27	183,000	193,399	0.027%
Becton, Dickinson & Company			13,090	3,311,246	0.455%
Beijing Capital International Airport			130,000	110,930	0.015%
Beijing Enterprises Holdings			24,500	112,731	0.016%
Benefit One			9,200	174,644	0.024%
Benesse Holdings			4,100	106,805	0.015%
Berkshire Hathaway	2.75	3/15/23	35,000	35,838	0.005%
Berkshire Hathaway Energy	5.15	11/15/43	25,000	31,563	0.004%
Bhp			16,855	360,009	0.050%
Bhp			27,097	669,582	0.092%
BIM Birlesik Magazalar			23,239	202,197	0.028%
Biogen	3.63	9/15/22	90,000	93,589	0.013%
BioMerieux			357	29,524	0.004%
Black Knight			4,743	289,608	0.040%
Blackstone Hedge Fund Solutions			60,469	71,383,343	9.817%
BlueScope Steel			2,384	19,364	0.003%
Blue Star			8,890	100,777	0.014%
BM&FBOVESPA			21,700	228,858	0.031%
BMW			1,372	96,625	0.013%
BMW US Capital	2.95	4/14/22	295,000	300,278	0.041%
BMW US Capital	3.25	8/14/20	285,000	287,507	0.040%
BMW Vehicle Lease Trust 2017-2	2.07	10/20/20	19,992	19,990	0.003%
BNP Paribas			20,514	997,330	0.137%

Boardwalk Pipelines	4.95	12/15/24	10,000	10,691	0.001%
Boeing			15,600	5,935,332	0.816%
Boliden			3,755	86,239	0.012%
Bombardier			39,408	53,244	0.007%
Booking Holdings	3.65	3/15/25	30,000	31,932	0.004%
Booking Holdings			576	1,130,463	0.155%
Booz Allen Hamilton			3,491	247,931	0.034%
Boral Finance Pty	3	11/1/22	10,000	10,031	0.001%
Boston Properties, REIT			333	43,177	0.006%
Boston Scientific			22,366	910,073	0.125%
BP			12,487	79,052	0.011%
BP, ADR			20,045	761,510	0.105%
Bpce	4.5	3/15/25	400,000	424,679	0.058%
Bpce	4	9/12/23	265,000	279,578	0.038%
Brenntag			1,856	89,763	0.012%
Bridgestone			3,900	151,772	0.021%
British American Tobacco			12,717	469,640	0.065%
Britvic			5,198	62,803	0.009%
Brixmor Operating Partnership	3.9	3/15/27	25,000	26,147	0.004%
Brixmor Operating Partnership	3.88	8/15/22	20,000	20,768	0.003%
BR Malls Participacoes			27,780	96,880	0.013%
Broadcom			184	189,530	0.026%
Broadcom			2,070	571,465	0.079%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	135,000	134,534	0.019%
Broadcom Corp / Broadcom Cayman Finance	3	1/15/22	110,000	111,081	0.015%
Brunello Cucinelli			2,556	79,612	0.011%
B&S Group Sarl			6,247	81,620	0.011%
BTG Hotels			59,473	139,904	0.019%
BT Group			64,601	141,696	0.019%
Burberry			13,086	349,546	0.048%
Burlington Northern Santa Fe	3.05	9/1/22	65,000	66,753	0.009%
Cabot Oil & Gas			899	15,795	0.002%
CAE			5,700	144,818	0.020%
Cairn Energy			5,149	12,127	0.002%
Cairn Homes			88,490	107,576	0.015%
Calbee			4,700	146,608	0.020%
Calyxt			139	784	0.000%
Camden Property Trust, REIT			872	96,801	0.013%
Canada Goose Holdings			2,164	95,151	0.013%
Canadian Apartment Properties REIT			614	25,244	0.003%
Canadian Natural Resources	2.95	1/15/23	175,000	177,379	0.024%
Canadian Pacific Railway			723	160,839	0.022%
Canadian Pacific Railway			597	132,671	0.018%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	100,000	105,935	0.015%
Capcom			2,200	58,554	0.008%
Capgemini			2,604	306,625	0.042%
CapitaLand Mall Trust			14,700	27,984	0.004%
Capital One Financial	3.2	1/30/23	230,000	236,113	0.032%
Capital One Financial	3.45	4/30/21	135,000	137,400	0.019%
Capitec Bank Holdings			1,994	169,512	0.023%
Cardinal Health	3.41	6/15/27	125,000	123,667	0.017%
Cardinal Health	3.75	9/15/25	80,000	82,813	0.011%
Carel Industries			14,910	220,657	0.030%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	20,000	20,013	0.003%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	70,000	70,845	0.010%
Catcher Technology			21,000	158,972	0.022%
Caterpillar Financial Services	3.15	9/7/21	250,000	255,189	0.035%
Cboe Global Markets			2,392	274,865	0.038%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	25,000	26,273	0.004%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	55,000	59,262	0.008%
Celgene	3.55	8/15/22	250,000	259,707	0.036%
Cellnex Telecom			22,250	919,008	0.126%
Celulosa Arauco Y Constitucion	5.5	11/2/47	250,000	278,750	0.038%
Centamin			8,091	12,525	0.002%
Centene			1,860	80,464	0.011%
CenterPoint Energy			16,967	512,064	0.070%
Centerra Gold			479	4,071	0.001%
Centra Health	4.7	1/1/48	385,000	446,436	0.061%
Central Japan Railway			1,400	288,693	0.040%
Ceridian HCM Holding			9,140	451,242	0.062%
CF Industries			14,473	712,072	0.098%
CGGS Commercial Mortgage Trust 2018-WSS	2.93	2/15/37	125,000	124,453	0.017%

Challenger Ltd/Australia			35,006	174,334	0.024%
Charles Schwab			5,355	224,000	0.031%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.5	2/1/24	250,000	267,990	0.037%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	50,000	54,848	0.008%
Charter Hall Retail REIT			5,918	16,984	0.002%
Chevron			1,772	210,159	0.029%
China Longyuan Power			220,000	123,613	0.017%
China Mengniu Dairy			212,000	793,574	0.109%
China Overseas Land & Investment			38,000	119,555	0.016%
China Resources Beer Holdings			52,000	275,505	0.038%
China Steel			38,000	28,168	0.004%
Chubb			10,386	1,676,716	0.231%
Chugai Pharmaceutical			6,200	484,512	0.067%
Cie Automotive			3,482	87,313	0.012%
Cigna	3.75	7/15/23	175,000	183,213	0.025%
Cigna			5,102	774,433	0.107%
Cigna Holding	3.25	4/15/25	250,000	257,150	0.035%
Cineworld			72,297	202,403	0.028%
Cintas			332	89,009	0.012%
Cisco Systems			29,178	1,441,685	0.198%
Citibank NA	3.4	7/23/21	250,000	256,058	0.035%
Citigroup	3.89	1/10/28	315,000	337,240	0.046%
Citigroup	4.08	4/23/29	100,000	109,148	0.015%
Citigroup	4.45	9/29/27	70,000	76,338	0.010%
Citigroup			16,923	1,169,041	0.161%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	25,000	27,026	0.004%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	100,000	109,067	0.015%
City of Los Angeles department of Airports	7.05	5/15/40	15,000	23,361	0.003%
CK Hutchison Holdings			48,260	426,046	0.059%
Clarivate Analytics			9,706	163,740	0.023%
Clicks Group			12,408	176,227	0.024%
Close Brothers			2,037	35,265	0.005%
CME Group			4,227	893,334	0.123%
CMS Energy	4.88	3/1/44	25,000	30,212	0.004%
Cnh Equipment Trust 2017	2.08	2/15/23	40,000	40,014	0.006%
Cobham			17,323	33,386	0.005%
Coca-Cola Bottlers Japan			10,600	238,353	0.033%
Cochlear			1,372	193,074	0.027%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	28,608	28,592	0.004%
Columbia Pipeline	3.3	6/1/20	40,000	40,200	0.006%
Comcast			42,338	1,908,597	0.262%
COMM 2014-LC15 Mortgage Trust	4.6	4/10/47	45,000	48,221	0.007%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	40,000	42,972	0.006%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	60,000	64,374	0.009%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	100,000	108,056	0.015%
Commerzbank			23,032	133,330	0.018%
CommonSpirit Health	2.76	10/1/24	95,000	95,857	0.013%
CommonSpirit Health	2.95	11/1/22	25,000	25,363	0.003%
Compania de Minas Buenaventura, ADR			1,316	19,977	0.003%
Compass Group			10,730	276,111	0.038%
Computer Modelling			2,640	12,175	0.002%
Conagra Brands			33,465	1,026,706	0.141%
Concentradora Fibra Danhos			10,500	14,680	0.002%
Concho Resources	3.75	10/1/27	25,000	25,969	0.004%
Concho Resources			2,205	149,720	0.021%
Connecticut Avenue Securities Trust 2019-R03	2.77	9/25/31	72,728	72,751	0.010%
ConocoPhillips			7,613	433,789	0.060%
Constellation Brands			113	23,423	0.003%
Continental Resources			929	28,604	0.004%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	250,000	254,129	0.035%
Cooper Companies			1,618	480,546	0.066%
Corbion			10,813	313,989	0.043%
Corp Nacional del Cobre de Chile	3	9/30/29	220,000	219,476	0.030%
Corteva			287	8,036	0.001%
CoStar Group			71	42,117	0.006%
Country Garden Services Holdings			292,000	842,137	0.116%
County of Miami-Dade FL Transit System	5.62	7/1/40	160,000	217,274	0.030%
Covestro			3,810	188,527	0.026%
CP ALL			300,400	794,753	0.109%
Credicorp			3,799	791,864	0.109%
Credit Agricole SA/London	3.75	4/24/23	250,000	260,532	0.036%
Credit Suisse	3	12/14/23	250,000	252,749	0.035%

CRH America Finance	3.95	4/4/28	200,000	213,471	0.029%
Criteo, ADR			1,545	28,876	0.004%
Croda International			2,654	158,538	0.022%
Crown Castle International	4.75	5/15/47	30,000	35,040	0.005%
Crown Castle International	3.7	6/15/26	40,000	42,169	0.006%
Crown Castle International, REIT			6,011	835,589	0.115%
Crown Castle Towers	3.72	7/15/23	125,000	128,915	0.018%
CSL			867	137,083	0.019%
CSPC Pharmaceutical			80,000	160,546	0.022%
CStone Pharmaceuticals			57,000	91,546	0.013%
Ctrip.com International, ADR			11,680	342,107	0.047%
CubeSmart, REIT			2,657	92,729	0.013%
CVS Health	3.5	7/20/22	40,000	41,307	0.006%
CVS Health	3.25	8/15/29	225,000	226,203	0.031%
CyberAgent			10,300	397,037	0.055%
Cyient			12,694	83,311	0.011%
CyrusOne, REIT			221	17,481	0.002%
Daiichi Sankyo			1,800	113,741	0.016%
Daikin Industries			2,400	316,534	0.044%
Daimler			8,470	421,104	0.058%
Daimler Finance North America	2.3	2/12/21	150,000	149,980	0.021%
Daio Paper			23,300	297,553	0.041%
Danaher	2.4	9/15/20	40,000	40,175	0.006%
Danaher			21,293	3,075,348	0.423%
Danske Bank	3.24	12/20/25	335,000	337,254	0.046%
Danske Bank			12,858	178,885	0.025%
Dassault Aviation			663	937,798	0.129%
DBS Group			10,900	197,193	0.027%
DCC			5,347	466,333	0.064%
Dcp Midstream Operating	3.88	3/15/23	25,000	25,250	0.003%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	39,815	39,764	0.005%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	88,447	89,240	0.012%
Delta Air Lines	2.88	3/13/20	125,000	125,173	0.017%
Delta Air Lines	3.8	4/19/23	75,000	77,758	0.011%
Delta Air Lines			2,196	126,490	0.017%
Delta Air Lines 2015-1 Class B Pass Through Trust	4.25	7/30/23	29,334	30,570	0.004%
DeNA			2,900	51,269	0.007%
Denka			1,900	52,639	0.007%
Derwent London			748	31,016	0.004%
Descartes Systems			4,110	165,908	0.023%
Detour Gold			346	5,080	0.001%
Deutsche Wohnen			6,082	222,015	0.031%
Devon Energy			998	24,012	0.003%
Dexcom			3,146	469,509	0.065%
Dexus			2,909	23,431	0.003%
Diageo			9,952	406,540	0.056%
Diamondback Energy			473	42,527	0.006%
DIC			8,300	231,871	0.032%
Digital Realty Trust, REIT			402	52,184	0.007%
Direct Line Insurance			64,265	237,105	0.033%
DIRTT Environmental Solutions			30,667	138,654	0.019%
Disco			1,800	344,100	0.047%
Discover Financial Services	3.85	11/21/22	95,000	99,058	0.014%
Discover Financial Services	3.75	3/4/25	15,000	15,737	0.002%
DKSH Holding			2,765	138,022	0.019%
DNB			22,571	397,881	0.055%
DocuSign			936	57,957	0.008%
Dollar General			3,674	583,946	0.080%
Dollar Tree			18,977	2,166,414	0.298%
Dominion Energy	2.58	7/1/20	230,000	230,524	0.032%
Dormakaba Holding			175	112,866	0.016%
Douglas Emmett, REIT			2,500	107,075	0.015%
Dow			283	13,485	0.002%
Dow Chemical	3.15	5/15/24	90,000	92,360	0.013%
Downer EDI			19,177	101,029	0.014%
Draper Esprit			20,338	105,984	0.015%
Dril-Quip			241	12,093	0.002%
DuPont de Nemours			12,109	863,493	0.119%
EastGroup Properties, REIT			293	36,631	0.005%
Eaton Vance	3.63	6/15/23	15,000	15,705	0.002%
Ecolab	3.25	12/1/27	265,000	281,763	0.039%
Edenred			3,777	181,182	0.025%

Edison International			16,194	1,221,351	0.168%
Edita Food Industries SAE, GDR			6,243	30,026	0.004%
Eiken Chemical			4,600	69,699	0.010%
Elanco Animal Health	3.91	8/27/21	30,000	30,722	0.004%
Elanco Animal Health			25,506	678,205	0.093%
Electricite de France			10,895	121,877	0.017%
Electric Power development			15,100	345,195	0.047%
Electronic Arts			5,390	527,250	0.073%
Elekta			39,013	513,364	0.071%
Element Fleet Management			36,365	290,953	0.040%
Eli Lilly			27	3,019	0.000%
Enbridge			593	20,802	0.003%
Enbridge Energy Partners	5.2	3/15/20	25,000	25,281	0.003%
Enel Finance International	4.25	9/14/23	215,000	228,269	0.031%
Energias do Brasil			22,936	106,870	0.015%
Engie			39,528	645,185	0.089%
Eni	4	9/12/23	295,000	312,252	0.043%
Eni			43,441	663,988	0.091%
En-Japan			2,500	96,574	0.013%
Entergy			16,085	1,887,736	0.260%
EOG Resources			9,161	679,929	0.094%
E.ON			42,088	409,206	0.056%
EPAM Systems			1,130	206,022	0.028%
Epiroc			1,626	16,780	0.002%
Epiroc			28,090	304,219	0.042%
EPR Properties, REIT			60	4,612	0.001%
Eqst			4,181	37,151	0.005%
Equifax			2,543	357,724	0.049%
Equinix, REIT			107	61,718	0.008%
Equinor			19,217	364,012	0.050%
Equity LifeStyle Properties, REIT			300	40,080	0.006%
Equity Residential, REIT			2,244	193,567	0.027%
Erste Group Bank			11,815	390,482	0.054%
Escorts			11,241	93,006	0.013%
Essex Property Trust, REIT			491	160,385	0.022%
EssilorLuxottica			7,524	1,084,809	0.149%
Essity			28,754	838,997	0.115%
Eurofins Scientific			440	204,618	0.028%
European Investment Bank	1.63	12/15/20	65,000	64,830	0.009%
Eutelsat Communications			14,957	278,231	0.038%
Evergy			1,482	98,642	0.014%
Eversource Energy	3.3	1/15/28	15,000	15,536	0.002%
Eversource Energy			298	25,470	0.004%
Evolution Mining			5,139	15,679	0.002%
Exact Sciences			198	17,893	0.002%
Exelon			367	17,730	0.002%
Exelon Generation	5.2	10/1/19	25,000	25,002	0.003%
Exelon Generation	2.95	1/15/20	10,000	10,013	0.001%
Experian			17,730	566,987	0.078%
Express Scripts Holding	2.6	11/30/20	145,000	145,417	0.020%
ExxonMobil			393	27,750	0.004%
Ezaki Glico			5,400	224,697	0.031%
Facebook			24,098	4,291,372	0.590%
FamilyMart			3,400	83,073	0.011%
Fannie Mae Connecticut Avenue Securities	2.7	10/25/30	53,290	53,297	0.007%
Fannie Mae Connecticut Avenue Securities	2.74	1/25/31	218,857	218,941	0.030%
FANUC			1,300	245,730	0.034%
Farfetch			6,239	53,905	0.007%
Fast Retailing			200	119,310	0.016%
Federal Home Loan Mortgage	2.5	4/23/20	165,000	165,560	0.023%
Federal Realty Investment Trust	2.55	1/15/21	60,000	60,319	0.008%
Federal Realty Investment Trust, REIT			511	69,568	0.010%
Ferrari			437	67,337	0.009%
Fidelity National Information Services	4.25	5/15/28	135,000	150,331	0.021%
Fidelity National Information Services			15,266	2,026,714	0.279%
Fifth Third Bancorp	4.3	1/16/24	65,000	69,782	0.010%
Fifth Third Bancorp			15,477	423,760	0.058%
Fifth Third Bank/Cincinnati OH	3.35	7/26/21	250,000	255,292	0.035%
FinecoBank Banca Fineco			50,728	536,707	0.074%
First Abu Dhabi Bank			122,608	502,852	0.069%
First Derivatives			6,266	172,349	0.024%
FirstEnergy	7.38	11/15/31	60,000	84,382	0.012%

FirstEnergy Transmission	4.35	1/15/25	65,000	70,063	0.010%
First Industrial Realty, REIT			536	21,204	0.003%
First Quantum Minerals			1,798	15,105	0.002%
FirstRand			139,074	571,396	0.079%
Fiserv	3.2	7/1/26	100,000	103,525	0.014%
Fiserv			6,455	668,673	0.092%
Fisher & Paykel Healthcare			27,476	298,117	0.041%
FleetCor Technologies			5,530	1,585,893	0.218%
Florida Gas Transmission	3.88	7/15/22	20,000	20,631	0.003%
Florida Gas Transmission	4.35	7/15/25	215,000	230,947	0.032%
Flowserve			273	12,752	0.002%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	205,000	216,760	0.030%
Ford Credit Floorplan Master Owner Trust	2.34	9/15/22	105,000	105,114	0.014%
Ford Motor Credit	3.47	4/5/21	200,000	200,792	0.028%
Fortescue Metals			5,285	31,457	0.004%
Fortive			104	93,732	0.013%
Fortive			4,992	342,252	0.047%
Fortune Brands Home & Security			6,192	338,702	0.047%
Fosun International			73,500	90,975	0.013%
Franco-Nevada			2,908	264,976	0.036%
Freddie Mac Multifamily Structured PTCs	2.41	1/25/21	2,687	2,690	0.000%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	32,794	34,158	0.005%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	11,852	12,014	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	61,864	62,020	0.009%
Freeport-McMoRan			4,351	41,639	0.006%
Fresenius			6,645	310,859	0.043%
Fresnillo			2,247	18,903	0.003%
FUJIFILM Holdings			3,000	132,151	0.018%
Fujitec			19,900	258,252	0.036%
Fujitsu			2,000	160,741	0.022%
Fujitsu General			17,900	299,469	0.041%
Fukuoka Financial			6,400	121,461	0.017%
Funding Circle Holdings			34,615	40,517	0.006%
Galapagos			1,756	267,536	0.037%
Galp Energia Sgps			34,895	524,793	0.072%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	61,877	62,351	0.009%
Gam Holding			7,130	28,621	0.004%
GATX	2.6	3/30/20	205,000	205,224	0.028%
GE			274,042	2,449,935	0.337%
GEA Group			18,119	488,812	0.067%
Gecina			208	32,682	0.004%
General Dynamics	2.88	5/11/20	260,000	261,333	0.036%
General Electric	2.2	1/9/20	60,000	59,939	0.008%
General Motors	4	4/1/25	55,000	56,403	0.008%
General Motors Financial	3.15	1/15/20	20,000	20,035	0.003%
General Motors Financial	3.55	7/8/22	205,000	209,295	0.029%
Genus			4,442	152,870	0.021%
George Washington University	4.3	9/15/44	15,000	17,948	0.002%
Georgia Healthcare			23,222	57,124	0.008%
Georgia Power	2	9/8/20	185,000	184,766	0.025%
Gerdau			3,658	11,630	0.002%
Getinge			51,994	726,774	0.100%
Gilead Sciences	3.25	9/1/22	20,000	20,708	0.003%
Gima TT			6,133	48,855	0.007%
GlaxoSmithKline			18,429	395,017	0.054%
GlaxoSmithKline, ADR			19,262	822,102	0.113%
Glencore			22,166	66,798	0.009%
Global Payments			9,640	1,532,760	0.211%
Globant			751	68,777	0.009%
GM Financial Automobile Leasing Trust 2018-2	3.16	4/20/22	65,000	65,611	0.009%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	115,000	116,073	0.016%
GMO Payment Gateway			3,600	241,644	0.033%
GN Store Nord			4,031	163,403	0.022%
Gold Fields			3,667	18,286	0.003%
Goldman Sachs	6.75	10/1/37	10,000	13,475	0.002%
Goldman Sachs	3.5	1/23/25	300,000	312,638	0.043%
Goldman Sachs	3.85	1/26/27	115,000	121,955	0.017%
Goldman Sachs	3	4/26/22	125,000	126,365	0.017%
Goldman Sachs	5.15	5/22/45	15,000	17,813	0.002%
Goldman Sachs	2.75	9/15/20	115,000	115,585	0.016%
Goldman Sachs			175	36,265	0.005%
Goodman Group			3,494	33,444	0.005%

Grainger			3,582	10,836	0.001%
Grandvision			7,083	212,109	0.029%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	15,971	15,966	0.002%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	40,000	40,090	0.006%
Great Portland Estates			87,388	806,215	0.111%
Gree Electric Appliances Inc of Zhuhai			73,900	593,878	0.082%
Greentown Service			100,000	98,123	0.013%
Grifols			11,474	338,233	0.047%
Grupo Aeroportuario del Sureste, ADR			933	142,283	0.020%
Grupo Aval Acciones y Valores, ADR			14,750	110,035	0.015%
Grupo Mexico			7,400	17,351	0.002%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	175,000	192,992	0.027%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	25,000	27,007	0.004%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	65,000	72,339	0.010%
Guangzhou Wondfo Biotech			21,060	144,052	0.020%
Hackensack Meridian Health	4.21	7/1/48	155,000	184,725	0.025%
Haier Electronics			68,000	177,062	0.024%
Halliburton			1,213	22,865	0.003%
Hamamatsu Photonics KK			6,500	242,504	0.033%
Hang Lung Properties			15,000	34,042	0.005%
Hangzhou Hikvision Digital Technology			46,700	211,805	0.029%
Hansoh Pharmaceutical			14,000	43,003	0.006%
Hanwa			6,600	181,208	0.025%
Hardee s Funding	4.25	6/20/48	44,550	45,191	0.006%
Hardee s Funding	4.96	6/20/48	108,900	112,983	0.016%
Harley-Davidson Financial Services	3.55	5/21/21	200,000	203,033	0.028%
HCA Healthcare			9,857	1,186,980	0.163%
HDFC Bank			34,928	605,310	0.083%
Healthcare Realty Trust	3.63	1/15/28	30,000	31,157	0.004%
Healthcare Realty Trust, REIT			3,131	104,889	0.014%
Healthcare Trust of America, REIT			2,903	85,290	0.012%
Heidelbergcement			979	70,733	0.010%
Heiwa Real Estate			7,200	161,664	0.022%
Hengan International Group			31,000	203,132	0.028%
Hera			146,962	603,088	0.083%
Hewlett Packard Enterprise	2.1	10/4/19	50,000	49,999	0.007%
Hexagon			9,467	456,026	0.063%
Hexaware Technologies			25,155	135,494	0.019%
High Street Funding Trust I	4.11	2/15/28	100,000	107,968	0.015%
Highwoods Properties, REIT			598	26,874	0.004%
Hikari Tsushin			1,500	325,416	0.045%
Hilton Worldwide Holdings			2,977	277,188	0.038%
HIS			500	12,441	0.002%
Hitachi			700	26,215	0.004%
Hitachi Metals			21,300	231,319	0.032%
HomeServe			8,752	127,602	0.018%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	69,106	69,794	0.010%
Honda Motor			4,700	123,067	0.017%
Honeywell International			6,541	1,106,737	0.152%
Hongkong Land Holdings			17,400	97,827	0.013%
Hope Education			658,000	95,670	0.013%
Horiba			1,300	75,637	0.010%
Hoshino Resorts REIT			65	358,399	0.049%
Hoshizaki			5,800	457,193	0.063%
Host Hotels & Resorts, REIT			2,085	36,050	0.005%
Housing Development Finance			44,283	1,236,039	0.170%
HSBC Holdings	5.1	4/5/21	20,000	20,805	0.003%
HSBC Holdings			18,699	143,276	0.020%
Huaneng Renewables			378,000	128,556	0.018%
Huazhu, ADR			2,512	82,946	0.011%
Hudson Pacific Properties, REIT			1,229	41,122	0.006%
Hufvudstaden			1,274	23,057	0.003%
Hugo Boss			754	40,368	0.006%
Huhtamaki			2,622	104,462	0.014%
Humana	2.63	10/1/19	25,000	25,000	0.003%
Husqvarna			34,007	258,619	0.036%
Hyatt Hotels	3.38	7/15/23	30,000	30,962	0.004%
Hypoport			336	83,637	0.012%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	55,000	55,438	0.008%
Hyundai Capital America	3.45	3/12/21	170,000	172,166	0.024%
IAC/InterActiveCorp			1,003	218,624	0.030%
Iberdrola			54,396	565,382	0.078%

Ibiden			3,700	74,687	0.010%
ICICI Bank, ADR			7,700	93,786	0.013%
IDEC			3,500	63,976	0.009%
Iguatemi Empresa de Shopping Centers			11,500	131,165	0.018%
IHS Markit			903	60,393	0.008%
Imcd			2,652	195,985	0.027%
Impala Platinum			4,845	30,488	0.004%
Impro Precision Industries			214,000	92,864	0.013%
Incitec Pivot			42,008	96,202	0.013%
Independence			57,554	250,376	0.034%
Indiana University Health Inc Obligated	3.97	11/1/48	145,000	171,031	0.024%
Indra Sistemas			5,880	50,910	0.007%
Industrias Penoles			1,417	18,885	0.003%
Infineon Technologies			3,371	60,566	0.008%
Infosys			16,424	185,597	0.026%
Ing Groep	3.55	4/9/24	255,000	266,200	0.037%
ING Groep			30,966	323,495	0.044%
Inmobiliaria Colonial SocimiSA			29,061	350,623	0.048%
Instone Real Estate			6,675	139,095	0.019%
Integrated Diagnostics Holdings			20,481	94,123	0.013%
Intercontinental Exchange	3.75	12/1/25	75,000	80,747	0.011%
Intercontinental Exchange	3.45	9/21/23	275,000	288,032	0.040%
Intercontinental Exchange			19,993	1,844,754	0.254%
Intermediate Capital			19,715	352,533	0.048%
International Flavors & Fragrances			206	9,704	0.001%
International Paper	5	9/15/35	35,000	40,482	0.006%
International Paper			506	21,161	0.003%
Interpublic Group of	3.5	10/1/20	30,000	30,347	0.004%
Interpublic Group of	4	3/15/22	55,000	56,860	0.008%
Intertrust			7,693	150,495	0.021%
Intesa Sanpaolo			75,811	179,583	0.025%
Intuit			5,390	1,433,417	0.197%
Intuitive Surgical			1,723	930,299	0.128%
Investec			36,701	188,803	0.026%
IP			36,545	28,668	0.004%
IQE			238,735	182,822	0.025%
Istyle			7,800	54,137	0.007%
Isuzu Motors			10,400	115,205	0.016%
Italgas			48,853	315,258	0.043%
Itau Unibanco Holding			150,446	1,268,396	0.174%
ITC Holdings	2.7	11/15/22	95,000	95,966	0.013%
Jacobs Engineering Group			9,187	840,611	0.116%
Jagged Peak Energy			1,209	8,777	0.001%
Japan Tobacco			6,500	142,413	0.020%
Jardine Matheson Holdings			4,500	240,827	0.033%
JBG SMITH Properties, REIT			15,257	598,227	0.082%
JCDecaux			14,287	386,614	0.053%
Jeronimo Martins			18,549	312,804	0.043%
JFE Holdings			1,600	19,380	0.003%
JGC Holdings			6,800	89,742	0.012%
Jiajiayue			39,800	148,413	0.020%
Jimmy Johns Funding	3.61	7/30/47	24,500	24,684	0.003%
JINS Holdings			1,400	83,366	0.011%
JobsOhio Beverage System	3.99	1/1/29	15,000	16,559	0.002%
John deere Capital	2.35	1/8/21	75,000	75,432	0.010%
Johnson Matthey			20,112	755,421	0.104%
JPMBB Commercial Mortgage Securities Trust 2015-C30	3.82	7/15/48	65,000	70,402	0.010%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	50,000	54,142	0.007%
JPMorgan Chase	3.56	4/23/24	125,000	130,232	0.018%
JPMorgan Chase	3.38	5/1/23	410,000	423,898	0.058%
JPMorgan Chase	3.88	7/24/38	160,000	175,334	0.024%
JPMorgan Chase			14,879	1,751,110	0.241%
Julius Baer			4,962	219,772	0.030%
Kakaku.com			2,400	59,288	0.008%
Kansai Paint			11,600	271,146	0.037%
Kansas City Southern	4.3	5/15/43	25,000	26,938	0.004%
Kansas City Southern			1,405	186,879	0.026%
KBC			8,487	551,244	0.076%
Kelt Exploration			1,460	3,835	0.001%
Kendrion			2,023	40,595	0.006%
Kentucky Utilities	4.38	10/1/45	65,000	76,660	0.011%
Kering			493	251,226	0.035%

Keurig Dr Pepper	3.55	5/25/21	265,000	270,636	0.037%
KeyBank NA/Cleveland OH	3.35	6/15/21	260,000	265,174	0.036%
KeyCorp	2.9	9/15/20	40,000	40,302	0.006%
Keyence			700	435,719	0.060%
Keysight Technologies	3.3	10/30/19	25,000	25,010	0.003%
Keysight Technologies	4.55	10/30/24	230,000	247,549	0.034%
Keysight Technologies			9,759	949,063	0.131%
Keywords Studios			10,250	144,359	0.020%
Kilroy Realty	4.38	10/1/25	15,000	16,154	0.002%
Kilroy Realty	3.45	12/15/24	40,000	41,632	0.006%
Kilroy Realty	4.25	8/15/29	25,000	27,243	0.004%
Kilroy Realty, REIT			598	46,578	0.006%
Kimco Realty	3.4	11/1/22	20,000	20,639	0.003%
Kingfisher			85,632	217,623	0.030%
Kinross Gold			5,532	25,471	0.004%
Kirin Holdings			15,200	323,453	0.044%
Kirkland Lake Gold			2,302	103,124	0.014%
KLA			674	107,469	0.015%
Knorr-Bremse			2,757	259,191	0.036%
Koito Manufacturing			1,800	88,603	0.012%
Kojamo			2,024	33,115	0.005%
Komatsu			4,100	94,545	0.013%
Komercni Banka			4,517	152,706	0.021%
Konecranes			12,906	413,626	0.057%
Koninklijke DSM			5,442	655,120	0.090%
Koninklijke Philips			25,814	1,192,845	0.164%
Koninklijke Vopak			7,805	401,170	0.055%
Kosmos Energy			2,851	17,790	0.002%
KT			5,175	119,434	0.016%
KT, ADR			8,068	91,249	0.013%
Kubota			11,900	180,983	0.025%
Kusuri no Aoki Holdings			800	54,607	0.008%
Kweichow Moutai			3,630	585,339	0.081%
Kyowa Kirin			10,500	204,480	0.028%
L3Harris Technologies	4.85	4/27/35	50,000	58,922	0.008%
L3Harris Technologies			1,685	351,558	0.048%
Laboratorios Farmaceuticos Rovi			7,445	177,615	0.024%
Lam Research			140	32,355	0.004%
Largan Precision			8,000	1,144,328	0.157%
Legrand			2,390	170,496	0.023%
Leonardo			3,824	44,951	0.006%
LG Household & Health Care			1,218	1,329,352	0.183%
Liberty Latin America			7,267	124,229	0.017%
Liberty Mutual	4.25	6/15/23	10,000	10,591	0.001%
Liberty Mutual	4.85	8/1/44	20,000	23,272	0.003%
Life Storage	4	6/15/29	145,000	154,938	0.021%
Linde			8,459	1,638,677	0.225%
Linde			1,466	284,540	0.039%
Littelfuse			726	128,727	0.018%
LivaNova			3,506	258,708	0.036%
Live Nation Entertainment			3,112	206,450	0.028%
Livzon Pharmaceutical			35,230	90,332	0.012%
Lloyds Banking Group			1,173,520	777,946	0.107%
LM Ericsson			30,420	242,944	0.033%
Lojas Renner			45,521	552,942	0.076%
London Stock Exchange			3,290	295,439	0.041%
Lonza Group			1,024	346,533	0.048%
L'Oreal			1,548	432,929	0.060%
Lundin Mining			5,013	23,573	0.003%
Lundin Petroleum			747	22,394	0.003%
Luthai Textile			75,300	74,816	0.010%
LVMH Moet Hennessy Louis Vuitton			176	69,830	0.010%
LYB International Finance II BV	3.5	3/2/27	300,000	308,962	0.042%
Mabuchi Motor			6,500	243,778	0.034%
Macerich Company, REIT			2,562	80,934	0.011%
Machvision			10,000	103,971	0.014%
Macquarie Group			3,598	318,935	0.044%
Maeda			19,000	166,621	0.023%
Magna International			16,877	900,050	0.124%
Magnolia Oil & Gas			1,131	12,554	0.002%
Mail.Ru, GDR			19,322	403,944	0.056%
Mapletree Industrial Trust			6,500	11,428	0.002%

Marathon Petroleum			428	26,001	0.004%
Marcopolo			147,100	115,062	0.016%
MarketAxess Holdings			572	187,330	0.026%
Marriott			3,857	479,695	0.066%
Marsh & McLennan	3.3	3/14/23	10,000	10,353	0.001%
Marsh & McLennan	3.5	6/3/24	115,000	121,190	0.017%
Marsh & McLennan			11,444	1,144,972	0.157%
Maruti Suzuki India			3,645	344,789	0.047%
Marvell Technology Group			6,443	160,882	0.022%
Maryland Economic development	4.75	6/1/42	175,000	189,956	0.026%
Maryland HHEFA	4.67	7/1/36	20,000	23,927	0.003%
MassMutual Global Funding II	1.95	9/22/20	200,000	199,858	0.027%
MasterCard			11,255	3,056,520	0.420%
Match			551	39,363	0.005%
Maxim Integrated Products			13,967	808,829	0.111%
McDonald's			8,957	1,923,157	0.264%
Medtronic			14,708	1,597,583	0.220%
Meggitt			68,753	536,340	0.074%
Melrose Industries			110,430	273,587	0.038%
MercadoLibre			1,556	857,714	0.118%
Mercari			1,100	27,445	0.004%
Merck			15,524	1,306,810	0.180%
METAWATER			3,400	115,885	0.016%
Metropolitan Life Global Funding I	2.05	6/12/20	150,000	150,072	0.021%
Metropolitan Transportation Authority	5.87	11/15/39	15,000	19,733	0.003%
Microchip Technology	3.92	6/1/21	40,000	40,856	0.006%
Microchip Technology			383	35,585	0.005%
Micron Technology	4.19	2/15/27	100,000	102,750	0.014%
Micron Technology			26,973	1,155,793	0.159%
Microsoft	4.2	11/3/35	90,000	107,611	0.015%
Microsoft			76,920	10,694,188	1.471%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	110,000	120,676	0.017%
Midea			21,300	152,738	0.021%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	120,480	122,880	0.017%
Mississippi Power	3.95	3/30/28	170,000	184,646	0.025%
Mitsubishi Corporation			10,800	265,927	0.037%
Mitsubishi Electric			83,100	1,108,567	0.152%
Mitsubishi Estate			7,300	141,157	0.019%
Mitsubishi Heavy Industries			3,000	117,925	0.016%
Mitsubishi Motors			50,100	218,576	0.030%
Mitsubishi Ufj Financial	3.54	7/26/21	300,000	306,507	0.042%
Mitsubishi UFJ Financial			109,300	556,650	0.077%
Mitsubishi UFJ Lease & Finance			24,000	139,209	0.019%
Mitsui Fudosan			14,800	368,329	0.051%
Mitsui Fudosan Logistics Park			69	287,491	0.040%
Mitsui Mining & Smelting			10,200	243,500	0.033%
Miura			17,500	490,891	0.068%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	95,369	95,402	0.013%
MMC Norilsk Nickel			177	45,509	0.006%
Modec			5,900	144,827	0.020%
Moncler			6,748	240,523	0.033%
Mondi			754	14,437	0.002%
Money Forward			2,500	83,172	0.011%
Monster Beverage			4,507	261,676	0.036%
Moody's			90	18,435	0.003%
Morgan Stanley	3.13	1/23/23	485,000	497,647	0.068%
Morgan Stanley	4.3	1/27/45	45,000	51,986	0.007%
Morgan Stanley	4.1	5/22/23	200,000	210,689	0.029%
Morgan Stanley	3.97	7/22/38	135,000	147,630	0.020%
Morgan Stanley			3,750	160,013	0.022%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.1	5/15/46	20,000	20,599	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,000	21,372	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	35,000	37,856	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.75	12/15/47	85,000	91,813	0.013%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	155,000	167,450	0.023%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	25,000	25,764	0.004%
Mori Hills REIT Investment			54	85,748	0.012%
Motorola Solutions			4,880	831,601	0.114%
Mplx	3.2	9/9/22	210,000	210,263	0.029%
M&T Bank	3.55	7/26/23	345,000	361,737	0.050%
Multiplan Empreendimentos Imobiliarios			13,127	91,084	0.013%
Munich Re			2,458	634,899	0.087%

Municipal Electric Authority of Georgia	6.66	4/1/57	129,000	183,982	0.025%
Murata Manufacturing			11,900	576,764	0.079%
Musashi Seimitsu Industry			10,400	132,929	0.018%
Naked Wines			15,875	48,464	0.007%
Nasdaq			2,186	217,179	0.030%
Naspers			4,695	710,866	0.098%
National Bank of Canada			9,110	453,282	0.062%
National Bank of Kuwait			59,530	185,334	0.025%
National Grid			72,336	783,200	0.108%
National Retail Properties, REIT			121	6,824	0.001%
National Rural Utilities Cooperative Finance	2.9	3/15/21	145,000	146,798	0.020%
National Rural Utilities Cooperative Finance	2.35	6/15/20	10,000	10,022	0.001%
NAVER			7,194	943,603	0.130%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	130,000	133,527	0.018%
Nestle			30,701	3,329,664	0.458%
Netcompany			3,348	133,479	0.018%
Netflix			2,767	740,505	0.102%
Network International Holdings			55,033	362,014	0.050%
Newcrest Mining			3,264	75,319	0.010%
Newmont Goldcorp			3,042	115,353	0.016%
Newmont Goldcorp			769	29,080	0.004%
New Orleans Hotel Trust 2019-HNLA	3.62	4/15/32	100,000	100,062	0.014%
New York Life Global Funding	1.5	10/24/19	75,000	74,979	0.010%
New York Life Global Funding	3.25	8/6/21	135,000	137,876	0.019%
New York State dormitory Authority	5.63	3/15/39	15,000	18,958	0.003%
Next			1,769	134,471	0.018%
Nextage			5,900	63,489	0.009%
NEXTDC			23,406	97,419	0.013%
NextEra Energy			20,375	4,747,171	0.653%
NextEra Energy Capital Holdings	3.34	9/1/20	250,000	252,787	0.035%
NGK Spark Plug			6,000	115,121	0.016%
Nidec			700	94,795	0.013%
Nifco			7,100	170,618	0.023%
Nike			1,067	100,213	0.014%
Nikkiso			7,400	79,458	0.011%
Nintendo			400	148,999	0.020%
Nippon Accommodations Fund			7	43,603	0.006%
Nippon Ceramic			5,500	139,404	0.019%
Nippon Kanzai			3,000	51,922	0.007%
Nippon Paint Holdings			2,800	146,447	0.020%
Nippon Prologis REIT			14	38,389	0.005%
Nippon Seiki			16,200	248,790	0.034%
Nippon Shokubai			1,800	102,766	0.014%
Nippon Soda			3,500	84,958	0.012%
Nippon Steel			2,800	39,235	0.005%
Nippon Telegraph & Telephone			39,900	1,908,965	0.263%
Nipro			5,400	60,814	0.008%
NiSource	3.95	3/30/48	105,000	111,011	0.015%
NiSource	3.49	5/15/27	215,000	225,170	0.031%
NiSource			25,785	771,487	0.106%
Nissan Auto Receivables 2015-B Owner Trust	1.79	1/17/22	8,236	8,230	0.001%
Nissan Motor Acceptance	3.65	9/21/21	110,000	112,349	0.015%
Nitto Boseki			3,700	114,199	0.016%
NOF			3,700	122,526	0.017%
Nordea Bank Abp			972	6,886	0.001%
Nordea Bank Abp			29,546	209,582	0.029%
Norfolk Southern			43	7,725	0.001%
Norma			2,646	91,761	0.013%
Norsk Hydro			6,509	22,919	0.003%
Northern Star Resources			6,930	51,504	0.007%
Northern Trust	3.95	10/30/25	25,000	27,233	0.004%
Northrop Grumman			5,644	2,115,315	0.291%
Norwegian Cruise Line Holdings			167	8,646	0.001%
Novartis			24,541	2,129,841	0.293%
Novo Nordisk			14,568	752,819	0.104%
NTPC			189,096	314,082	0.043%
NTT DOCOMO			11,800	301,309	0.041%
Nucor	3.95	5/1/28	130,000	141,834	0.020%
Nucor			979	49,841	0.007%
NVIDIA			3,693	642,841	0.088%
NXP Semiconductors			18,494	2,018,065	0.278%
Obara Group			3,300	112,132	0.015%

Ocado			18,642	303,223	0.042%
Occidental Petroleum	3.4	4/15/26	75,000	76,460	0.011%
Occidental Petroleum	2.9	8/15/24	210,000	211,139	0.029%
Occidental Petroleum			793	35,265	0.005%
OdontoPrev			31,800	123,681	0.017%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	50,000	52,602	0.007%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	50,000	52,591	0.007%
Omron			3,800	209,399	0.029%
oOh media			32,172	62,179	0.009%
Oracle	2.25	10/8/19	25,000	25,001	0.003%
Oracle	2.4	9/15/23	300,000	303,751	0.042%
Orange			7,887	123,447	0.017%
O Reilly Automotive	3.8	9/1/22	125,000	129,796	0.018%
O Reilly Automotive	3.6	9/1/27	145,000	153,892	0.021%
O'Reilly Automotive			1,319	525,635	0.072%
Orion Engineered Carbons			327	5,464	0.001%
ORIX			9,600	143,606	0.020%
Osisko Gold Royalties			1,470	13,659	0.002%
OTP Bank			9,907	412,680	0.057%
Otsuka Holdings			8,400	315,547	0.043%
Outsourcing			6,900	66,096	0.009%
Oxford Instruments			1,295	20,336	0.003%
PACCAR			3,246	227,252	0.031%
PACCAR Financial	3.1	5/10/21	175,000	177,972	0.024%
Pacific Gas & Electric	4	12/1/46	39,000	37,928	0.005%
Pacific Gas & Electric	3.95	12/1/47	100,000	97,000	0.013%
Packaging Corp of America	2.45	12/15/20	50,000	49,933	0.007%
Packaging Corp of America	3.65	9/15/24	15,000	15,680	0.002%
Packaging Corporation of America			8,438	895,272	0.123%
PALTAC			2,000	98,266	0.014%
Panama Government International Bond	6.7	1/26/36	25,000	35,688	0.005%
Panasonic	2.54	7/19/22	200,000	201,342	0.028%
Panasonic			22,100	180,108	0.025%
Pan Pacific International Holdings			11,800	197,560	0.027%
Paramount, REIT			1,230	16,421	0.002%
PayPal Holdings	2.4	10/1/24	345,000	347,014	0.048%
PayPal Holdings			9,403	974,057	0.134%
Pebblebrook Hotel Trust, REIT			499	13,882	0.002%
Pendal			13,293	66,442	0.009%
Penske Truck Leasing Co Lp / PTL Finance	3.2	7/15/20	65,000	65,299	0.009%
PepsiCo			844	115,712	0.016%
Perrigo Finance Unlimited	4.38	3/15/26	200,000	206,383	0.028%
Persimmon			7,904	210,800	0.029%
Persol Holdings			14,600	277,500	0.038%
Petronet LNG			17,977	66,000	0.009%
PG&E			2,939	29,390	0.004%
Philadelphia Authority for Industrial development	3.96	4/15/26	5,000	5,332	0.001%
Philip Morris International			4,538	344,570	0.047%
Phillips 66			201	20,582	0.003%
PICC Property & Casualty			308,000	359,385	0.049%
Pigeon			2,100	86,954	0.012%
Ping An Insurance			106,000	1,218,334	0.168%
Pioneer Natural Resources			1,326	166,771	0.023%
Piovan			7,577	43,677	0.006%
Planet Fitness			1,528	88,425	0.012%
Planet Fitness Master Issuer	4.26	9/5/48	202,950	207,490	0.029%
Playtech			51,215	268,344	0.037%
PNC Financial Services	3.3	3/8/22	20,000	20,641	0.003%
PNC Financial Services Group			543	76,107	0.010%
Pola Orbis Holdings			6,300	142,024	0.020%
Polypipe			8,139	40,503	0.006%
Port Authority of New York & New Jersey	5.31	8/1/46	20,000	22,391	0.003%
Porto Seguro			6,500	92,456	0.013%
POSCO			252	47,769	0.007%
Power Grid Corp of India			54,733	154,122	0.021%
Powszechny Zaklad Ubezpieczen			9,260	86,379	0.012%
PPG Industries			1,179	139,723	0.019%
President Chain Store			32,000	299,115	0.041%
President & Fellows of Harvard College	3.62	10/1/37	25,000	28,045	0.004%
Press Kogyo			1,600	6,703	0.001%
Pricoa Global Funding I	3.45	9/1/23	270,000	282,845	0.039%
Principal Financial	3.4	5/15/25	35,000	36,610	0.005%

Principal Financial	3.3	9/15/22	25,000	25,739	0.004%
Progressive			319	24,643	0.003%
Prologis, REIT			28,039	2,389,484	0.329%
Prosus			6,146	451,168	0.062%
Providence Health & Services Obligated	4.38	10/1/23	25,000	27,128	0.004%
Province of Alberta Canada	3.3	3/15/28	135,000	149,042	0.020%
Province of Alberta Canada	2.2	7/26/22	130,000	131,579	0.018%
Province of British Columbia Canada	2	10/23/22	15,000	15,131	0.002%
Province of Manitoba Canada	2.6	4/16/24	270,000	279,903	0.038%
Province of New Brunswick Canada	3.63	2/24/28	250,000	279,133	0.038%
Province of Ontario Canada	2.55	2/12/21	115,000	116,028	0.016%
Province of Quebec Canada	2.88	10/16/24	50,000	52,644	0.007%
Prudential			61,500	1,114,451	0.153%
Prysmian			38,229	820,877	0.113%
PS Business Parks, REIT			153	27,838	0.004%
PSP Swiss Property			1,450	184,095	0.025%
Public Storage, REIT			4,154	1,018,852	0.140%
Quaker Chemical			131	20,716	0.003%
Qualcomm			12,126	924,971	0.127%
QUALCOMM	3.25	5/20/27	107,000	111,538	0.015%
Quintis			23,792	0	0.000%
QVC	4.85	4/1/24	20,000	21,110	0.003%
Raia Drogasil			28,555	658,800	0.091%
Rathbone Brothers			2,486	67,932	0.009%
Rayonier, REIT			972	27,410	0.004%
Realty Income, REIT			209	16,026	0.002%
Reckitt Benckiser			4,449	347,373	0.048%
Recruit Holdings			17,900	546,908	0.075%
Red Electrica			17,792	360,391	0.050%
Regency Centers	4.13	3/15/28	35,000	38,020	0.005%
Regency Centers, REIT			1,221	84,847	0.012%
Regis Resources			4,098	13,520	0.002%
Reinsurance Group of America	5	6/1/21	20,000	20,888	0.003%
REI - SECURITY LENDING COLLATERAL			427,069	4,270,687	0.587%
RELX			24,585	583,884	0.080%
RELX Capital	3.5	3/16/23	45,000	46,593	0.006%
Renesas Electronics			14,200	93,056	0.013%
Renishaw			1,953	87,959	0.012%
Republic of Poland Government International Bond	3.25	4/6/26	55,000	58,548	0.008%
Republic Services	3.38	11/15/27	230,000	243,705	0.034%
Republic Services			1,828	158,213	0.022%
Restaurant Brands International			5,053	359,470	0.049%
Rexford Industrial Realty, REIT			643	28,305	0.004%
Rio Tinto			4,995	259,652	0.036%
Rio Tinto			2,167	135,730	0.019%
Roche Holding			9,431	2,745,975	0.378%
Rolls-Royce			17,121	166,361	0.023%
Roper Technologies	3	12/15/20	50,000	50,486	0.007%
Roper Technologies	3.8	12/15/26	50,000	53,461	0.007%
Roper Technologies	2.95	9/15/29	60,000	60,297	0.008%
Roper Technologies			3,843	1,370,414	0.188%
Ross Stores			12,015	1,319,848	0.182%
Rotork			27,960	106,947	0.015%
Round One			8,800	131,966	0.018%
Royal Bank Of Scotland	4.52	6/25/24	300,000	314,923	0.043%
Royal Caribbean Cruises			1,971	213,518	0.029%
Royal Dutch Shell			25,710	759,866	0.105%
Royal Dutch Shell, ADR			7,200	431,280	0.059%
RPM			709	48,786	0.007%
Rsa Insurance			24,969	163,823	0.023%
Ryanair Holdings, ADR			1,244	82,577	0.011%
Sabine Pass Liquefaction	4.2	3/15/28	50,000	52,813	0.007%
Sakata INX			16,100	167,797	0.023%
Sakata Seed			2,200	75,290	0.010%
Salesforce.com			11,150	1,655,106	0.228%
Sampo			13,016	517,157	0.071%
Samsonite International			58,800	124,569	0.017%
Samsung Electronics			10,757	355,079	0.049%
Samsung Electronics			93,581	3,831,587	0.527%
Sanderson Farms			183	27,693	0.004%
Sandstorm Gold			2,179	12,319	0.002%
Sandvik			7,161	111,482	0.015%

Sanlam			87,899	432,936	0.060%
Sanofi			5,800	537,272	0.074%
Sansan			3,400	128,933	0.018%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	100,000	101,522	0.014%
Sanwa Holdings			15,200	170,797	0.023%
SAP			2,252	265,001	0.036%
Saracen Mineral Holdings			15,693	36,468	0.005%
Sarana Menara Nusantara			2,665,100	122,989	0.017%
Sartorius			273	49,771	0.007%
Saudi Arabian Oil	2.88	4/16/24	245,000	247,931	0.034%
SBA Tower Trust	2.84	1/15/25	250,000	250,333	0.034%
Sberbank of Russia, ADR			93,156	1,321,269	0.182%
Scentre			61,217	162,412	0.022%
Schlumberger			1,279	43,703	0.006%
Schneider Electric			9,611	840,409	0.116%
Schoeller Bleckmann Oilfield Equipment			88	5,221	0.001%
Scout24 Holding			13,817	786,847	0.108%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	15,000	14,594	0.002%
SEB			3,171	481,271	0.066%
Sega Sammy Holdings			17,500	245,493	0.034%
Semafo			8,152	26,151	0.004%
Sempra Energy			1,415	167,249	0.023%
Sempra Energy	2.4	2/1/20	235,000	235,002	0.032%
Sempra Energy			687	80,377	0.011%
Sempra Energy			20,907	3,086,082	0.424%
Sensirion Holding			2,098	92,742	0.013%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	59,305	60,425	0.008%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	86,636	88,229	0.012%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	136,908	138,488	0.019%
Seria			3,200	77,868	0.011%
ServiceNow			3,305	838,974	0.115%
Seven Generations Energy			41,792	265,606	0.037%
Seven & i Holdings			19,500	747,343	0.103%
SGL Carbon			11,349	53,848	0.007%
Shaftesbury			2,066	23,078	0.003%
Shell International Finance BV	3.25	5/11/25	75,000	79,486	0.011%
Shenzhen Sunway Communication			25,600	128,265	0.018%
Sherwin-Williams			728	400,305	0.055%
Shimadzu			5,500	139,849	0.019%
Shimano			1,300	196,435	0.027%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	300,000	305,761	0.042%
Shop Apotheke Europe			1,991	77,348	0.011%
Shopify			1,938	603,115	0.083%
Shoprite Holdings			38,483	311,632	0.043%
Shurgard Self Storage Europe Sarl			569	18,129	0.002%
Siemens			9,624	1,030,207	0.142%
Siemens Healthineers			5,240	206,049	0.028%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	14,510	14,501	0.002%
Silergy			9,000	223,199	0.031%
Simon Property	3.38	10/1/24	45,000	47,324	0.007%
Simon Property Group, REIT			479	74,556	0.010%
Sinbon Electronics			32,299	125,363	0.017%
Sinopec Engineering			27,500	17,277	0.002%
Sinotrans			131,000	41,062	0.006%
SITC International Holdings			167,000	172,045	0.024%
SK Hynix			6,991	480,144	0.066%
SL Green Realty, REIT			1,204	98,427	0.014%
SLM Corporation			11,446	101,011	0.014%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	315,000	331,786	0.046%
Smb Private Education Loan Trust 2016	2.7	5/15/31	170,802	172,256	0.024%
Smb Private Education Loan Trust 2017	2.88	9/15/34	291,915	296,280	0.041%
Smb Private Education Loan Trust 2018	3.6	1/15/37	100,000	103,487	0.014%
SMC			600	257,897	0.035%
SMCP SAS			11,184	155,184	0.021%
SM Investments			31,546	591,149	0.081%
Smith & Nephew			6,093	146,730	0.020%
Smiths Group			6,445	124,361	0.017%
SMS			11,900	292,081	0.040%
Snap Inc.			33,980	536,884	0.074%
Softbank Corp			12,100	163,951	0.023%
SOFTBANK GROUP CORP			14,900	587,960	0.081%
Solasto			27,000	305,281	0.042%

Solocal			82,691	65,800	0.009%
Sompo Holdings			4,100	172,187	0.024%
Sonic Capital	4.03	2/20/48	49,583	50,819	0.007%
Sony			3,600	212,790	0.029%
Sophos			24,473	120,534	0.017%
South32			240,008	423,300	0.058%
South Carolina Public Service Authority	2.39	12/1/23	50,000	50,293	0.007%
Southern			7,255	386,175	0.053%
Southern Company			20,618	1,273,574	0.175%
Southern Copper			12,610	430,379	0.059%
Spectra Energy Partners	3.38	10/15/26	40,000	41,322	0.006%
Spectra Energy Partners	4.75	3/15/24	170,000	185,367	0.025%
S&P Global			986	241,550	0.033%
Spie			5,878	117,620	0.016%
Spin Master			7,558	230,930	0.032%
Spirax Sarco Engineering			1,360	131,027	0.018%
Spirit Realty Capital, REIT			69	3,302	0.000%
Splunk			6,633	781,765	0.108%
Ssy			176,000	139,005	0.019%
Standard Chartered			23,712	199,036	0.027%
Stanley Electric			22,800	607,289	0.084%
State Board of Administration Finance	2.64	7/1/21	45,000	45,528	0.006%
State Grid Overseas Investment 2016	3.75	5/2/23	215,000	225,599	0.031%
State of California	7.63	3/1/40	35,000	57,428	0.008%
State of Wisconsin	3.95	5/1/36	110,000	119,936	0.016%
State Street	3.1	5/15/23	25,000	25,851	0.004%
State Street	2.55	8/18/20	65,000	65,307	0.009%
Steadfast			63,880	153,176	0.021%
Steel Dynamics			813	24,227	0.003%
St James's Place			4,272	51,382	0.007%
StoneCo			22,448	780,741	0.107%
Stora Enso			21,214	255,294	0.035%
Storebrand			33,767	213,469	0.029%
Stroeer SE & Co KGaA			2,330	177,406	0.024%
Stryker			7,626	1,649,504	0.227%
Sumitomo Corporation			40,700	637,177	0.088%
Sumitomo Denetsu			7,000	142,961	0.020%
Sumitomo Electric Industries			9,800	125,062	0.017%
Sumitomo Metal Mining			1,500	46,847	0.006%
Sumitomo Mitsui Financial	3.75	7/19/23	340,000	357,000	0.049%
Sumitomo Mitsui Trust Holdings			5,300	191,923	0.026%
Sumitomo Rubber Industries			8,200	97,645	0.013%
Sumitomo Seika Chemicals			3,900	115,595	0.016%
Suncor Energy			634	20,022	0.003%
Suncorp Group			12,981	119,598	0.016%
Sun Hung Kai Properties			3,583	51,490	0.007%
Sun Life Financial			9,550	427,023	0.059%
Sunny Optical Technology			12,900	189,357	0.026%
Sunstone Hotel Investors, REIT			3,569	49,038	0.007%
SunTrust Bank/Atlanta GA	3.5	8/2/22	350,000	357,279	0.049%
Suzano			26,600	216,196	0.030%
Suzuki Motor			13,600	579,351	0.080%
Svenska Handelsbanken	3.35	5/24/21	100,000	101,914	0.014%
Svenska Handelsbanken			35,400	331,170	0.046%
Symrise			218	21,192	0.003%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	50,000	50,910	0.007%
Syncona			39,161	106,309	0.015%
Syngenta Finance	3.7	4/24/20	205,000	205,929	0.028%
Synopsys			6,813	935,084	0.129%
Taiwan Semiconductor Manufacturing			410,000	3,641,430	0.501%
Taiwan Union Technology			32,000	146,170	0.020%
Takeaway.Com			2,086	166,222	0.023%
Takeda Pharmaceutical			30,246	1,037,912	0.143%
Takeda Pharmaceutical, ADR			5,359	92,175	0.013%
TAL Education, ADR			5,304	181,609	0.025%
Targa Resources			6,446	258,936	0.036%
Tarkett			1,582	23,393	0.003%
TC Energy			31,433	1,627,915	0.224%
TC Energy			3,250	168,283	0.023%
TD Ameritrade Holding			8,962	418,525	0.058%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	130,000	147,374	0.020%
TeamLease Services			2,835	122,083	0.017%

Teamviewer			4,416	118,839	0.016%
Tecan			1,148	274,397	0.038%
TechnoPro Holdings			4,000	238,692	0.033%
Teck Resources			3,222	52,293	0.007%
Tecnicas Reunidas			1,414	34,691	0.005%
Teco Electric & Machinery			65,000	52,396	0.007%
TE Connectivity			5,712	532,244	0.073%
Ted Baker			5,425	64,736	0.009%
Teladoc Health			5,695	385,665	0.053%
Telecom Italia			181,072	99,047	0.014%
Teleflex			1,229	417,553	0.057%
Telefonica Deutschland Holding			101,567	283,139	0.039%
Telstra			19,028	45,105	0.006%
Temenos			737	123,411	0.017%
Tenaris			1,602	16,992	0.002%
Tenaris, ADR			11,853	251,047	0.035%
Tencent Holdings	2.99	1/19/23	200,000	203,228	0.028%
Tencent Holdings			89,054	3,724,945	0.512%
Tencent Music Entertainment, ADR			10,500	134,085	0.018%
Terreno Realty, REIT			1,409	71,986	0.010%
Terumo			4,300	139,140	0.019%
Terveystalo			11,235	110,227	0.015%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	35,000	32,375	0.004%
Texas A&M University	3.33	5/15/39	250,000	261,990	0.036%
Texas Instruments			15,585	2,014,205	0.277%
Thales			8,761	1,007,089	0.139%
Thermo Fisher Scientific			9,012	2,624,925	0.361%
THK			9,400	249,036	0.034%
Thomson Reuters	3.35	5/15/26	10,000	10,300	0.001%
Thule			11,893	225,097	0.031%
ThyssenKrupp			1,304	18,044	0.002%
Tikehau Capital SCA			4,190	92,288	0.013%
Time Warner Cable	5	2/1/20	10,000	10,081	0.001%
Time Warner Cable	6.55	5/1/37	13,000	15,604	0.002%
Time Warner Cable	6.75	6/15/39	13,000	15,887	0.002%
Time Warner Cable	4	9/1/21	10,000	10,242	0.001%
TJX			337	18,784	0.003%
Tokio Marine Holdings			8,000	429,177	0.059%
Tokyo Electron			2,100	403,460	0.055%
Torex Gold Resources			154	1,909	0.000%
Toro			270	19,791	0.003%
Toronto-Dominion Bank	3.5	7/19/23	235,000	247,685	0.034%
Torrent Pharmaceuticals			5,111	120,098	0.017%
Tosoh			2,700	35,969	0.005%
Total			38,914	2,026,132	0.279%
Total, ADR			5,661	294,372	0.040%
Total Capital International	2.43	1/10/25	275,000	278,533	0.038%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	48,993	49,164	0.007%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	95,864	96,775	0.013%
Towd Point Mortgage Trust 2018-1	3	1/25/58	73,462	74,384	0.010%
Toyota Motor	3.18	7/20/21	295,000	301,337	0.041%
Toyota Motor			13,200	886,515	0.122%
Toyota Motor Credit	2.95	4/13/21	250,000	253,877	0.035%
Toyo Tire			9,600	121,974	0.017%
Trainline			28,950	149,125	0.021%
TransCanada PipeLines	2.5	8/1/22	20,000	20,122	0.003%
Transmissora Alianca de Energia Eletrica			17,987	124,244	0.017%
Transurban Finance Co Pty	4.13	2/2/26	15,000	15,930	0.002%
Travis Perkins			34,478	546,891	0.075%
Trend Micro Japan			1,500	71,683	0.010%
Trinity Health	4.13	12/1/45	25,000	28,960	0.004%
TRP Dynamic Global Bd - I			1,576,144	14,390,193	1.979%
TRP Emerg Markets Local Currency Bd			3,321,092	20,690,405	2.846%
TRP Inst Emerging Markets Bd - Inst			3,483,959	29,509,135	4.058%
TRP Inst Floating Rate - Inst			849,614	8,360,198	1.150%
TRP Inst Frontier Markets Eq - Inst			435,063	4,059,136	0.558%
TRP Institutional High Yield - Inst			1,780,975	15,672,582	2.155%
TRP International Bond - I			1,981,889	17,737,907	2.439%
TRP International Bond (USD Hgd) - I			717,746	7,321,010	1.007%
TRP Treasury Reserve	2.04		12,633,636	12,633,636	1.737%
TRP Ultra Short-Term Bond - I			5,923,311	29,853,487	4.106%
Tsingtao Brewery			44,000	265,469	0.037%

TuanChe, ADR			1,890	4,196	0.001%
Tyman			29,354	86,988	0.012%
Tyson Foods			40,940	3,526,572	0.485%
Ubisoft Entertainment			2,026	146,056	0.020%
UBS			49,593	563,101	0.077%
Ulta Beauty			505	126,578	0.017%
Umicore			6,330	239,169	0.033%
Unibail-Rodamco-Westfield			1,138	165,898	0.023%
Unilever			17,066	1,025,695	0.141%
Unilever Capital	3	3/7/22	150,000	153,483	0.021%
Union Pacific	4.75	9/15/41	10,000	11,826	0.002%
Union Pacific			508	82,286	0.011%
Uni-President Enterprises			91,910	221,792	0.031%
UNITE			1,466	19,671	0.003%
United Airlines 2014-1 Class B Pass Through Trust	4.75	4/11/22	3,173	3,266	0.000%
United Airlines 2014-2 Class A Pass Through Trust	3.75	9/3/26	3,868	4,080	0.001%
United Airlines Holdings			2,585	228,540	0.031%
Unitedhealth	3.75	7/15/25	40,000	43,043	0.006%
UnitedHealth Group			4,204	913,613	0.126%
United Overseas Bank	3.2	4/23/21	200,000	203,053	0.028%
United Overseas Bank			26,700	496,220	0.068%
United Technologies	3.35	8/16/21	145,000	148,203	0.020%
Universal Robina			87,460	263,189	0.036%
University of California	4.6	5/15/31	25,000	29,389	0.004%
University of California	5.77	5/15/43	15,000	20,403	0.003%
UPS			14,062	1,684,909	0.232%
Urban Edge Properties, REIT			1,534	30,358	0.004%
U.S. Bancorp			5,611	310,513	0.043%
U.S. Treasury Bonds	2.25	11/15/27	35,000	36,619	0.005%
U.S. Treasury Bonds	3.13	11/15/41	4,012,000	4,784,937	0.658%
U.S. Treasury Bonds	2.75	11/15/42	65,000	73,003	0.010%
U.S. Treasury Bonds	3	11/15/44	395,000	464,434	0.064%
U.S. Treasury Bonds	3	11/15/45	435,000	513,572	0.071%
U.S. Treasury Bonds	1.63	2/15/26	35,000	35,016	0.005%
U.S. Treasury Bonds	2.75	2/15/28	2,785,000	3,023,901	0.416%
U.S. Treasury Bonds	3.5	2/15/39	1,955,000	2,450,470	0.337%
U.S. Treasury Bonds	3.13	2/15/43	490,000	584,861	0.080%
U.S. Treasury Bonds	2.5	2/15/45	145,000	156,192	0.021%
U.S. Treasury Bonds	3	2/15/47	220,000	260,941	0.036%
U.S. Treasury Bonds	3	2/15/48	910,000	1,081,194	0.149%
U.S. Treasury Bonds	2.38	5/15/29	102,000	108,343	0.015%
U.S. Treasury Bonds	3	5/15/45	235,000	276,933	0.038%
U.S. Treasury Bonds	3	5/15/47	100,000	118,609	0.016%
U.S. Treasury Bonds	2.88	5/15/49	145,000	169,265	0.023%
U.S. Treasury Bonds	2.13	8/15/21	10,000	10,080	0.001%
U.S. Treasury Bonds	1.5	8/15/26	1,160,000	1,150,756	0.158%
U.S. Treasury Bonds	5.5	8/15/28	400,000	526,500	0.072%
U.S. Treasury Bonds	2.88	8/15/28	550,000	604,828	0.083%
U.S. Treasury Bonds	3.88	8/15/40	65,000	85,983	0.012%
U.S. Treasury Bonds	3.63	8/15/43	195,000	251,702	0.035%
U.S. Treasury Bonds	3.13	8/15/44	610,000	731,523	0.101%
U.S. Treasury Bonds	2.88	8/15/45	570,000	657,370	0.090%
U.S. Treasury Bonds	2.75	8/15/47	6,790,000	7,691,797	1.058%
U.S. Treasury Bonds	3	8/15/48	1,080,000	1,285,538	0.177%
U.S. Treasury Bonds	2.25	8/15/49	110,000	113,248	0.016%
U.S. Treasury Inflation Indexed Bonds	1.38	1/15/20	21,713	21,645	0.003%
U.S. Treasury Inflation Indexed Bonds	1.13	1/15/21	337,555	338,610	0.047%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/22	1,027,146	1,017,677	0.140%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	1,791,819	1,777,820	0.244%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	1,802,853	1,809,614	0.249%
U.S. Treasury Inflation Indexed Bonds	2	1/15/26	200,369	222,660	0.031%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	516,140	529,769	0.073%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	236,328	239,282	0.033%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	35,516	39,967	0.005%
U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	197,734	202,616	0.028%
U.S. Treasury Inflation Indexed Bonds	2.5	1/15/29	1,129,294	1,365,740	0.188%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/40	340,686	453,911	0.062%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/41	44,521	59,798	0.008%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	73,806	78,153	0.011%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	802,710	824,283	0.113%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	62,750	75,251	0.010%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/45	164,524	173,110	0.024%

U.S. Treasury Inflation Indexed Bonds	1	2/15/46	594,365	662,996	0.091%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	174,312	189,565	0.026%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	261,020	295,565	0.041%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/21	2,175,926	2,152,466	0.296%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	1,209,561	1,220,145	0.168%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	1,556,978	1,577,413	0.217%
U.S. Treasury Inflation Indexed Bonds	0.63	7/15/21	1,589,165	1,595,621	0.219%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	1,975,922	1,968,513	0.271%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	475,504	482,339	0.066%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	1,229,867	1,228,714	0.169%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	113,277	115,206	0.016%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	548,884	577,271	0.079%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/29	60,182	60,822	0.008%
U.S. Treasury Notes	2.63	12/15/21	540,000	551,897	0.076%
U.S. Treasury Notes	2.5	1/31/24	860,000	893,325	0.123%
U.S. Treasury Notes	2.75	2/15/24	45,000	47,236	0.006%
U.S. Treasury Notes	2	5/31/24	350,000	357,109	0.049%
U.S. Treasury Notes	2.63	7/31/20	50,000	50,313	0.007%
U.S. Treasury Notes	2.75	7/31/23	3,330,000	3,475,167	0.478%
U.S. Treasury Notes	1.88	9/30/22	25,000	25,223	0.003%
UT			10,200	219,768	0.030%
Vale			10,294	118,773	0.016%
Valero Energy			280	23,867	0.003%
Valmont Industries			71	9,829	0.001%
Van Lanschot Kempen			4,452	97,701	0.013%
Varroc Engineering			7,396	48,253	0.007%
Veeva Systems			95	14,506	0.002%
Ventas Realty LP / Ventas Capital	3.25	8/15/22	20,000	20,536	0.003%
Ventas, REIT			10,605	774,483	0.107%
VEREIT, REIT			718	7,022	0.001%
Verizon Communications	2.63	8/15/26	230,000	232,907	0.032%
Verizon Communications	5.15	9/15/23	25,000	27,915	0.004%
Verizon Owner Trust 2017-1	2.65	9/20/21	200,000	200,562	0.028%
Vertex Pharmaceuticals			5,249	889,286	0.122%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	64,565	64,747	0.009%
V. F.			1,127	100,292	0.014%
Victrex			9,809	259,741	0.036%
Vidrala			150	12,577	0.002%
Virginia Commonwealth University Health System Authority	4.96	1/1/44	25,000	32,139	0.004%
Visa	4.15	12/14/35	90,000	108,341	0.015%
Visa	2.15	9/15/22	90,000	90,902	0.013%
Visa			19,046	3,276,102	0.451%
Vistra Operations	3.55	7/15/24	135,000	136,181	0.019%
VMware			2,496	374,550	0.052%
Vodafone	3.75	1/16/24	180,000	189,448	0.026%
Vodafone			153,639	306,095	0.042%
Vodafone, ADR			19,564	389,519	0.054%
Voestalpine			405	9,312	0.001%
Volkswagen Group of America Finance	2.7	9/26/22	330,000	331,484	0.046%
Vornado Realty Trust, REIT			950	60,487	0.008%
VT Holdings			16,000	65,985	0.009%
Vulcan Materials			2,338	353,599	0.049%
Walmart	3.4	6/26/23	300,000	315,292	0.043%
Wal-Mart			8,099	961,189	0.132%
Wal-Mart de Mexico			117,093	347,054	0.048%
Walt Disney	4.5	2/15/21	20,000	20,705	0.003%
Walt Disney	5.65	8/15/20	20,000	20,638	0.003%
WANDisco			10,362	53,298	0.007%
Warehouses de Pauw SCA			1,111	203,955	0.028%
Wartsila			1,310	14,658	0.002%
Waste Connections			5,679	522,468	0.072%
Watches Of Switzerland			25,186	86,735	0.012%
Weibo	3.5	7/5/24	255,000	259,269	0.036%
Weir Group			4,696	82,263	0.011%
Welcia Holdings			4,400	222,370	0.031%
WellCare Health Plans			765	198,265	0.027%
Wells Fargo	3.07	1/24/23	465,000	473,597	0.065%
Wells Fargo	3.5	3/8/22	95,000	97,985	0.013%
Wells Fargo			57,524	2,901,511	0.399%
Wells Fargo Bank NA	3.33	7/23/21	250,000	252,251	0.035%
Wells Fargo Commercial Mortgage Trust 2015-C30	3.66	9/15/58	41,000	44,029	0.006%
Wells Fargo Commercial Mortgage Trust 2015-C31	3.7	11/15/48	100,000	107,705	0.015%

Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.77	7/15/58	75,000	80,847	0.011%
Western Midstream Operating	4	7/1/22	20,000	20,230	0.003%
West Fraser Timber			599	23,963	0.003%
Westlake Chemical			264	17,297	0.002%
Westpac Banking	2.15	3/6/20	110,000	110,060	0.015%
Weyerhaeuser, REIT			1,264	35,013	0.005%
Wheaton Precious Metals			1,410	36,973	0.005%
Willis North America	3.6	5/15/24	40,000	41,431	0.006%
Willis North America	4.5	9/15/28	160,000	176,589	0.024%
Willis Towers Watson			7,341	1,416,593	0.195%
Wilmar International			75,800	204,583	0.028%
Wirecard			2,206	353,049	0.049%
Wise Talent Information Technology			47,600	111,958	0.015%
Wix.com			1,595	186,200	0.026%
Woodside Finance	3.7	3/15/28	67,000	68,896	0.009%
Workday			2,772	471,129	0.065%
World Omni Automobile Lease Securitization Trust 2018	3.06	5/15/23	260,000	262,197	0.036%
World Omni Auto Receivables Trust 2016	1.77	9/15/21	14,418	14,405	0.002%
World Omni Auto Receivables Trust 2018	2.19	5/17/21	12,364	12,364	0.002%
WorleyParsons			28,525	250,245	0.034%
WP Carey	3.85	7/15/29	215,000	227,516	0.031%
WP Carey, REIT			328	29,356	0.004%
WPP			38,431	481,206	0.066%
WPX Energy			1,398	14,805	0.002%
Wynn Resorts			112	12,177	0.002%
X5 Retail Group, GDR			5,890	205,956	0.028%
Xaar			21,121	10,801	0.001%
XCEL Energy			412	26,735	0.004%
Xilinx			174	16,687	0.002%
Xylem			301	23,966	0.003%
Yahoo! Japan			95,900	270,187	0.037%
Yandex			5,754	201,448	0.028%
Yara International			1,692	72,950	0.010%
Yellow Hat			8,500	125,819	0.017%
Yes Bank			28,010	16,532	0.002%
Yifeng Pharmacy Chain			13,900	153,691	0.021%
Yixintang Pharmaceutical			32,151	101,026	0.014%
YouGov			24,701	162,889	0.022%
Yum! Brands			6,013	682,055	0.094%
Yume No Machi Souzou linkai			5,200	77,601	0.011%
Yumeshin Holdings			6,700	54,486	0.007%
YY, ADR			3,251	182,804	0.025%
Zalando			16,713	763,105	0.105%
Zhongsheng Group Holdings			34,000	107,419	0.015%
Zimmer Biomet Holdings			3,287	451,206	0.062%
Zoetis			315	39,246	0.005%
Zojirushi			6,900	91,590	0.013%
Zoom Video Communications			165	12,573	0.002%
ZOZO			7,500	173,730	0.024%
Zurich Insurance Group			4,580	1,754,177	0.241%
Zur Rose			1,554	137,868	0.019%
Miscellaneous Securities ‡				366,517	
Total Investments in Securities				727,488,114	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
JP MORGAN CHASE BANK	AUD	4,268,000	USD	(2,877,912)	10/02/2019	2,991	0.000%
JP MORGAN CHASE BANK	CHF	3,883,000	USD	(3,893,122)	10/02/2019	(1,826)	0.000%
JP MORGAN CHASE BANK	DKK	5,040,000	USD	(735,820)	10/02/2019	75	0.000%
JP MORGAN CHASE BANK	EUR	11,666,000	USD	(12,717,107)	10/02/2019	326	0.000%
JP MORGAN CHASE BANK	GBP	5,442,000	USD	(6,705,088)	10/02/2019	(13,334)	-0.002%
JP MORGAN CHASE BANK	ILS	500,000	USD	(143,790)	10/02/2019	59	0.000%
JP MORGAN CHASE BANK	JPY	1,051,896,000	USD	(9,731,668)	10/02/2019	(1,761)	0.000%
JP MORGAN CHASE BANK	NOK	2,407,000	USD	(264,849)	10/02/2019	(265)	0.000%
JP MORGAN CHASE BANK	NZD	159,000	USD	(99,661)	10/02/2019	(90)	0.000%
JP MORGAN CHASE BANK	SEK	10,053,000	USD	(1,022,280)	10/02/2019	(912)	0.000%
JP MORGAN CHASE BANK	SGD	729,000	USD	(527,039)	10/02/2019	413	0.000%
JP MORGAN CHASE BANK	USD	2,878,369	AUD	(4,268,000)	10/02/2019	(2,534)	0.000%
JP MORGAN CHASE BANK	USD	3,933,961	CHF	(3,883,000)	10/02/2019	42,665	0.006%
JP MORGAN CHASE BANK	USD	746,025	DKK	(5,040,000)	10/02/2019	10,129	0.001%
JP MORGAN CHASE BANK	USD	12,877,071	EUR	(11,666,000)	10/02/2019	159,639	0.022%
JP MORGAN CHASE BANK	USD	6,636,976	GBP	(5,442,000)	10/02/2019	(54,778)	-0.008%
JP MORGAN CHASE BANK	USD	141,858	ILS	(500,000)	10/02/2019	(1,990)	0.000%

JP MORGAN CHASE BANK	USD	9,931,792	JPY	(1,051,896,000)	10/02/2019	201,885	0.028%
JP MORGAN CHASE BANK	USD	264,591	NOK	(2,407,000)	10/02/2019	7	0.000%
JP MORGAN CHASE BANK	USD	100,317	NZD	(159,000)	10/02/2019	746	0.000%
JP MORGAN CHASE BANK	USD	1,027,326	SEK	(10,053,000)	10/02/2019	5,958	0.001%
JP MORGAN CHASE BANK	USD	525,810	SGD	(729,000)	10/02/2019	(1,642)	0.000%
JP MORGAN CHASE BANK	HKD	11,058,000	USD	(1,410,603)	10/03/2019	342	0.000%
JP MORGAN CHASE BANK	USD	1,411,230	HKD	(11,058,000)	10/03/2019	285	0.000%
JP MORGAN CHASE BANK	USD	3,026,938	AUD	(4,484,000)	11/04/2019	(3,365)	0.000%
JP MORGAN CHASE BANK	USD	4,014,675	CHF	(3,993,000)	11/04/2019	1,349	0.000%
JP MORGAN CHASE BANK	USD	756,640	DKK	(5,169,000)	11/04/2019	(153)	0.000%
JP MORGAN CHASE BANK	USD	13,497,883	EUR	(12,352,000)	11/04/2019	(2,161)	0.000%
JP MORGAN CHASE BANK	USD	7,024,739	GBP	(5,694,000)	11/04/2019	13,368	0.002%
JP MORGAN CHASE BANK	USD	1,401,836	HKD	(10,984,000)	11/04/2019	(390)	0.000%
JP MORGAN CHASE BANK	USD	149,494	ILS	(519,000)	11/04/2019	(85)	0.000%
JP MORGAN CHASE BANK	USD	279,416	NOK	(2,538,000)	11/04/2019	267	0.000%
JP MORGAN CHASE BANK	USD	102,240	NZD	(163,000)	11/04/2019	85	0.000%
JP MORGAN CHASE BANK	USD	1,095,289	SEK	(10,748,000)	11/04/2019	851	0.000%
JP MORGAN CHASE BANK	USD	542,422	SGD	(750,000)	11/04/2019	(436)	0.000%
JP MORGAN CHASE BANK	USD	10,623,285	JPY	(1,145,784,000)	11/05/2019	(140)	0.000%
CITIBANK N A	USD	128,362	JPY	(13,796,000)	10/15/2019	632	0.000%

Total Forward Currency Exchange Contracts

356,209

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
DE/ZAL 10/18/2019 C 46 OTC	46.00	10/18/2019	(200)	(57)	0.000%
FR/HO 12/20/2019 C 120 OTC	120.00	12/20/2019	(200)	(87)	0.000%
FR/UBI 11/15/2019 C 74 OTC	74.00	11/15/2019	(200)	(229)	0.000%
iShares iBoxx High Yield Corporate Bond ETF	86.00	11/15/2019	(70,200)	(40,365)	(0.006%)
NL/ASML 10/18/2019 C 235 OTC	235.00	10/18/2019	(100)	(341)	0.000%
SE/ESSITYB 10/18/2019 C 310 OTC	310.00	10/18/2019	(500)	(18)	0.000%
SE/HEXAB 10/18/2019 C 525 OTC	525.00	10/18/2019	(300)	(12)	0.000%
SPX 10/19 C3075	3,075.00	10/18/2019	(8,000)	(13,800)	(0.002%)
SPX 10/19 C3100	3,100.00	10/18/2019	(4,800)	(3,240)	0.000%
SPX 10/19 P2700	2,700.00	10/18/2019	(2,000)	(4,800)	(0.001%)
SPX 10/19 P2800	2,800.00	10/18/2019	(2,300)	(14,260)	(0.002%)
US 10YR FUT OPTN dec19C 131	131.00	11/22/2019	(300,000)	(2,109)	0.000%
US 10YR FUT OPTN Nov19C 130.5	130.50	10/25/2019	(800,000)	(4,750)	(0.001%)
US 10YR FUT OPTN Nov19P 128	128.00	10/25/2019	(400,000)	(313)	0.000%
US 10YR FUT OPTN Nov19P 128.5	128.50	10/25/2019	(400,000)	(563)	0.000%
US BOND FUTR OPTN dec19C 167	167.00	11/22/2019	(1,100,000)	(8,766)	(0.001%)
US BOND FUTR OPTN dec19P 157	157.00	11/22/2019	(1,100,000)	(6,016)	(0.001%)
US BOND FUTR OPTN Nov19C 164	164.00	10/25/2019	(2,500,000)	(23,828)	(0.003%)
US BOND FUTR OPTN Nov19C 165	165.00	10/25/2019	(1,300,000)	(8,938)	(0.001%)
US BOND FUTR OPTN Nov19P 160	160.00	10/25/2019	(1,900,000)	(13,953)	(0.002%)
US BOND FUTR OPTN Nov19P 161	161.00	10/25/2019	(1,900,000)	(20,188)	(0.003%)
US BOND FUTR OPTN Nov19P 162	162.00	10/25/2019	(2,300,000)	(34,141)	(0.005%)

Total Options

(200,771)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 12/19	500	12/20/2019	38,125,000	(1,428,698)	5.243%
FVZ9 5YR US NOTE FUT DEC 19	42	12/31/2019	5,004,234	(27,429)	0.688%
MSCI EAFE FUT 12/19	(47)	12/20/2019	(4,461,240)	25,662	(0.614%)
S&P500 EMINI FUT 12/19	(20)	12/20/2019	(2,978,500)	777	(0.410%)
TUZ9 2YR US NOTE FUT DEC 19	(8)	12/31/2019	(1,724,000)	4,051	(0.237%)
TYZ9 UST 10YR FUT DEC 19	(10)	12/19/2019	(1,303,125)	12,955	(0.179%)
USZ9 UST 30YR FUT DEC 19	(15)	12/19/2019	(2,434,688)	(63,366)	(0.335%)
UXYZ9 UST 10YR ULTRA FUT DEC 19	16	12/19/2019	2,278,500	(35,773)	0.313%
WZN9 ULTRA US BOND FUT DEC 19	(3)	12/19/2019	(575,719)	11,739	(0.079%)

Total Futures Contracts

(1,500,082)

NET ASSETS

727,127,103

NET ASSET VALUE PER SHARE

Global Allocation Fund Shares

13.03

(\$653,036,571 / 50,114,024 Shares Outstanding)

Global Allocation Fund - Advisor Class Shares

12.95

(\$13,405,148 / 1,035,508 Shares Outstanding)

(\$60,685,384 / 4,646,308 Shares Outstanding)

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

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavian Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvnai
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.