

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
3SBio			61,000	119,976	0.018%
58.com, ADR			6,743	442,880	0.066%
AAC Technologies Holdings			15,500	91,939	0.014%
Aalberts Industries			2,697	93,362	0.014%
ABB			14,816	278,458	0.042%
Abbott Laboratories			1,455	116,313	0.017%
AbbVie	3.6	5/14/25	240,000	240,369	0.036%
AbbVie	4.5	5/14/35	30,000	29,294	0.004%
Abcam			19,332	286,191	0.043%
Abn Amro			20,048	451,975	0.068%
Absa			13,794	145,980	0.022%
Acadia Realty Trust, REIT			2,077	56,640	0.008%
Acerinox			38,108	377,921	0.056%
Activision Blizzard			592	26,954	0.004%
Adecco			1,344	71,776	0.011%
Ado Properties			2,102	119,518	0.018%
Aedas Homes SAU			18,132	462,440	0.069%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	150,000	147,375	0.022%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	150,000	151,688	0.023%
AGCO			141	9,807	0.001%
Agilent Technologies	3.88	7/15/23	65,000	67,107	0.010%
Agilent Technologies			4,928	396,113	0.059%
AHS Hospital	5.02	7/1/45	20,000	23,238	0.003%
Aia	3.15	9/20/21	295,000	295,020	0.044%
AIA Group			211,000	2,109,951	0.315%
Aida Engineering			9,200	66,568	0.010%
AIG Global Funding	3.35	6/25/21	130,000	130,982	0.020%
AIG Global Funding	2.15	7/2/20	25,000	24,809	0.004%
Air Arabia			241,761	61,894	0.009%
Airbus			1,772	234,855	0.035%
Air Lease	3.5	1/15/22	75,000	75,683	0.011%
Air Lease	2.5	3/1/21	85,000	84,158	0.013%
Air Lease	3.63	4/1/27	45,000	42,289	0.006%
Air Liquide			9,363	1,191,555	0.178%
Airports of Thailand			103,200	221,032	0.033%
Air Products & Chemicals			3,894	743,598	0.111%
Aisin Seiki			2,700	96,657	0.014%
Aixtron			25,596	230,994	0.035%
Aker Solutions			1,353	6,841	0.001%
Akzo Nobel			1,666	147,997	0.022%
Alamos Gold			3,103	15,743	0.002%
Alexander & Baldwin, REIT			1,017	25,872	0.004%
Alexandria Real Estate Equities	4	1/15/24	30,000	31,041	0.005%
Alexandria Real Estate, REIT			510	72,706	0.011%
Alexion Pharmaceuticals			2,130	287,933	0.043%
Alibaba Group Holding	4	12/6/37	400,000	391,332	0.058%
Alibaba Group Holding, ADR			26,672	4,866,306	0.727%
Allegion			3,223	292,358	0.044%
Alliant Energy			283	13,338	0.002%
Allianz			3,903	869,778	0.130%
Allied Properties Real Estate Investment			514	18,962	0.003%
Alphabet Class A			571	672,004	0.100%
Alphabet Class C			3,829	4,492,604	0.671%
Al Rajhi Bank			14,062	406,448	0.061%
ALS Queensland			30,463	164,622	0.025%
Altice USA			14,414	309,613	0.046%
Altria	4.75	5/5/21	20,000	20,776	0.003%
Altria Group			8,960	514,573	0.077%
Altus Group			5,500	107,296	0.016%
Alumina			20,412	35,152	0.005%
Amadeus IT			6,124	490,834	0.073%
Amazon.com	2.8	8/22/24	50,000	50,030	0.007%
Amazon.com	3.88	8/22/37	150,000	156,036	0.023%
Amazon.com			3,803	6,772,192	1.012%
Ambea			5,962	51,064	0.008%

Ambu			11,868	314,879	0.047%
Amcor			62,985	689,144	0.103%
American Airlines			235	7,464	0.001%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	27,221	27,302	0.004%
American Airlines 2015-1 Class A Pass Through Trust	3.38	5/1/27	28,983	28,413	0.004%
American Campus Communities Operating Partnership	3.35	10/1/20	10,000	10,025	0.001%
American Campus Communities Operating Partnership	3.63	11/15/27	230,000	224,552	0.034%
American Campus Communities, REIT			1,353	64,376	0.010%
American Electric Power			350	29,313	0.004%
American Express	2.2	10/30/20	105,000	104,208	0.016%
American Express Credit	2.2	3/3/20	95,000	94,557	0.014%
American International	3.3	3/1/21	270,000	271,801	0.041%
American International	2.3	7/16/19	15,000	14,994	0.002%
American International Group			27,926	1,202,494	0.180%
American Tower, REIT			160	31,530	0.005%
AmeriCredit Automobile Receivables Trust 2016-3	1.8	10/8/21	165,000	164,034	0.025%
Ameriprise Financial			2,772	355,093	0.053%
Amplifon			17,628	344,017	0.051%
Ams			3,124	84,450	0.013%
Analog devices	2.85	3/12/20	75,000	74,951	0.011%
Analog Devices			1,453	152,957	0.023%
Anglo American			4,309	115,251	0.017%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide	4.9	2/1/46	90,000	90,266	0.013%
Anheuser-Busch InBev SA/NV			1,602	134,479	0.020%
Anhui Conch Cement			60,000	367,134	0.055%
Anhui Conch Cement			20,500	116,429	0.017%
Anthem	2.5	11/21/20	50,000	49,765	0.007%
Anthem	4.65	1/15/43	20,000	20,702	0.003%
Anthem	4.1	3/1/28	130,000	133,912	0.020%
Anthem			5,397	1,548,831	0.231%
Antofagasta			27,182	341,997	0.051%
Aon	3.88	12/15/25	25,000	25,822	0.004%
Aon	2.8	3/15/21	65,000	64,876	0.010%
Aperam			716	20,434	0.003%
Appalachian Power	4.45	6/1/45	40,000	41,384	0.006%
Apple	3.2	5/11/27	300,000	302,800	0.045%
Apple	3.2	5/13/25	260,000	264,736	0.040%
Apple			6,546	1,243,413	0.186%
Aptiv	4.15	3/15/24	15,000	15,398	0.002%
Aptiv			3,464	275,353	0.041%
Arbys Funding 2015-1A	4.97	10/30/45	96,750	99,106	0.015%
ArcelorMittal			2,251	45,683	0.007%
Argenx, ADR			821	102,494	0.015%
Aruhi			2,600	51,860	0.008%
Asahi Kasei			23,700	245,443	0.037%
Ascential			67,451	313,325	0.047%
Ascentium Equipment Receivables 2018-1 Trust	3.21	9/11/23	115,000	115,619	0.017%
Ashford Hospitality Trust 2018-ASHF	3.38	4/15/35	172,118	170,946	0.026%
Asics			6,600	88,813	0.013%
ASML Holding			3,331	626,395	0.094%
ASML Holding			5,224	981,854	0.147%
ASOS			3,493	145,866	0.022%
Astellas Pharma			43,200	649,114	0.097%
Astra International			651,400	334,479	0.050%
AstraZeneca			6,357	507,428	0.076%
AstraZeneca, ADR			6,700	270,881	0.040%
Atmos Energy			3,261	335,655	0.050%
Atrium Hotel Portfolio Trust 2017-ATRM	3.41	12/15/36	150,000	149,340	0.022%
AT&T	3	6/30/22	150,000	150,436	0.022%
AT&T			1,172	36,754	0.005%
Aumann			1,357	42,841	0.006%
Aurubis			304	16,307	0.002%
Ausgrid Finance Pty	3.85	5/1/23	105,000	106,859	0.016%
Australia & New Zealand Banking			16,741	309,614	0.046%
Autoliv			6,055	444,393	0.066%
Automatic Data Processing			197	31,469	0.005%
AutoZone	3.13	4/21/26	170,000	165,924	0.025%
AutoZone	3.75	6/1/27	70,000	70,480	0.011%
AvalonBay Communities, REIT			877	176,040	0.026%
Avanza Holding Bank			2,455	105,480	0.016%
Aventura Mall Trust	4.11	7/5/40	250,000	267,748	0.040%
Avery Dennison			149	16,837	0.003%

Avis Budget Rental Car Funding AESOP	2.72	11/20/22	150,000	149,024	0.022%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	245,000	243,853	0.036%
Aviva			39,393	211,834	0.032%
AXA			21,651	544,544	0.081%
AXA Equitable Holdings	3.9	4/20/23	45,000	46,048	0.007%
Axis Bank			63,121	705,482	0.105%
Azul, ADR			2,012	58,771	0.009%
B2Gold			11,930	33,388	0.005%
Baidu	3.88	9/29/23	210,000	214,628	0.032%
Baidu, ADR			3,717	612,747	0.092%
Baker Hughes A Ge			585	16,216	0.002%
Bakkavor			49,486	80,277	0.012%
Ball			12,863	744,253	0.111%
Baltimore Gas & Electric	3.35	7/1/23	225,000	228,460	0.034%
Banca Generali			3,433	85,460	0.013%
Banca Mediolanum			32,439	230,203	0.034%
Banco Bradesco			44,021	482,782	0.072%
Banco Bradesco, ADR			17,900	195,289	0.029%
Banco Comercial Portugues			163,548	42,282	0.006%
Banco Santander	3.85	4/12/23	200,000	201,534	0.030%
Banco Santander Chile, ADR			13,468	400,673	0.060%
Bank Central Asia			458,800	895,295	0.134%
Bank Negara Indonesia Persero			111,700	73,928	0.011%
Bank of America	4.45	3/3/26	50,000	52,141	0.008%
Bank of America	3.55	3/5/24	100,000	101,497	0.015%
Bank of America	2.65	4/1/19	105,000	104,993	0.016%
Bank of America	3.5	4/19/26	400,000	403,696	0.060%
Bank of America	4.24	4/24/38	120,000	122,964	0.018%
Bank of America	3.25	6/25/22	250,000	250,162	0.037%
Bank of America			63,937	1,764,022	0.264%
Bank of Montreal	3.1	4/13/21	215,000	216,916	0.032%
Bank of Nova Scotia	3.13	4/20/21	205,000	206,298	0.031%
Bank of the Ryukyus			3,200	32,636	0.005%
Baozun, ADR			2,740	113,820	0.017%
Barclays, ADR			4,884	39,072	0.006%
Barrick Gold			6,506	89,191	0.013%
BASF			5,942	438,206	0.065%
Basic-Fit			1,646	55,447	0.008%
Bawag			5,765	254,713	0.038%
Bayer			14,562	937,679	0.140%
Bayer US Finance II	3.5	6/25/21	310,000	311,663	0.047%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	153,189	0.023%
Becton Dickinson And			2,361	146,916	0.022%
Becton Dickinson And	3.7	6/6/27	280,000	278,786	0.042%
Becton, Dickinson & Company			12,091	3,019,485	0.451%
Beijing Enterprises Holdings			22,500	127,764	0.019%
Benefit One			8,500	167,181	0.025%
Benesse Holdings			4,400	114,502	0.017%
Berkshire Hathaway	2.75	3/15/23	35,000	35,240	0.005%
Berkshire Hathaway Energy	5.15	11/15/43	25,000	28,704	0.004%
Bhp			11,370	274,325	0.041%
Bhp			22,228	607,566	0.091%
Bid			6,477	133,887	0.020%
BIM Birlisik Magazalar			10,590	144,949	0.022%
Biocartis			3,110	39,801	0.006%
Biogen	3.63	9/15/22	90,000	91,443	0.014%
BioMerieux			357	29,527	0.004%
Black Knight			4,241	231,135	0.035%
Blackstone Hedge Fund Solutions			56,248	64,415,294	9.628%
BlueScope Steel			2,384	23,662	0.004%
BM&FBOVESPA			14,400	117,249	0.018%
BMW			3,465	267,548	0.040%
BMW US Capital	3.25	8/14/20	285,000	286,831	0.043%
BMW Vehicle Lease Trust 2017-2	2.07	10/20/20	30,000	29,886	0.004%
BNP Paribas			29,410	1,399,576	0.209%
Boardwalk Pipelines	4.95	12/15/24	10,000	10,365	0.002%
Boeing			10,577	4,034,279	0.603%
Boliden			3,147	89,686	0.013%
Bombardier			29,808	57,325	0.009%
Booking Holdings	3.65	3/15/25	30,000	30,626	0.005%
Booking Holdings			645	1,125,467	0.168%
Booz Allen Hamilton			5,718	332,445	0.050%

Boral Finance Pty	3	11/1/22	10,000	9,809	0.001%
Boston Properties, REIT			429	57,435	0.009%
Boston Scientific			15,394	590,822	0.088%
BP			9,324	67,706	0.010%
BP, ADR			28,353	1,239,593	0.185%
BP Capital Markets	1.77	9/19/19	45,000	44,779	0.007%
Bpce	4.5	3/15/25	400,000	402,873	0.060%
Bpce	4	9/12/23	265,000	270,063	0.040%
Brenntag			1,745	89,716	0.013%
Bridgestone			3,900	150,281	0.022%
British American Tobacco			26,616	1,110,368	0.166%
Britvic			5,198	64,511	0.010%
Brixmor Operating Partnership	3.9	3/15/27	25,000	24,511	0.004%
Brixmor Operating Partnership	3.88	8/15/22	20,000	20,277	0.003%
BR Malls Participacoes			26,880	85,747	0.013%
Broadcom			4,848	1,457,842	0.218%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	135,000	132,980	0.020%
Broadcom Corp / Broadcom Cayman Finance	3	1/15/22	110,000	109,605	0.016%
Brunello Cucinelli			2,403	82,733	0.012%
BTG Hotels			64,273	210,031	0.031%
BT Group			51,867	150,691	0.023%
Burberry			15,382	392,038	0.059%
Burlington Northern Santa Fe	3.05	9/1/22	65,000	65,860	0.010%
BX Trust 2018-GW	3.28	5/15/35	55,000	54,546	0.008%
Cabot Oil & Gas			899	23,464	0.004%
CAE			5,300	117,434	0.018%
Cairn Energy			5,149	10,852	0.002%
Cairn Homes			77,042	123,655	0.018%
Calbee			4,300	116,135	0.017%
Cal-Maine Foods			156	6,962	0.001%
Calyxt			139	2,445	0.000%
Camden Property Trust, REIT			872	88,508	0.013%
Cameco			3,236	38,139	0.006%
Canada Goose Holdings			1,964	94,311	0.014%
Canadian Apartment Properties REIT			614	23,602	0.004%
Canadian Natural Resources	2.95	1/15/23	175,000	173,439	0.026%
Canadian Natural Resources			7,841	215,278	0.032%
Canadian Pacific Railway			627	129,181	0.019%
Canadian Pacific Railway			750	154,529	0.023%
CapitaLand Commercial Trust			11,300	16,190	0.002%
CapitaLand Mall Trust			14,300	25,128	0.004%
Capital Auto Receivables Asset Trust 2015-4	2.01	7/20/20	445	445	0.000%
Capital One Financial	3.2	1/30/23	230,000	230,477	0.034%
Capital One Financial	3.45	4/30/21	135,000	136,690	0.020%
Carel Industries			11,322	124,469	0.019%
CarMax Auto Owner Trust 2015-4	1.56	11/16/20	11,673	11,652	0.002%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	20,000	19,858	0.003%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	70,000	70,419	0.011%
Catcher Technology			21,000	162,230	0.024%
Caterpillar Financial Services	3.15	9/7/21	250,000	252,861	0.038%
Cboe Global Markets			2,493	237,932	0.036%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	25,000	25,616	0.004%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	55,000	56,481	0.008%
Celgene	3.55	8/15/22	250,000	254,252	0.038%
Celgene			112	10,566	0.002%
Cellnex Telecom			26,526	778,743	0.116%
Celulosa Arauco Y Constitucion	5.5	11/2/47	250,000	248,125	0.037%
Centamin			22,737	26,363	0.004%
Centene			3,456	183,514	0.027%
Centennial Resource Development			1,683	14,794	0.002%
Centerra Gold			2,691	14,116	0.002%
Centra Health	4.7	1/1/48	385,000	397,976	0.059%
Central Japan Railway			1,500	348,670	0.052%
Ceridian HCM Holding			8,209	421,122	0.063%
CF Industries			462	18,887	0.003%
CGGS Commercial Mortgage Trust 2018-WSS	3.38	2/15/37	125,000	123,824	0.019%
Challenger Ltd/Australia			34,165	201,359	0.030%
Charles Schwab			34,495	1,475,006	0.220%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.5	2/1/24	250,000	260,094	0.039%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	50,000	52,788	0.008%
Charter Hall Retail REIT			5,018	16,583	0.002%
Chevron			5,546	683,156	0.102%

China Longyuan Power			220,000	153,283	0.023%
China Mengniu Dairy			197,000	733,198	0.110%
China Overseas Land & Investment			36,000	136,998	0.020%
China Resources Beer Holdings			52,000	219,328	0.033%
Chow Sang Sang Holdings International			33,000	51,364	0.008%
Chubb			8,575	1,201,186	0.180%
Chugai Pharmaceutical			5,900	406,386	0.061%
Cie Automotive			3,274	88,156	0.013%
Cigna	3.75	7/15/23	175,000	179,517	0.027%
Cigna			11,712	1,883,524	0.282%
Cigna Holding	3.25	4/15/25	250,000	247,852	0.037%
Cineworld			64,884	247,436	0.037%
Cintas			279	56,389	0.008%
Cisco Systems			45,327	2,447,205	0.366%
Citibank NA	3.4	7/23/21	250,000	253,881	0.038%
Citigroup	3.89	1/10/28	315,000	319,536	0.048%
Citigroup	4.08	4/23/29	100,000	102,695	0.015%
Citigroup	4.45	9/29/27	70,000	71,886	0.011%
Citigroup			564	35,092	0.005%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	25,000	26,039	0.004%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	100,000	103,028	0.015%
City of Los Angeles department of Airports	7.05	5/15/40	15,000	21,898	0.003%
CK Hutchison Holdings			48,760	512,729	0.077%
Clicks Group			11,661	148,899	0.022%
Close Brothers			2,470	46,833	0.007%
CMS Energy	4.88	3/1/44	25,000	27,491	0.004%
CMS Energy			161	8,942	0.001%
CNA Financial	5.88	8/15/20	25,000	26,003	0.004%
Cnh Equipment Trust 2017	2.08	2/15/23	40,000	39,670	0.006%
Cobham			17,323	24,916	0.004%
Coca-Cola Bottlers Japan			8,000	203,493	0.030%
Cochlear			1,231	151,785	0.023%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	45,376	45,194	0.007%
Columbia Pipeline	3.3	6/1/20	40,000	40,128	0.006%
Comcast			19,190	767,216	0.115%
COMM 2014-CCRE20 Mortgage Trust	1.32	11/10/47	1,283	1,279	0.000%
COMM 2014-LC15 Mortgage Trust	4.6	4/10/47	45,000	46,998	0.007%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	40,000	41,389	0.006%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	60,000	62,119	0.009%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	100,000	104,006	0.016%
Commerzbank			22,261	172,581	0.026%
CommonSpirit Health	2.95	11/1/22	25,000	24,819	0.004%
Compania de Minas Buenaventura, ADR			1,316	22,740	0.003%
Compass Group			10,579	248,908	0.037%
Computer Modelling			2,640	12,150	0.002%
Conagra Brands			33,286	923,354	0.138%
Concentradora Fibra Danhos			52,700	75,479	0.011%
Concho Resources	3.75	10/1/27	25,000	24,781	0.004%
Concho Resources			5,321	590,418	0.088%
ConocoPhillips			9,689	646,644	0.097%
Constellation Brands			85	14,903	0.002%
Continental Resources			542	24,265	0.004%
ConvaTec			40,026	73,855	0.011%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	250,000	251,537	0.038%
Cooper Companies			2,337	692,149	0.103%
Corbion			16,281	489,810	0.073%
Corning			14,071	465,750	0.070%
CoStar Group			107	49,907	0.007%
Country Garden Services Holdings			262,000	489,189	0.073%
County of Miami-Dade FL Transit System	5.62	7/1/40	160,000	200,430	0.030%
Covestro			2,844	156,908	0.023%
CP ALL			317,600	743,625	0.111%
Credicorp			2,745	658,663	0.098%
Credit Agricole SA/London	3.75	4/24/23	250,000	252,236	0.038%
Credit Suisse	3	12/14/23	250,000	245,312	0.037%
CRH America Finance	3.95	4/4/28	200,000	197,654	0.030%
Criteo, ADR			1,906	38,177	0.006%
Croda International			508	33,375	0.005%
Crown Castle International	4.75	5/15/47	30,000	29,633	0.004%
Crown Castle International	3.7	6/15/26	40,000	39,855	0.006%
Crown Castle International, REIT			2,791	357,248	0.053%
Crown Castle Towers	3.72	7/15/23	125,000	126,634	0.019%

CSL			867	120,298	0.018%
CSPC Pharmaceutical			68,000	126,694	0.019%
CStone Pharmaceuticals			43,500	87,444	0.013%
CSX			2,258	168,944	0.025%
Ctrip.com International, ADR			9,273	405,137	0.061%
CubeSmart, REIT			1,781	57,063	0.009%
CVS Health	3.13	3/9/20	385,000	385,839	0.058%
CVS Health	3.5	7/20/22	40,000	40,516	0.006%
CVS Health			15,440	832,679	0.124%
CyberAgent			9,500	388,744	0.058%
Cyient			12,694	119,230	0.018%
Daiichi Sankyo			1,700	78,502	0.012%
Daikin Industries			2,200	258,598	0.039%
Daimler			9,475	556,027	0.083%
Daimler Finance North America	2.3	2/12/21	150,000	148,206	0.022%
Daio Paper			21,200	260,369	0.039%
Danaher	2.4	9/15/20	40,000	39,821	0.006%
Danaher			16,021	2,115,092	0.316%
Danske Bank			11,775	206,977	0.031%
Dassault Aviation			544	802,401	0.120%
DB HiTek			9,061	100,012	0.015%
DB Master Finance	3.98	2/20/45	48,000	47,936	0.007%
DBS Group			17,500	326,671	0.049%
DCC			5,124	443,349	0.066%
Dcp Midstream Operating	3.88	3/15/23	25,000	24,875	0.004%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	52,271	52,236	0.008%
Delta Air Lines	2.88	3/13/20	125,000	125,090	0.019%
Delta Air Lines	3.8	4/19/23	75,000	75,951	0.011%
Delta Air Lines			929	47,983	0.007%
Delta Air Lines 2015-1 Class B Pass Through Trust	4.25	7/30/23	30,678	31,294	0.005%
DeNA			3,500	52,760	0.008%
Denka			1,900	54,981	0.008%
Derwent London			748	31,420	0.005%
Descartes Systems			3,710	134,869	0.020%
Detour Gold			1,558	14,620	0.002%
Devon Energy			675	21,303	0.003%
Dexcom			2,448	291,557	0.044%
Diageo			9,324	381,559	0.057%
Diamondback Energy			451	45,790	0.007%
Diamond Resorts Owner Trust 2015-2	2.99	5/22/28	15,161	15,156	0.002%
DIC			8,000	234,396	0.035%
Direct Line Insurance			63,972	294,287	0.044%
DIRTT Environmental Solutions			28,167	179,159	0.027%
Disco			1,700	243,459	0.036%
Discover Financial Services	3.85	11/21/22	95,000	97,458	0.015%
Discover Financial Services	3.75	3/4/25	15,000	14,944	0.002%
DISH Network			8,925	282,833	0.042%
Dish TV India			92,945	52,091	0.008%
DKSH Holding			2,521	145,398	0.022%
DNB			22,679	417,743	0.062%
Dollar General			3,326	396,792	0.059%
Dollar Tree			7,602	798,514	0.119%
Dominion Energy	2.58	7/1/20	230,000	228,773	0.034%
Domino's Pizza			53	13,679	0.002%
Dormakaba Holding			170	121,813	0.018%
Douglas Emmett, REIT			2,632	106,385	0.016%
Douzzone Bizon			2,317	95,409	0.014%
DowDuPont			12,894	687,379	0.103%
Downer EDI			19,177	104,841	0.016%
DP World			7,048	112,820	0.017%
Draper Esprit			16,233	107,938	0.016%
Dril-Quip			241	11,050	0.002%
DRIVEN BRANDS FUNDING	4.74	4/20/48	24,813	25,290	0.004%
Dte Energy			70	3,884	0.001%
Dufry			1,069	112,404	0.017%
Duke Energy			8,007	720,630	0.108%
Duke Realty, REIT			400	12,232	0.002%
Dundee Precious Metals			2,080	6,895	0.001%
Dxc Technology	2.88	3/27/20	45,000	44,978	0.007%
EastGroup Properties, REIT			293	32,711	0.005%
Eaton Vance	3.63	6/15/23	15,000	15,435	0.002%
Ebiquity			18,323	10,138	0.002%

Ecolab	3.25	12/1/27	265,000	266,522	0.040%
Edenred			3,389	154,338	0.023%
Edita Food Industries SAE, GDR			6,243	33,092	0.005%
Eiken Chemical			6,700	157,966	0.024%
Elanco Animal Health	3.91	8/27/21	30,000	30,485	0.005%
Elanco Animal Health			23,646	758,327	0.113%
Electricite de France			6,011	82,287	0.012%
Electric Power development			12,900	314,571	0.047%
Electronic Arts			2,024	205,699	0.031%
Elekta			33,129	412,654	0.062%
Element Fleet Management			36,365	229,943	0.034%
Eli Lilly			11,327	1,469,792	0.220%
Enbridge	6	1/15/77	35,000	34,738	0.005%
Enbridge			566	20,523	0.003%
Enbridge Energy Partners	5.2	3/15/20	25,000	25,516	0.004%
Encana			1,987	14,386	0.002%
Enel Finance International	4.25	9/14/23	215,000	219,619	0.033%
Energias do Brasil			29,236	127,014	0.019%
Engie			34,577	515,644	0.077%
Eni	4	9/12/23	295,000	302,469	0.045%
Eni			39,985	706,480	0.106%
En-Japan			2,400	70,110	0.010%
Enlink Midstream Partners	2.7	4/1/19	5,000	4,999	0.001%
Entergy			12,962	1,239,556	0.185%
EOG Resources			8,706	828,637	0.124%
E.ON			9,451	105,173	0.016%
EPAM Systems			1,493	252,511	0.038%
Epiroc			26,252	265,136	0.040%
Equifax			4,349	515,357	0.077%
Equinor			11,675	255,917	0.038%
Equity Residential, REIT			2,384	179,563	0.027%
Erste Group Bank			20,142	740,295	0.111%
Escorts			10,569	121,373	0.018%
Essex Property Trust, REIT			459	132,761	0.020%
EssilorLuxottica			1,790	195,540	0.029%
Essity			36,435	1,051,453	0.157%
Eurofins Scientific			350	144,992	0.022%
European Investment Bank	1.63	12/15/20	65,000	64,221	0.010%
Eutelsat Communications			12,621	221,020	0.033%
Evergy			10,070	584,564	0.087%
Eversource Energy	3.3	1/15/28	15,000	14,795	0.002%
Eversource Energy			201	14,261	0.002%
Evolution Mining			26,230	68,169	0.010%
Exelon Generation	5.2	10/1/19	25,000	25,231	0.004%
Exelon Generation	2.95	1/15/20	10,000	9,950	0.001%
Experian			17,730	479,871	0.072%
Express Scripts Holding	2.6	11/30/20	145,000	144,632	0.022%
ExxonMobil			561	45,329	0.007%
Ezaki Glico			5,000	263,144	0.039%
Facebook			26,584	4,431,287	0.662%
FamilyMart UNY Holdings			3,200	81,571	0.012%
Fannie Mae Connecticut Avenue Securities	3.17	10/25/30	69,220	69,190	0.010%
Fannie Mae Connecticut Avenue Securities	3.21	1/25/31	271,641	271,573	0.041%
Fannie Mae Connecticut Avenue Securities	3.79	5/25/29	4,622	4,626	0.001%
FANUC			1,200	205,216	0.031%
Farfetch			4,441	119,507	0.018%
Fast Retailing			100	47,096	0.007%
Federal Home Loan Banks	1.38	5/28/19	75,000	74,873	0.011%
Federal Home Loan Banks	1	9/26/19	200,000	198,609	0.030%
Federal Home Loan Mortgage	2.5	4/23/20	165,000	165,103	0.025%
Federal National Mortgage Association	1.25	8/17/21	175,000	170,820	0.026%
Federal Realty Investment Trust	2.55	1/15/21	60,000	59,475	0.009%
Federal Realty Investment Trust, REIT			503	69,339	0.010%
Ferrari			437	58,471	0.009%
Fidelity National Information			6,983	789,777	0.118%
Fidelity National Information Services	4.25	5/15/28	135,000	138,681	0.021%
Fifth Third Bancorp	4.3	1/16/24	65,000	67,363	0.010%
Fifth Third Bancorp			35,972	907,214	0.136%
Fifth Third Bank/Cincinnati OH	3.35	7/26/21	250,000	252,583	0.038%
FinecoBank Banca Fineco			16,243	214,008	0.032%
First Abu Dhabi Bank			102,793	427,587	0.064%
First Derivatives			5,080	178,131	0.027%

FirstEnergy	7.38	11/15/31	60,000	79,195	0.012%
FirstEnergy Transmission	4.35	1/15/25	65,000	67,691	0.010%
First Industrial Realty, REIT			524	18,529	0.003%
First Majestic Silver			3,208	21,101	0.003%
FirstRand			139,215	609,578	0.091%
First Republic Bank			1,828	183,641	0.027%
Fiserv			4,849	428,070	0.064%
Fisher & Paykel Healthcare			24,659	263,978	0.039%
FleetCor Technologies			5,563	1,371,780	0.205%
Florida Gas Transmission	3.88	7/15/22	20,000	20,327	0.003%
Florida Gas Transmission	4.35	7/15/25	215,000	222,138	0.033%
Flowserve			200	9,028	0.001%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	205,000	207,861	0.031%
Ford Credit Floorplan Master Owner Trust	2.34	9/15/22	105,000	104,119	0.016%
Ford Motor Credit	3.47	4/5/21	200,000	197,968	0.030%
Fortescue Metals Group			9,131	46,213	0.007%
Fortive			104	109,209	0.016%
Fortive			5,824	488,575	0.073%
Fortuna Silver Mines			7,913	26,350	0.004%
Fortune Brands Home & Security			13,334	634,832	0.095%
Fosun International			64,500	109,587	0.016%
Fox			3,742	134,263	0.020%
Franco-Nevada			4,811	360,695	0.054%
Freddie Mac Multifamily Structured PTCs	2.41	1/25/21	3,642	3,630	0.001%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	33,492	34,128	0.005%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	13,167	13,187	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	73,639	73,567	0.011%
Freeport-McMoRan			4,351	56,084	0.008%
Fresenius			8,426	470,948	0.070%
FUJIFILM Holdings			2,800	127,535	0.019%
Fujikura			5,900	22,280	0.003%
Fujitec			19,300	214,129	0.032%
Fujitsu			1,800	130,175	0.019%
Fujitsu General			16,900	239,595	0.036%
Fukuoka Financial			4,000	88,823	0.013%
Galapagos			1,198	140,869	0.021%
Galaxy Entertainment			26,000	177,190	0.026%
Galp Energia Sgps			24,727	396,220	0.059%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	71,469	70,994	0.011%
Gam Holding			7,130	22,271	0.003%
GATX	2.6	3/30/20	205,000	204,270	0.031%
GE			152,272	1,521,197	0.227%
GEA Group			3,620	94,876	0.014%
Gecina			1,235	182,692	0.027%
General Dynamics	2.88	5/11/20	260,000	260,836	0.039%
General Electric	2.2	1/9/20	60,000	59,674	0.009%
General Motors	4	4/1/25	55,000	54,304	0.008%
General Motors Financial	3.15	1/15/20	20,000	20,016	0.003%
Genus			3,536	102,223	0.015%
George Washington University	4.3	9/15/44	15,000	16,217	0.002%
Georgia Healthcare			21,834	56,818	0.008%
Georgia Power	2	9/8/20	185,000	182,918	0.027%
Gerdau			2,758	10,644	0.002%
Getinge			45,814	534,261	0.080%
Gilead Sciences	3.25	9/1/22	20,000	20,381	0.003%
Gilead Sciences	1.85	9/20/19	45,000	44,793	0.007%
Gima TT			5,767	46,134	0.007%
GlaxoSmithKline			17,629	366,259	0.055%
GlaxoSmithKline, ADR			18,962	792,422	0.118%
Glencore			43,080	178,531	0.027%
Global Payments			4,113	561,507	0.084%
Globant			1,361	97,175	0.015%
GM Financial Automobile Leasing Trust 2018-2	3.16	4/20/22	65,000	65,362	0.010%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	115,000	115,452	0.017%
GMO Payment Gateway			4,700	335,191	0.050%
GN Store Nord			3,439	159,716	0.024%
Goldman Sachs	6.75	10/1/37	10,000	12,192	0.002%
Goldman Sachs	3.5	1/23/25	300,000	299,809	0.045%
Goldman Sachs	3.85	1/26/27	115,000	115,524	0.017%
Goldman Sachs	3	4/26/22	125,000	124,611	0.019%
Goldman Sachs	5.15	5/22/45	15,000	15,823	0.002%
Goldman Sachs	2.75	9/15/20	115,000	115,006	0.017%

Goldman Sachs			42	8,064	0.001%
Goodman Group			2,874	27,256	0.004%
Grandvision			6,356	137,704	0.021%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	59,188	59,031	0.009%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	40,000	39,937	0.006%
Great Portland Estates			75,486	734,250	0.110%
Gree Electric Appliances Inc of Zhuhai			60,100	422,005	0.063%
Greene King			61,720	535,064	0.080%
Grifols			4,546	127,471	0.019%
Grifols, ADR			3,661	73,623	0.011%
Grupo Aeroportuario del Sureste, ADR			805	130,217	0.019%
Grupo Aval Acciones y Valores, ADR			14,350	111,787	0.017%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	175,000	189,039	0.028%
GS Mortgage Securities Trust 2014-GC24	1.51	9/10/47	2,982	2,976	0.000%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	25,000	26,033	0.004%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	65,000	68,751	0.010%
GT Capital Holdings			4,073	72,306	0.011%
Hackensack Meridian Health	4.21	7/1/48	155,000	164,770	0.025%
Haier Electronics			61,000	177,600	0.027%
Halliburton			560	16,408	0.002%
Hamamatsu Photonics KK			3,200	124,138	0.019%
Hang Lung Properties			12,000	29,309	0.004%
Hangzhou Hikvision Digital Technology			66,900	348,272	0.052%
Hanwa			6,000	167,754	0.025%
Hardees Funding	4.25	6/20/48	44,775	45,293	0.007%
Hardees Funding	4.96	6/20/48	109,450	114,974	0.017%
Harley-Davidson Financial Services	3.55	5/21/21	200,000	199,895	0.030%
Harris	4.85	4/27/35	50,000	52,892	0.008%
Harris			1,295	206,824	0.031%
HCA Healthcare			9,260	1,207,319	0.180%
HDFC Bank			12,226	409,718	0.061%
Healius			38,825	72,562	0.011%
Healthcare Realty Trust	3.63	1/15/28	30,000	29,191	0.004%
Healthcare Realty Trust, REIT			2,418	77,642	0.012%
Heidelberg Zement			1,103	79,507	0.012%
Heiwa Real Estate			6,500	125,377	0.019%
Hengan International Group			44,000	385,756	0.058%
Hera			135,269	489,537	0.073%
Hewlett Packard Enterprise	2.1	10/4/19	50,000	49,741	0.007%
Hexagon			6,421	335,578	0.050%
Hexaware Technologies			23,652	117,957	0.018%
Highland Gold Mining			3,868	9,220	0.001%
High Street Funding Trust I	4.11	2/15/28	100,000	101,381	0.015%
Highwoods Properties, REIT			515	24,092	0.004%
Hikari Tsushin			1,300	246,749	0.037%
Hilton Worldwide Holdings			2,901	241,102	0.036%
Hindustan Zinc			4,799	19,168	0.003%
HIS			2,400	88,385	0.013%
Hitachi Metals			29,100	339,023	0.051%
Hochschild Mining			5,193	13,966	0.002%
Hologic			2,727	131,987	0.020%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	81,969	82,774	0.012%
Honda Motor			4,300	116,791	0.017%
Honeywell International			9,379	1,490,511	0.223%
Hongkong Land Holdings			21,900	155,877	0.023%
Hope Education			592,000	89,345	0.013%
Horiba			1,200	66,921	0.010%
Hoshino Resorts REIT			60	300,622	0.045%
Hoshizaki			5,000	310,382	0.046%
Host Hotels & Resorts, REIT			2,085	39,407	0.006%
Housing Development Finance			36,847	1,044,304	0.156%
HSBC Holdings	5.1	4/5/21	20,000	20,850	0.003%
HSBC Holdings			17,799	144,633	0.022%
Huaneng Renewables			378,000	105,171	0.016%
Huazhu, ADR			3,512	147,996	0.022%
Hudson Pacific Properties, REIT			1,229	42,302	0.006%
Hufvudstaden			1,855	32,206	0.005%
Hugo Boss			566	38,700	0.006%
Huhtamaki			2,466	91,891	0.014%
Humana	2.63	10/1/19	25,000	24,979	0.004%
Humana			859	228,494	0.034%
Hyatt Hotels	3.38	7/15/23	30,000	30,015	0.004%

Hysan Development			5,000	26,801	0.004%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	55,000	55,139	0.008%
Hyundai Capital America	3.45	3/12/21	170,000	170,464	0.025%
IAC/InterActiveCorp			796	167,248	0.025%
Iberdrola			60,118	527,825	0.079%
Ibiden			5,400	82,293	0.012%
IDEC			3,300	57,148	0.009%
Iguatemi Empresa de Shopping Centers			11,890	118,373	0.018%
IHS Markit			149	8,103	0.001%
Iliad			1,628	163,582	0.024%
Illumina			70	21,748	0.003%
Imcd			2,380	181,587	0.027%
Impala Platinum			4,335	18,398	0.003%
Incitec Pivot			41,108	91,156	0.014%
Independence			53,879	186,365	0.028%
Indiana University Health Inc Obligated	3.97	11/1/48	145,000	150,942	0.023%
Indra Sistemas			6,543	72,688	0.011%
Infineon Technologies			3,269	64,898	0.010%
Infosys			16,345	175,013	0.026%
Infosys, ADR			10,900	119,137	0.018%
ING Groep			32,032	388,143	0.058%
Inmobiliaria Colonial SocimiSA			26,155	269,044	0.040%
Inpex			6,900	65,639	0.010%
Instone Real Estate			6,276	140,809	0.021%
Integrated Diagnostics Holdings			19,257	88,755	0.013%
Intercontinental Exchange	3.75	12/1/25	75,000	77,938	0.012%
Intercontinental Exchange	3.45	9/21/23	275,000	281,419	0.042%
Intercontinental Exchange			15,251	1,161,211	0.174%
Intermediate Capital			17,693	245,761	0.037%
International Flavors & Fragrances			131	6,421	0.001%
International Paper	5	9/15/35	35,000	36,398	0.005%
International Paper			9,078	420,039	0.063%
Interpublic Group of	3.5	10/1/20	30,000	30,228	0.005%
Interpublic Group of	4	3/15/22	55,000	55,974	0.008%
Intertrust			6,875	129,695	0.019%
Intesa Sanpaolo			73,254	178,778	0.027%
Intuit			3,838	1,003,292	0.150%
Intuitive Surgical			1,969	1,123,472	0.168%
Investec			35,320	203,535	0.030%
IP			36,545	41,902	0.006%
IQE			205,545	197,796	0.030%
Istyle			7,500	62,390	0.009%
Isuzu Motors			9,600	126,479	0.019%
Italgas			75,668	467,561	0.070%
Itau Unibanco Holding			141,846	1,239,366	0.185%
ITC Holdings	2.7	11/15/22	95,000	93,468	0.014%
Jacobs Engineering Group			211	15,865	0.002%
Jagged Peak Energy			1,034	10,826	0.002%
Jamco			3,200	67,063	0.010%
Japan Post Holdings			12,400	145,128	0.022%
Japan Tobacco			20,200	500,310	0.075%
Jardine Matheson Holdings			4,400	274,690	0.041%
JBG SMITH Properties, REIT			4,806	198,728	0.030%
J.B. Hunt Transport Services			3,417	346,108	0.052%
JCDecaux			13,666	415,914	0.062%
Jeronimo Martins			16,922	249,861	0.037%
JGC			6,800	90,668	0.014%
Jimmy Johns Funding	3.61	7/30/47	24,625	24,638	0.004%
JINS			1,300	70,369	0.011%
JobsOhio Beverage System	3.99	1/1/29	15,000	15,888	0.002%
John deere Capital	2.35	1/8/21	75,000	74,669	0.011%
Johnson Matthey			18,055	740,423	0.111%
JPMBB Commercial Mortgage Securities Trust 2015-C30	3.82	7/15/48	65,000	67,757	0.010%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	50,000	52,049	0.008%
JPMorgan Chase	3.56	4/23/24	125,000	126,956	0.019%
JPMorgan Chase	3.38	5/1/23	410,000	413,950	0.062%
JPMorgan Chase	2.75	6/23/20	110,000	110,121	0.016%
JPMorgan Chase	3.88	7/24/38	160,000	157,156	0.023%
JPMorgan Chase			7,807	790,303	0.118%
Julius Baer			4,475	181,024	0.027%
Just Eat			17,610	172,322	0.026%
Kakaku.com			3,200	61,649	0.009%

Kansai Paint			10,800	206,442	0.031%
Kansas City Southern	4.3	5/15/43	25,000	24,377	0.004%
Kansas City Southern			2,161	250,633	0.037%
KBC			7,675	536,568	0.080%
Kelt Exploration			1,160	4,783	0.001%
Kendrion			1,902	42,015	0.006%
Kentucky Utilities	4.38	10/1/45	65,000	69,627	0.010%
Kering			479	274,757	0.041%
Keurig Dr Pepper	3.55	5/25/21	265,000	267,889	0.040%
KeyBank NA/Cleveland OH	3.35	6/15/21	260,000	263,503	0.039%
KeyCorp	2.9	9/15/20	40,000	40,115	0.006%
Keyence			600	375,117	0.056%
Keysight Technologies	3.3	10/30/19	25,000	25,005	0.004%
Keysight Technologies	4.55	10/30/24	230,000	239,281	0.036%
Keysight Technologies			10,330	900,776	0.135%
Keywords Studios			9,402	141,824	0.021%
Kilroy Realty	4.38	10/1/25	15,000	15,500	0.002%
Kilroy Realty	3.45	12/15/24	40,000	39,587	0.006%
Kilroy Realty	4.25	8/15/29	25,000	25,416	0.004%
Kilroy Realty, REIT			551	41,854	0.006%
Kimberly-Clark			1,891	234,295	0.035%
Kimco Realty	3.4	11/1/22	20,000	20,131	0.003%
Kimco Realty, REIT			1,906	35,261	0.005%
Kingfisher			77,559	237,853	0.036%
Kirin Holdings			14,200	339,716	0.051%
Kirkland Lake Gold			3,907	118,817	0.018%
KLA-Tencor			145	17,314	0.003%
Knorr-Bremse			2,680	266,604	0.040%
Koito Manufacturing			3,400	193,300	0.029%
Kojamo			1,720	20,723	0.003%
Komatsu			3,800	88,630	0.013%
Komercni Banka			2,050	83,795	0.013%
Konecranes			13,822	492,121	0.074%
Koninklijke DSM			5,250	572,697	0.086%
Koninklijke Philips			23,436	957,543	0.143%
Koninklijke Vopak			8,192	392,375	0.059%
Korean Reinsurance			5,949	48,017	0.007%
Kosmos Energy			2,750	17,133	0.003%
Kraft Heinz Foods	4	6/15/23	300,000	308,746	0.046%
Kreditanstalt fuer Wiederaufbau	2.75	7/15/20	164,000	164,748	0.025%
KT			5,175	128,260	0.019%
KT, ADR			8,068	100,366	0.015%
Kubota			11,000	159,888	0.024%
Kusuri no Aoki Holdings			800	57,331	0.009%
Kweichow Moutai			3,730	472,900	0.071%
Laboratorios Farmaceuticos Rovi			6,681	140,653	0.021%
Lam Research			74	13,247	0.002%
Largan Precision			9,000	1,349,856	0.202%
Las Vegas Sands			6,815	415,442	0.062%
LEENO Industrial			1,287	67,782	0.010%
Legrand			2,532	169,518	0.025%
Leonardo			5,569	64,861	0.010%
LG Household & Health Care			1,028	1,284,633	0.192%
Liberty Global			1,761	43,884	0.007%
Liberty Latin America			6,967	135,508	0.020%
Liberty Mutual	4.25	6/15/23	10,000	10,324	0.002%
Liberty Mutual	4.85	8/1/44	20,000	20,313	0.003%
Liberty SiriusXM			7,655	292,727	0.044%
Linde			1,082	190,356	0.028%
Linde			1,196	210,583	0.031%
LivaNova			2,665	259,171	0.039%
Live Nation Entertainment			4,223	268,329	0.040%
Lloyds Banking Group			1,045,126	846,743	0.127%
LM Ericsson			18,260	168,209	0.025%
Lojas Renner			67,331	748,743	0.112%
Loma Negra Cia Industrial Argentina, ADR			5,935	64,988	0.010%
London Stock Exchange			3,379	209,013	0.031%
Lonking Holdings			294,000	95,440	0.014%
Lonza Group			928	288,104	0.043%
L'Oreal			1,518	408,786	0.061%
Lucara Diamond			4,319	5,042	0.001%
Lundin Mining			2,074	9,622	0.001%

Lundin Petroleum			649	21,976	0.003%
Luthai Textile			70,800	84,414	0.013%
LVMH Moet Hennessy Louis Vuitton			158	58,197	0.009%
LYB International Finance II BV	3.5	3/2/27	300,000	287,625	0.043%
Mabuchi Motor			6,000	209,259	0.031%
Macerich Company, REIT			1,960	84,966	0.013%
Machvision			7,000	98,910	0.015%
Macquarie Group			3,283	302,352	0.045%
Maeda			5,200	51,718	0.008%
Magna International			14,631	712,383	0.106%
Magnolia Oil & Gas			1,033	12,396	0.002%
Mail.Ru, GDR			18,076	447,160	0.067%
Majestic Wine			15,533	45,084	0.007%
Mando			2,649	66,840	0.010%
Marathon Petroleum			413	24,718	0.004%
Marcopolo			138,300	137,758	0.021%
MarketAxess Holdings			1,193	293,573	0.044%
Marriott			4,352	544,392	0.081%
Marsh & McLennan	3.3	3/14/23	10,000	10,143	0.002%
Marsh & McLennan	3.5	6/3/24	115,000	117,299	0.018%
Marsh & McLennan			10,671	1,002,007	0.150%
Maruti Suzuki India			2,319	223,230	0.033%
Maryland HHEFA	4.67	7/1/36	20,000	22,154	0.003%
MassMutual Global Funding II	1.95	9/22/20	200,000	198,185	0.030%
MasterCard			12,519	2,947,599	0.441%
Maxim Integrated Products			11,564	614,858	0.092%
Mayora Indah			19,625	3,530	0.001%
McDonald's			7,289	1,384,181	0.207%
Mead Johnson Nutrition	4.13	11/15/25	110,000	116,684	0.017%
Medtronic			13,501	1,229,671	0.184%
Meggitt			62,227	407,933	0.061%
Melrose Industries			71,266	170,223	0.025%
MercadoLibre			1,790	908,837	0.136%
Mercari			1,100	33,912	0.005%
Merck			1,061	121,136	0.018%
Merck			20,507	1,705,567	0.255%
METAWATER			3,100	87,446	0.013%
Metropolitan Life Global Funding I	2.05	6/12/20	150,000	148,896	0.022%
Metropolitan Transportation Authority	5.87	11/15/39	15,000	18,473	0.003%
Mexico Government International Bond	4.75	3/8/44	30,000	29,535	0.004%
MGM Growth Properties, REIT			7,804	251,679	0.038%
MGM Resorts International			9,119	233,994	0.035%
Microchip Technology	3.92	6/1/21	40,000	40,351	0.006%
Microchip Technology			169	14,020	0.002%
Micron Technology			13,830	571,594	0.085%
Microsoft	4.2	11/3/35	90,000	98,857	0.015%
Microsoft			74,366	8,770,726	1.311%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	110,000	113,191	0.017%
Middleby			1,668	216,890	0.032%
Midea			11,000	79,704	0.012%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	132,783	132,301	0.020%
Miraca Holdings			4,500	111,866	0.017%
Mississippi Power	3.95	3/30/28	170,000	171,778	0.026%
Mitsubishi Corporation			9,300	258,924	0.039%
Mitsubishi Electric			83,800	1,081,221	0.162%
Mitsubishi Estate			1,800	32,661	0.005%
Mitsubishi Heavy Industries			2,800	116,519	0.017%
Mitsubishi Motors			44,800	238,702	0.036%
Mitsubishi Ufj Financial	3.54	7/26/21	300,000	304,458	0.046%
Mitsubishi UFJ Financial			101,200	500,515	0.075%
Mitsubishi UFJ Lease & Finance			34,100	174,071	0.026%
Mitsui Fudosan			10,300	259,473	0.039%
Mitsui Fudosan Logistics Park			64	204,852	0.031%
Mitsui Mining & Smelting			6,600	169,864	0.025%
Miura			16,200	374,547	0.056%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	100,000	99,253	0.015%
Modec			3,800	108,305	0.016%
Moncler			5,906	238,365	0.036%
Mondi			518	11,470	0.002%
Money Forward			2,300	96,398	0.014%
Moody's			49	8,873	0.001%
Morgan Stanley	3.13	1/23/23	485,000	486,783	0.073%

Morgan Stanley	4.3	1/27/45	45,000	45,705	0.007%
Morgan Stanley	4.1	5/22/23	200,000	205,892	0.031%
Morgan Stanley	3.97	7/22/38	135,000	131,921	0.020%
Morgan Stanley			12,669	534,632	0.080%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.1	5/15/46	20,000	20,237	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,000	20,694	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	35,000	36,072	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.75	12/15/47	85,000	88,311	0.013%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	155,000	161,997	0.024%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	25,000	24,516	0.004%
Mori Hills REIT Investment			63	84,638	0.013%
Motorola Solutions			2,941	412,975	0.062%
Mr Price			4,685	61,538	0.009%
M&T Bank	3.55	7/26/23	345,000	355,850	0.053%
Multichoice			3,838	32,106	0.005%
Multiplan Empreendimentos Imobiliarios			12,627	75,368	0.011%
Munich Re			2,777	658,136	0.098%
Municipal Electric Authority of Georgia	6.66	4/1/57	129,000	155,054	0.023%
Murata Manufacturing			10,600	530,477	0.079%
Musashi Seimitsu Industry			9,800	133,098	0.020%
Nasdaq			3,101	271,306	0.041%
Naspers			5,325	1,240,947	0.185%
National Bank of Canada			9,165	413,620	0.062%
National Grid			68,197	757,013	0.113%
National Rural Utilities Cooperative Finance	2.9	3/15/21	145,000	145,580	0.022%
National Rural Utilities Cooperative Finance	2.35	6/15/20	10,000	9,971	0.001%
National Storage REIT			8,847	11,091	0.002%
NAVER			6,092	666,723	0.100%
NBCUniversal Media	5.15	4/30/20	40,000	41,035	0.006%
Nestle			31,155	2,970,642	0.444%
Netcompany			2,895	103,715	0.016%
Netflix			3,395	1,210,521	0.181%
New York Life Global Funding	1.5	10/24/19	75,000	74,586	0.011%
New York Life Global Funding	3.25	8/6/21	135,000	136,654	0.020%
New York State dormitory Authority	5.63	3/15/39	15,000	18,086	0.003%
Next			2,124	154,343	0.023%
NEXTDC			22,006	98,833	0.015%
NextEra Energy			5,382	334,900	0.050%
NextEra Energy			12,078	2,334,919	0.349%
NextEra Energy Capital Holdings	3.34	9/1/20	250,000	251,875	0.038%
NGK Spark Plug			4,700	87,540	0.013%
Nidec			700	89,134	0.013%
Nielsen Holdings			18,913	447,671	0.067%
Nifco			6,700	171,055	0.026%
Nikkiso			6,600	77,312	0.012%
Nintendo			300	86,007	0.013%
Nippon Accommodations Fund			7	35,516	0.005%
Nippon Ceramic			5,200	139,697	0.021%
Nippon Kanzai			3,000	53,604	0.008%
Nippon Light Metal Holdings			4,700	10,342	0.002%
Nippon Paint Holdings			2,600	102,633	0.015%
Nippon Prologis REIT			9	19,161	0.003%
Nippon Seiki			14,700	237,798	0.036%
Nippon Shokubai			1,900	124,286	0.019%
Nippon Soda			3,300	87,349	0.013%
Nippon Steel			2,800	49,562	0.007%
Nippon Telegraph & Telephone			36,700	1,564,561	0.234%
NiSource	3.95	3/30/48	105,000	99,615	0.015%
NiSource	3.49	5/15/27	215,000	214,218	0.032%
NiSource			19,852	568,958	0.085%
Nissan Auto Receivables 2015-B Owner Trust	1.79	1/17/22	22,533	22,451	0.003%
Nissan Motor Acceptance	3.65	9/21/21	110,000	110,734	0.017%
Nitto Boseki			3,000	53,763	0.008%
NMDC			10,738	16,279	0.002%
NOF			3,400	116,044	0.017%
Nordea Bank Abp			46,158	351,487	0.053%
Norfolk Southern			190	35,509	0.005%
Norma			2,488	120,903	0.018%
Norsk Hydro			6,509	26,471	0.004%
Northern Star Resources			15,319	97,323	0.015%
Northern Trust	3.95	10/30/25	25,000	26,310	0.004%
Northrop Grumman			7,661	2,065,406	0.309%

Norwegian Cruise Line Holdings			1,099	60,401	0.009%
Novartis			24,885	2,391,935	0.358%
Novo Nordisk			13,095	684,415	0.102%
NTPC			220,079	429,365	0.064%
NTT DOCOMO			10,800	239,367	0.036%
Nucor	3.95	5/1/28	130,000	134,869	0.020%
Nucor			1,618	94,410	0.014%
NVIDIA			6,291	1,129,612	0.169%
NXP Semiconductors			14,010	1,238,344	0.185%
Obara Group			2,500	83,016	0.012%
Ocado			14,596	260,605	0.039%
Occidental Petroleum	3.4	4/15/26	75,000	76,452	0.011%
Occidental Petroleum			12,591	833,524	0.125%
OdontoPrev			29,900	125,240	0.019%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	50,000	50,449	0.008%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	50,000	49,596	0.007%
Omron			3,600	169,132	0.025%
oOh media			30,248	83,727	0.013%
Oppl Lighting			23,026	131,642	0.020%
Oracle	2.25	10/8/19	25,000	24,936	0.004%
Oracle	2.4	9/15/23	300,000	294,991	0.044%
Orange			12,455	203,055	0.030%
O Reilly Automotive	3.8	9/1/22	125,000	128,160	0.019%
O Reilly Automotive	3.6	9/1/27	145,000	143,527	0.021%
Orion Engineered Carbons			304	5,773	0.001%
Orora			5,372	11,403	0.002%
Osisko Gold Royalties			1,117	12,546	0.002%
Osstem Implant			2,337	111,598	0.017%
OTP Bank			7,224	318,476	0.048%
Outsourcing			3,000	37,247	0.006%
Oxford Instruments			8,429	107,290	0.016%
OZ Minerals			2,663	20,087	0.003%
PACCAR			9,560	651,418	0.097%
PACCAR Financial	3.1	5/10/21	175,000	176,341	0.026%
Pacific Gas & Electric	4	12/1/46	5,000	4,031	0.001%
Pacific Gas & Electric	3.95	12/1/47	100,000	80,500	0.012%
Packaging Corp of America	2.45	12/15/20	50,000	49,631	0.007%
Packaging Corp of America	3.65	9/15/24	15,000	14,787	0.002%
Packaging Corporation of America			3,731	370,787	0.055%
PALTAC			1,900	103,623	0.015%
Panama Government International Bond	6.7	1/26/36	25,000	32,750	0.005%
Panasonic			23,200	200,033	0.030%
Pan Pacific International Holdings			1,200	79,505	0.012%
Paramount, REIT			1,230	17,454	0.003%
PayPal Holdings			15,861	1,647,006	0.246%
Pebblebrook Hotel Trust, REIT			499	15,499	0.002%
Pendal			12,498	82,253	0.012%
Penske Truck Leasing Co Lp / PTL Finance	2.5	6/15/19	20,000	19,980	0.003%
Penske Truck Leasing Co Lp / PTL Finance	3.2	7/15/20	65,000	65,058	0.010%
Pentair			310	13,798	0.002%
PepsiCo			4,402	539,465	0.081%
Persimmon			7,829	221,449	0.033%
Persol Holdings			14,300	232,209	0.035%
Petra Diamonds			4,252	1,062	0.000%
Petroleos Mexicanos	3.5	1/30/23	125,000	119,700	0.018%
Petroleos Mexicanos	6.38	2/4/21	20,000	20,790	0.003%
Petroleos Mexicanos	6	3/5/20	13,000	13,315	0.002%
Petronet LNG			27,035	97,724	0.015%
Pfizer			69,846	2,966,360	0.443%
PG&E			2,439	43,414	0.006%
Philadelphia Authority for Industrial development	3.96	4/15/26	5,000	5,144	0.001%
Philip Morris International			16,991	1,501,834	0.224%
Phillips 66			191	18,177	0.003%
Pigeon			2,000	82,058	0.012%
Ping An Insurance			95,000	1,069,530	0.160%
Pioneer Natural Resources			3,048	464,149	0.069%
Piovan			7,124	50,055	0.007%
Plains Gp Holdings			637	15,874	0.002%
Planet Fitness Master Issuer	4.26	9/5/48	203,975	207,267	0.031%
Plastic Omnium			10,839	288,763	0.043%
Playtech			97,009	549,757	0.082%
PNC Financial Services	3.3	3/8/22	20,000	20,339	0.003%

PNC Financial Services Group			5,439	667,148	0.100%
Pola Orbis Holdings			6,100	195,116	0.029%
Port Authority of New York & New Jersey	5.31	8/1/46	20,000	21,902	0.003%
POSCO			336	75,029	0.011%
Power Grid Corp of India			54,733	156,203	0.023%
PPG Industries			351	39,617	0.006%
President Chain Store			25,000	246,449	0.037%
President & Fellows of Harvard College	3.62	10/1/37	25,000	25,233	0.004%
Press Kogyo			6,800	36,157	0.005%
Prcoa Global Funding I	3.45	9/1/23	270,000	276,430	0.041%
Principal Financial	3.4	5/15/25	35,000	35,165	0.005%
Principal Financial	3.3	9/15/22	25,000	25,235	0.004%
Progressive			700	50,463	0.008%
Prologis, REIT			15,079	1,084,934	0.162%
Providence Health & Services Obligated	4.38	10/1/23	25,000	26,743	0.004%
Province of Alberta Canada	3.3	3/15/28	135,000	140,087	0.021%
Province of Alberta Canada	2.2	7/26/22	130,000	128,718	0.019%
Province of British Columbia Canada	2	10/23/22	15,000	14,776	0.002%
Province of New Brunswick Canada	3.63	2/24/28	250,000	263,482	0.039%
Province of Ontario Canada	2.55	2/12/21	115,000	115,135	0.017%
Province of Quebec Canada	2.88	10/16/24	50,000	50,753	0.008%
Prudential			76,286	1,529,197	0.229%
Prudential Financial			4,758	437,165	0.065%
Prysmian			26,773	507,419	0.076%
PS Business Parks, REIT			153	23,995	0.004%
PSP Swiss Property			1,683	182,911	0.027%
Publicis Groupe			969	51,882	0.008%
Public Storage, REIT			3,008	655,082	0.098%
Quaker Chemical			88	17,629	0.003%
Qualcomm			7,239	412,840	0.062%
Quintis			23,792	0	0.000%
QVC	4.85	4/1/24	20,000	20,408	0.003%
Raia Drogasil			33,882	565,082	0.084%
Rakuten			5,800	55,041	0.008%
Rathbone Brothers			2,338	67,802	0.010%
Raymond James Financial			490	39,401	0.006%
Rayonier, REIT			807	25,437	0.004%
Reckitt Benckiser			7,323	609,443	0.091%
Recruit Holdings			15,800	452,993	0.068%
Red Electrica			17,019	362,790	0.054%
Regency Centers	4.13	3/15/28	35,000	35,932	0.005%
Regency Centers, REIT			1,221	82,405	0.012%
Regeneron Pharmaceuticals			968	397,480	0.059%
Regis Resources			7,045	26,509	0.004%
Reinsurance Group of America	5	6/1/21	20,000	20,803	0.003%
REI - SECURITY LENDING COLLATERAL			286,662	2,866,624	0.428%
Reliance Steel & Aluminum			238	21,482	0.003%
RELX			22,628	484,225	0.072%
RELX Capital	3.5	3/16/23	45,000	45,394	0.007%
Renesas Electronics			30,400	141,273	0.021%
Renishaw			1,675	80,966	0.012%
Republic of Poland Government International Bond	3.25	4/6/26	55,000	55,941	0.008%
Republic Services	3.38	11/15/27	230,000	231,425	0.035%
Republic Services	5.5	9/15/19	25,000	25,260	0.004%
Republic Services			5,245	421,593	0.063%
Restaurant Brands International			5,378	350,162	0.052%
Rio Tinto			4,918	285,851	0.043%
Rio Tinto			1,796	125,077	0.019%
Roche Holding			8,877	2,446,100	0.366%
Rolls-Royce			14,932	175,849	0.026%
Roper Technologies	3	12/15/20	50,000	50,002	0.007%
Roper Technologies	3.8	12/15/26	50,000	50,292	0.008%
Roper Technologies			3,047	1,041,983	0.156%
Ross Stores			10,482	975,874	0.146%
Rotork			26,288	96,933	0.014%
Round One			8,900	112,907	0.017%
Royal Bank Of Scotland	4.52	6/25/24	300,000	306,442	0.046%
Royal Caribbean Cruises			1,718	196,917	0.029%
Royal Dutch Shell			24,231	765,839	0.114%
Royal Dutch Shell, ADR			7,200	460,440	0.069%
RPM			623	36,159	0.005%
Rsa Insurance			18,422	121,910	0.018%

Ryanair Holdings, ADR			1,144	85,731	0.013%
Sabine Pass Liquefaction	4.2	3/15/28	50,000	50,413	0.008%
SACI Falabella			18,983	141,148	0.021%
Sakata INX			13,900	128,471	0.019%
Sakata Seed			2,100	71,541	0.011%
Salesforce.com			6,228	986,328	0.147%
Salzgitter			313	9,065	0.001%
Sampo			3,687	167,106	0.025%
Samsonite International			43,500	139,767	0.021%
Samsung Electronics			10,406	333,202	0.050%
Samsung Electronics			71,624	2,825,061	0.422%
Sanderson Farms			183	24,127	0.004%
Sandfire Resources			160	786	0.000%
Sandstorm Gold			2,179	11,887	0.002%
Sandvik			788	12,816	0.002%
Sanlam			95,294	489,086	0.073%
Sanofi			5,121	452,822	0.068%
Santander UK	2.35	9/10/19	25,000	24,938	0.004%
Sanwa Holdings			13,700	163,382	0.024%
SAP			1,720	198,841	0.030%
Saracen Mineral Holdings			30,784	63,402	0.009%
Sarana Menara Nusantara			2,586,700	142,699	0.021%
Sartorius			273	46,917	0.007%
SBA Tower Trust	2.9	10/15/19	25,000	24,978	0.004%
Sberbank of Russia, ADR			85,370	1,133,337	0.169%
Scentre			74,254	216,755	0.032%
Schlumberger			1,070	46,620	0.007%
Schneider Electric			12,946	1,016,118	0.152%
Scout24 Holding			12,610	653,474	0.098%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	15,000	14,406	0.002%
SEB			2,620	441,113	0.066%
Sega Sammy Holdings			15,300	180,782	0.027%
Semafo			8,152	22,632	0.003%
Sembcorp Industries			25,200	47,528	0.007%
Sempra Energy			1,287	136,264	0.020%
Sempra Energy	2.4	2/1/20	235,000	233,817	0.035%
Sempra Energy			1,295	137,670	0.021%
Sempra Energy			18,856	2,373,216	0.355%
Sensirion Holding			1,614	65,893	0.010%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	76,496	77,134	0.012%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	101,131	102,866	0.015%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	207,055	210,182	0.031%
Seria			3,000	103,506	0.015%
ServiceNow			3,285	809,720	0.121%
Seven Generations Energy			28,961	209,132	0.031%
Seven & i Holdings			15,500	584,818	0.087%
SGL Carbon			8,021	70,934	0.011%
Shaftesbury			2,066	23,681	0.004%
Shell International Finance BV	3.25	5/11/25	75,000	76,410	0.011%
Shenzhen Sunway Communication			22,900	98,095	0.015%
Sherwin-Williams			967	416,497	0.062%
Shimadzu			5,100	148,027	0.022%
Shimano			900	146,535	0.022%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	300,000	295,142	0.044%
Shop Apotheke Europe			1,741	71,688	0.011%
Shopify			1,916	395,516	0.059%
Shoptite Holdings			34,701	382,303	0.057%
Shurgard Self Storage Europe Sarl			450	14,856	0.002%
Siemens			7,633	820,875	0.123%
Siemens Healthineers			3,761	157,024	0.023%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	17,780	17,685	0.003%
Silergy			10,000	149,795	0.022%
Silvercorp Metals			1,560	4,004	0.001%
Simcorp			2,184	211,008	0.032%
Simon Property	3.38	10/1/24	45,000	45,938	0.007%
Simon Property Group, REIT			889	161,985	0.024%
Sinbon Electronics			30,299	101,911	0.015%
Sinopec Engineering			154,000	150,602	0.023%
Sinotrans			217,000	93,319	0.014%
SITC International Holdings			150,000	154,105	0.023%
SK Hynix			2,520	165,227	0.025%
SL Green Realty, REIT			1,154	103,768	0.016%

SLM Corporation			22,397	221,954	0.033%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	315,000	323,122	0.048%
Smb Private Education Loan Trust 2016	2.7	5/15/31	192,418	191,405	0.029%
Smb Private Education Loan Trust 2017	2.88	9/15/34	342,970	338,788	0.051%
Smb Private Education Loan Trust 2018	3.6	1/15/37	100,000	101,886	0.015%
SMC			700	263,870	0.039%
SMCP SAS			9,692	168,632	0.025%
SM Investments			30,281	539,174	0.081%
Smith & Nephew			14,798	293,876	0.044%
Smiths Group			6,088	113,924	0.017%
SMS			10,900	197,509	0.030%
Softbank Corp			11,100	125,055	0.019%
SOFTBANK GROUP CORP			7,000	682,337	0.102%
Solasto			24,800	280,312	0.042%
Sompo Holdings			3,700	137,022	0.020%
Sonic Capital	4.03	2/20/48	49,833	49,584	0.007%
Sony			3,500	147,774	0.022%
Sophos			23,315	91,474	0.014%
South32			203,205	539,671	0.081%
South Carolina Public Service Authority	2.39	12/1/23	50,000	48,415	0.007%
Southern Company			21,893	1,131,430	0.169%
Southern Copper			4,915	195,027	0.029%
Spectra Energy Partners	3.38	10/15/26	40,000	39,380	0.006%
Spectra Energy Partners	4.75	3/15/24	170,000	180,766	0.027%
S&P Global			747	157,281	0.024%
Spie			5,527	97,782	0.015%
Spin Master			6,758	189,134	0.028%
Spirax Sarco Engineering			1,279	119,866	0.018%
Spirit AeroSystems Holdings			9,001	823,862	0.123%
Splunk			8,255	1,028,573	0.154%
Sprott Physical Gold Trust Fund			32,450	339,103	0.051%
SSAB			5,977	21,529	0.003%
SS&C Technologies Holdings			3,843	244,761	0.037%
SSE			1,202	18,597	0.003%
Standard Chartered			23,009	177,362	0.027%
Stanley Electric			18,300	493,142	0.074%
State Board of Administration Finance	2.64	7/1/21	45,000	45,112	0.007%
State Grid Overseas Investment 2016	3.75	5/2/23	215,000	221,186	0.033%
State of California	7.63	3/1/40	35,000	53,014	0.008%
State of Wisconsin	3.95	5/1/36	110,000	112,790	0.017%
State Street	3.1	5/15/23	25,000	25,376	0.004%
State Street	2.55	8/18/20	65,000	64,968	0.010%
Steadfast			53,262	119,916	0.018%
Steel Dynamics			1,139	40,173	0.006%
StoneCo			13,109	538,911	0.081%
Stora Enso			15,730	192,587	0.029%
Storebrand			31,387	244,521	0.037%
Stroer SE & Co KGaA			2,372	139,016	0.021%
Stryker			8,448	1,668,649	0.249%
Sumitomo Corporation			39,000	540,707	0.081%
Sumitomo Densetsu			6,400	108,743	0.016%
Sumitomo Electric Industries			9,000	119,728	0.018%
Sumitomo Metal Mining			8,000	237,055	0.035%
Sumitomo Mitsui Financial	3.75	7/19/23	340,000	348,925	0.052%
Sumitomo Mitsui Trust Holdings			5,600	201,259	0.030%
Sumitomo Rubber Industries			6,200	74,466	0.011%
Sumitomo Seika Chemicals			3,800	140,056	0.021%
Suncor Energy			566	18,355	0.003%
Suncorp Group			14,057	137,680	0.021%
Sun Hung Kai Properties			3,583	61,594	0.009%
Sun Life Financial			9,750	374,576	0.056%
Sunny Optical Technology			14,100	169,036	0.025%
Sunstone Hotel Investors, REIT			3,569	51,394	0.008%
SunTrust Bank/Atlanta GA	3.5	8/2/22	350,000	354,900	0.053%
Suofeiya Home Collection			30,331	115,391	0.017%
Suzano Papel E Celulose			11,100	131,260	0.020%
Suzuki Motor			11,800	523,069	0.078%
Svenska Handelsbanken	3.35	5/24/21	100,000	101,122	0.015%
Svenska Handelsbanken			28,569	301,632	0.045%
Symantec			35,033	805,409	0.120%
Symrise			218	19,652	0.003%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	50,000	49,862	0.007%

Syncona			26,909	90,752	0.014%
Syngenta Finance	3.7	4/24/20	205,000	204,409	0.031%
Synopsys			8,527	981,884	0.147%
Tableau Software			1,340	170,555	0.025%
Taiwan Semiconductor Manufacturing			381,000	3,051,451	0.456%
Taiwan Union Technology			37,000	133,475	0.020%
Takeaway.com Holding BV			3,958	301,010	0.045%
Takeda Pharmaceutical			24,346	997,023	0.149%
Takeda Pharmaceutical, ADR			5,859	119,348	0.018%
TAL Education, ADR			2,104	75,912	0.011%
Tarkett			2,832	60,863	0.009%
TD Ameritrade Holding			14,136	706,659	0.106%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	130,000	133,514	0.020%
TeamLease Services			2,665	116,317	0.017%
Tecan			1,030	243,258	0.036%
TechnoPro Holdings			2,900	173,755	0.026%
Teck Resources			2,936	68,056	0.010%
Tecnicas Reunidas			1,414	39,777	0.006%
Teco Electric & Machinery			61,000	41,609	0.006%
Ted Baker			5,100	103,739	0.016%
Teladoc Health			6,572	365,403	0.055%
Telecom Italia			191,666	108,851	0.016%
Teleflex			241	72,821	0.011%
Telefonica			20,934	175,362	0.026%
Telefonica Deutschland Holding			124,787	392,383	0.059%
Telstra			19,028	44,869	0.007%
Tenaris			1,127	15,876	0.002%
Tenaris, ADR			4,253	120,147	0.018%
Tencent Holdings	2.99	1/19/23	200,000	199,318	0.030%
Tencent Holdings			85,654	3,939,038	0.589%
Ternium, ADR			561	15,270	0.002%
Terreno Realty, REIT			1,407	59,150	0.009%
Terumo			4,100	125,483	0.019%
Terveystalo			10,563	111,887	0.017%
Tesla			248	69,405	0.010%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	35,000	34,278	0.005%
Teva Pharmaceutical Finance Netherlands III BV	1.7	7/19/19	140,000	138,775	0.021%
Texas Instruments			17,473	1,853,361	0.277%
Thales			6,988	837,237	0.125%
Thermo Fisher Scientific			8,143	2,228,902	0.333%
THK			9,600	238,429	0.036%
Thomson Reuters	3.35	5/15/26	10,000	9,558	0.001%
Thule			8,725	197,449	0.030%
Time Warner Cable	5	2/1/20	10,000	10,148	0.002%
Time Warner Cable	6.55	5/1/37	13,000	14,330	0.002%
Time Warner Cable	6.75	6/15/39	13,000	14,310	0.002%
Time Warner Cable	4	9/1/21	10,000	10,140	0.002%
T-Mobile US			10,509	726,172	0.109%
Tokio Marine Holdings			7,400	358,505	0.054%
Tokyo Electron			2,100	304,623	0.046%
Torex Gold Resources			854	10,749	0.002%
Toro			250	17,210	0.003%
Toronto-Dominion Bank	3.5	7/19/23	235,000	241,846	0.036%
Torrent Pharmaceuticals			4,805	136,033	0.020%
Tosoh			2,700	42,129	0.006%
Total			35,329	1,966,044	0.294%
Total, ADR			28,496	1,585,802	0.237%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	58,757	58,188	0.009%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	104,462	102,568	0.015%
Towd Point Mortgage Trust 2018-1	3	1/25/58	81,399	80,561	0.012%
Toyota Motor	3.18	7/20/21	295,000	299,107	0.045%
Toyota Motor			12,300	724,603	0.108%
Toyota Motor Credit	2.95	4/13/21	250,000	251,877	0.038%
Toyo Tire			4,200	47,744	0.007%
TransCanada			3,600	161,688	0.024%
TransCanada			31,594	1,419,834	0.212%
TransCanada PipeLines	2.5	8/1/22	20,000	19,728	0.003%
Transmissora Alianca de Energia Eletrica			16,887	107,049	0.016%
Transurban Finance Co Pty	4.13	2/2/26	15,000	15,106	0.002%
TravelSky Technology			56,000	148,296	0.022%
Travis Perkins			31,542	563,528	0.084%
Trend Micro Japan			500	24,385	0.004%

Trinity Health	4.13	12/1/45	25,000	25,358	0.004%
TRP Dynamic Global Bd - I			1,394,334	13,037,027	1.949%
TRP Emerg Markets Local Currency Bd			3,028,361	18,624,419	2.784%
TRP Inst Emerging Markets Bd - Inst			3,267,479	27,838,921	4.161%
TRP Inst Floating Rate - Inst			703,816	6,897,398	1.031%
TRP Inst Frontier Markets Eq - Inst			424,287	3,865,254	0.578%
TRP Institutional High Yield - Inst			1,381,568	11,909,118	1.780%
TRP International Bond - I			1,990,278	17,434,839	2.606%
TRP International Bond (USD Hgd) - I			324,186	3,160,817	0.472%
TRP Treasury Reserve	2.49		11,659,678	11,659,678	1.743%
TRP Ultra Short-Term Bond - I			5,839,763	29,315,610	4.382%
Tsingtao Brewery			26,000	122,664	0.018%
TuanChe, ADR			1,890	12,663	0.002%
Tyman			23,143	72,919	0.011%
Tyson Foods			41,813	2,903,077	0.434%
Ubisoft Entertainment			1,403	125,110	0.019%
UBS			82,992	1,006,988	0.151%
Ulta Beauty			120	41,848	0.006%
Umicore			5,358	238,472	0.036%
Unibail-Rodamco-Westfield			917	150,377	0.022%
Unilever			15,577	896,657	0.134%
Unilever Capital	3	3/7/22	150,000	151,583	0.023%
Union Pacific	4.75	9/15/41	10,000	10,780	0.002%
Union Pacific			572	95,638	0.014%
Uni-President Enterprises			100,910	245,210	0.037%
UNITE			1,367	16,341	0.002%
United Airlines 2014-1 Class B Pass Through Trust	4.75	4/11/22	3,398	3,436	0.001%
United Airlines 2014-2 Class A Pass Through Trust	3.75	9/3/26	4,007	4,035	0.001%
United Continental			2,099	167,458	0.025%
Unitedhealth	3.75	7/15/25	40,000	41,791	0.006%
UnitedHealth Group			8,510	2,104,183	0.315%
United Overseas Bank	3.2	4/23/21	200,000	201,483	0.030%
United Overseas Bank			18,800	350,759	0.052%
United Technologies	3.35	8/16/21	145,000	146,828	0.022%
Universal Robina			93,870	271,624	0.041%
University of California	4.6	5/15/31	25,000	27,901	0.004%
University of California	5.77	5/15/43	15,000	19,100	0.003%
Urban Edge Properties, REIT			2,649	50,331	0.008%
U.S. Treasury Bill	2.41	4/18/19	733,000	732,164	0.109%
U.S. Treasury Bonds	2.25	11/15/24	420,000	419,409	0.063%
U.S. Treasury Bonds	2.25	11/15/25	980,000	976,019	0.146%
U.S. Treasury Bonds	2.25	11/15/27	35,000	34,661	0.005%
U.S. Treasury Bonds	3.13	11/15/28	75,000	79,641	0.012%
U.S. Treasury Bonds	3.13	11/15/41	4,182,000	4,457,751	0.666%
U.S. Treasury Bonds	2.75	11/15/42	65,000	64,797	0.010%
U.S. Treasury Bonds	3	11/15/44	395,000	410,615	0.061%
U.S. Treasury Bonds	3	11/15/45	435,000	452,468	0.068%
U.S. Treasury Bonds	1.63	2/15/26	35,000	33,458	0.005%
U.S. Treasury Bonds	2.75	2/15/28	3,775,000	3,885,891	0.581%
U.S. Treasury Bonds	3.5	2/15/39	3,145,000	3,569,575	0.534%
U.S. Treasury Bonds	3.13	2/15/43	490,000	520,395	0.078%
U.S. Treasury Bonds	2.5	2/15/45	145,000	137,116	0.020%
U.S. Treasury Bonds	3	2/15/47	220,000	228,834	0.034%
U.S. Treasury Bonds	3	2/15/48	910,000	943,698	0.141%
U.S. Treasury Bonds	3	5/15/45	235,000	244,400	0.037%
U.S. Treasury Bonds	3	5/15/47	100,000	103,875	0.016%
U.S. Treasury Bonds	2.13	8/15/21	10,000	9,969	0.001%
U.S. Treasury Bonds	1.5	8/15/26	1,160,000	1,094,750	0.164%
U.S. Treasury Bonds	5.5	8/15/28	400,000	503,563	0.075%
U.S. Treasury Bonds	2.88	8/15/28	650,000	676,102	0.101%
U.S. Treasury Bonds	3.88	8/15/40	215,000	256,589	0.038%
U.S. Treasury Bonds	3.63	8/15/43	195,000	224,524	0.034%
U.S. Treasury Bonds	3.13	8/15/44	610,000	647,934	0.097%
U.S. Treasury Bonds	2.88	8/15/45	570,000	578,906	0.087%
U.S. Treasury Bonds	2.75	8/15/47	6,940,000	6,857,588	1.025%
U.S. Treasury Bonds	3	8/15/48	1,350,000	1,400,414	0.209%
U.S. Treasury Inflation Indexed Bonds	1.38	1/15/20	51,216	51,641	0.008%
U.S. Treasury Inflation Indexed Bonds	1.13	1/15/21	495,939	502,370	0.075%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/22	1,007,692	999,977	0.149%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	726,273	718,216	0.107%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	965,508	975,012	0.146%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	1,962,118	1,942,191	0.290%

U.S. Treasury Inflation Indexed Bonds	2	1/15/26	196,573	216,936	0.032%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	506,365	512,298	0.077%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	419,417	415,813	0.062%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	34,844	38,497	0.006%
U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	193,989	193,626	0.029%
U.S. Treasury Inflation Indexed Bonds	2.5	1/15/29	1,198,183	1,420,595	0.212%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/40	223,599	279,080	0.042%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/41	43,678	54,823	0.008%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	93,573	91,116	0.014%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	787,504	741,607	0.111%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	61,562	68,094	0.010%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/45	118,650	114,127	0.017%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	583,107	594,861	0.089%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	244,004	241,907	0.036%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	80,024	82,200	0.012%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/21	202,212	200,633	0.030%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/22	1,380,406	1,366,602	0.204%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	206,727	208,278	0.031%
U.S. Treasury Inflation Indexed Bonds	1.88	7/15/19	14,147	14,310	0.002%
U.S. Treasury Inflation Indexed Bonds	1.25	7/15/20	1,741,673	1,767,526	0.264%
U.S. Treasury Inflation Indexed Bonds	0.63	7/15/21	988,377	997,334	0.149%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	839,543	835,345	0.125%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	689,582	681,178	0.102%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	617,752	617,559	0.092%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	769,731	753,133	0.113%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	111,132	110,351	0.016%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	538,487	550,772	0.082%
U.S. Treasury Notes	2	11/30/22	655,000	649,883	0.097%
U.S. Treasury Notes	2.5	1/31/24	760,000	769,263	0.115%
U.S. Treasury Notes	2.75	2/15/24	110,000	112,578	0.017%
U.S. Treasury Notes	2.5	2/28/26	635,000	642,541	0.096%
U.S. Treasury Notes	2.38	3/15/22	455,000	457,204	0.068%
U.S. Treasury Notes	2.25	3/31/21	115,000	114,964	0.017%
U.S. Treasury Notes	1.88	3/31/22	80,000	79,225	0.012%
U.S. Treasury Notes	1.75	6/30/22	110,000	108,402	0.016%
U.S. Treasury Notes	2.63	7/31/20	50,000	50,164	0.007%
U.S. Treasury Notes	2.75	7/31/23	3,680,000	3,758,775	0.562%
U.S. Treasury Notes	2.75	8/31/23	245,000	250,359	0.037%
U.S. Treasury Notes	1.88	9/30/22	25,000	24,715	0.004%
U.S. Treasury Notes	2.88	9/30/23	63,000	64,723	0.010%
UT			7,700	177,381	0.027%
Vale			4,594	60,004	0.009%
Valero Energy			476	40,379	0.006%
Valmont Industries			60	7,806	0.001%
Van Lanschot Kempen			4,186	95,081	0.014%
Varroc Engineering			5,954	49,516	0.007%
Varta			124	5,293	0.001%
Ventas Realty LP / Ventas Capital	3.25	8/15/22	20,000	20,105	0.003%
Ventas, REIT			5,034	321,220	0.048%
Veoneer			2,587	60,394	0.009%
Verizon Communications	2.63	8/15/26	230,000	219,599	0.033%
Verizon Communications	5.15	9/15/23	25,000	27,497	0.004%
Verizon Communications			37,834	2,237,124	0.334%
Verizon Owner Trust 2017-1	2.65	9/20/21	200,000	199,318	0.030%
Vertex Pharmaceuticals			3,786	696,435	0.104%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	77,903	77,898	0.012%
V. F.			324	28,159	0.004%
Victrex			8,758	246,700	0.037%
Vidrala			134	11,713	0.002%
Virginia Commonwealth University Health System Authority	4.96	1/1/44	25,000	28,525	0.004%
Visa	4.15	12/14/35	90,000	97,255	0.015%
Visa	2.15	9/15/22	90,000	89,022	0.013%
Visa			18,280	2,855,153	0.427%
VMware			4,798	866,087	0.129%
Vodafone	3.75	1/16/24	180,000	181,397	0.027%
Vodafone			71,079	129,524	0.019%
Vodafone, ADR			19,464	353,856	0.053%
Voestalpine			405	12,311	0.002%
Vornado Realty Trust, REIT			1,110	74,858	0.011%
Vostok New Ventures			9,215	55,634	0.008%
VT Holdings			27,000	101,866	0.015%
Walmart	3.4	6/26/23	300,000	309,295	0.046%

Wal-Mart				4,990	486,675	0.073%
Wal-Mart de Mexico				128,693	344,039	0.051%
Walt Disney	4.5	2/15/21		20,000	20,678	0.003%
Walt Disney	5.65	8/15/20		20,000	20,806	0.003%
Walt Disney				1,617	179,490	0.027%
WANdisco				9,742	79,194	0.012%
Wartsila				1,194	19,310	0.003%
Waste Connections				2,070	183,381	0.027%
Weir Group				3,451	70,142	0.010%
Welcia Holdings				1,700	57,756	0.009%
WellCare Health Plans				772	208,247	0.031%
Wells Fargo	3.07	1/24/23		465,000	466,060	0.070%
Wells Fargo	3.5	3/8/22		95,000	96,963	0.014%
Wells Fargo				36,822	1,779,239	0.266%
Wells Fargo Bank NA	3.33	7/23/21		250,000	251,584	0.038%
Wells Fargo Commercial Mortgage Trust 2015-C30	3.66	9/15/58		41,000	42,354	0.006%
Wells Fargo Commercial Mortgage Trust 2015-C31	3.7	11/15/48		100,000	103,559	0.015%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.77	7/15/58		75,000	77,878	0.012%
Wendy s Funding	4.08	6/15/45		96,500	97,483	0.015%
Western Midstream Operating	5.45	4/1/44		25,000	23,917	0.004%
Western Midstream Operating	4	7/1/22		20,000	20,276	0.003%
West Fraser Timber				405	19,699	0.003%
Westpac Banking	2.15	3/6/20		110,000	109,412	0.016%
Weyerhaeuser, REIT				15,498	408,217	0.061%
William Hill				15,627	32,699	0.005%
Willis North America	3.6	5/15/24		40,000	40,233	0.006%
Willis North America	4.5	9/15/28		160,000	165,998	0.025%
Willis Towers Watson				6,791	1,192,839	0.178%
Wilmar International				76,100	186,074	0.028%
Wirecard				710	89,193	0.013%
Wise Talent Information Technology				41,600	122,651	0.018%
Wix.com				1,812	218,944	0.033%
Woodside Finance	3.7	3/15/28		67,000	64,659	0.010%
Workday				2,736	527,638	0.079%
World Omni Automobile Lease Securitization Trust 2018	3.06	5/15/23		260,000	260,071	0.039%
World Omni Auto Receivables Trust 2016	1.77	9/15/21		30,295	30,168	0.005%
World Omni Auto Receivables Trust 2018	2.19	5/17/21		43,918	43,852	0.007%
Worldpay				2,328	264,228	0.039%
WorleyParsons				25,763	258,574	0.039%
WPP				33,520	354,109	0.053%
WPX Energy				998	13,084	0.002%
Wynn Resorts				739	88,177	0.013%
X5 Retail Group, GDR				5,124	127,710	0.019%
Xaar				21,121	29,130	0.004%
XCEL Energy				412	23,159	0.003%
Xilinx				909	115,252	0.017%
Xylem				449	35,489	0.005%
Yahoo! Japan				82,400	202,098	0.030%
Yandex				5,754	197,592	0.030%
Yara International				2,602	106,617	0.016%
Yellow Hat				8,000	105,395	0.016%
Yes Bank				145,702	576,158	0.086%
Yifeng Pharmacy Chain				5,658	48,695	0.007%
YouGov				22,169	137,899	0.021%
Yum! Brands				4,614	460,523	0.069%
Yume No Machi Souzou linkai				5,000	72,053	0.011%
Yumeshin Holdings				6,400	44,802	0.007%
Yunnan Hongxiang Yixintang Pharma				25,051	93,937	0.014%
YY, ADR				3,151	264,716	0.040%
Zalando				19,332	755,290	0.113%
Zenkoku Hoshu				3,100	108,490	0.016%
Zimmer Biomet Holdings				3,862	493,177	0.074%
Zoetis				466	46,912	0.007%
Zojirushi				8,000	83,292	0.012%
ZOZO				15,900	300,604	0.045%
Zurich Insurance Group				4,471	1,480,065	0.221%
Zur Rose				1,356	117,993	0.018%
Miscellaneous Securities ‡					70,657	
Total Investments in Securities					669,367,651	

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

Forwards Contracts	Currency		Currency		Settlement	Unrealized G/L	% of Net Assets
	Bought	Receive	Sold	Deliver			
JP MORGAN CHASE BANK	AUD	3,944,000	USD	(2,801,029)	04/02/2019	(376)	0.000%

JP MORGAN CHASE BANK	CHF	3,537,000	USD	(3,552,632)	04/02/2019	782	0.000%
JP MORGAN CHASE BANK	DKK	4,642,000	USD	(698,077)	04/02/2019	(353)	0.000%
JP MORGAN CHASE BANK	EUR	11,114,000	USD	(12,477,688)	04/02/2019	(6,438)	-0.001%
JP MORGAN CHASE BANK	GBP	5,197,000	USD	(6,770,652)	04/02/2019	(466)	0.000%
JP MORGAN CHASE BANK	HKD	11,932,000	USD	(1,520,058)	04/02/2019	142	0.000%
JP MORGAN CHASE BANK	ILS	412,000	USD	(113,536)	04/02/2019	(90)	0.000%
JP MORGAN CHASE BANK	JPY	1,092,140,000	USD	(9,868,438)	04/02/2019	(10,806)	-0.002%
JP MORGAN CHASE BANK	NOK	2,547,000	USD	(295,850)	04/02/2019	(499)	0.000%
JP MORGAN CHASE BANK	NZD	138,000	USD	(94,088)	04/02/2019	(104)	0.000%
JP MORGAN CHASE BANK	SEK	10,003,000	USD	(1,078,712)	04/02/2019	(2,498)	0.000%
JP MORGAN CHASE BANK	SGD	733,000	USD	(541,279)	04/02/2019	(379)	0.000%
JP MORGAN CHASE BANK	USD	2,806,633	AUD	(3,944,000)	04/02/2019	5,980	0.001%
JP MORGAN CHASE BANK	USD	3,559,141	CHF	(3,537,000)	04/02/2019	5,728	0.001%
JP MORGAN CHASE BANK	USD	710,224	DKK	(4,642,000)	04/02/2019	12,500	0.002%
JP MORGAN CHASE BANK	USD	12,684,908	EUR	(11,114,000)	04/02/2019	213,658	0.032%
JP MORGAN CHASE BANK	USD	6,921,760	GBP	(5,197,000)	04/02/2019	151,574	0.023%
JP MORGAN CHASE BANK	USD	1,521,484	HKD	(11,932,000)	04/02/2019	1,285	0.000%
JP MORGAN CHASE BANK	USD	113,892	ILS	(412,000)	04/02/2019	446	0.000%
JP MORGAN CHASE BANK	USD	9,835,156	JPY	(1,092,140,000)	04/02/2019	(22,476)	-0.003%
JP MORGAN CHASE BANK	USD	298,339	NOK	(2,547,000)	04/02/2019	2,988	0.000%
JP MORGAN CHASE BANK	USD	94,076	NZD	(138,000)	04/02/2019	91	0.000%
JP MORGAN CHASE BANK	USD	1,085,960	SEK	(10,003,000)	04/02/2019	9,746	0.001%
JP MORGAN CHASE BANK	USD	542,588	SGD	(733,000)	04/02/2019	1,688	0.000%
JP MORGAN CHASE BANK	USD	2,794,841	AUD	(3,933,000)	05/02/2019	404	0.000%
JP MORGAN CHASE BANK	USD	3,558,697	CHF	(3,533,000)	05/02/2019	(660)	0.000%
JP MORGAN CHASE BANK	USD	717,605	DKK	(4,759,000)	05/02/2019	394	0.000%
JP MORGAN CHASE BANK	USD	12,527,260	EUR	(11,130,000)	05/02/2019	7,195	0.001%
JP MORGAN CHASE BANK	USD	6,836,974	GBP	(5,240,000)	05/02/2019	714	0.000%
JP MORGAN CHASE BANK	USD	1,510,723	HKD	(11,848,000)	05/02/2019	(199)	0.000%
JP MORGAN CHASE BANK	USD	111,266	ILS	(403,000)	05/02/2019	81	0.000%
JP MORGAN CHASE BANK	USD	292,127	NOK	(2,512,000)	05/02/2019	500	0.000%
JP MORGAN CHASE BANK	USD	98,235	NZD	(144,000)	05/02/2019	111	0.000%
JP MORGAN CHASE BANK	USD	1,067,714	SEK	(9,879,000)	05/02/2019	2,519	0.000%
JP MORGAN CHASE BANK	USD	534,179	SGD	(723,000)	05/02/2019	360	0.000%
JP MORGAN CHASE BANK	USD	9,595,325	JPY	(1,058,965,000)	05/08/2019	8,672	0.001%
GOLDMAN SACHS & CO	USD	98,673	JPY	(10,963,000)	04/15/2019	(392)	0.000%

Total Forward Currency Exchange Contracts

381,822

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
Airbus	120.00	5/17/2019	(200)	(625)	0.000%
Essity	265.00	4/17/2019	(700)	(292)	0.000%
Essity	270.00	5/17/2019	(400)	(158)	0.000%
iShares iBoxx High Yield Corporate Bond ETF	85.00	4/18/2019	(23,400)	(3,393)	(0.001%)
SPX 4/19 C2850	2,850.00	4/18/2019	(5,000)	(107,500)	(0.016%)
SPX 4/19 C2875	2,875.00	4/18/2019	(5,000)	(53,500)	(0.008%)
SPX 4/19 C2900	2,900.00	4/18/2019	(9,800)	(32,830)	(0.005%)
US 10YR FUT OPTN Jun19P 123	123.00	5/24/2019	(800,000)	(2,125)	0.000%
US 10YR FUT OPTN Jun19P 123.5	123.50	5/24/2019	(800,000)	(3,375)	(0.001%)
US BOND FUTR OPTN Jun19C 155	155.00	5/24/2019	(3,000,000)	(9,844)	(0.001%)
US BOND FUTR OPTN May19C 148	148.00	4/26/2019	(3,000,000)	(62,813)	(0.009%)
US BOND FUTR OPTN May19C 149	149.00	4/26/2019	(3,000,000)	(43,594)	(0.007%)
US BOND FUTR OPTN May19P 143	143.00	4/26/2019	(3,000,000)	(938)	0.000%

Total Options

(320,985)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 6/19	467	6/21/2019	36,047,730	(96,414)	5.388%
FVM9 5YR US NOTE FUT JUN 19	20	6/28/2019	2,316,563	14,156	0.346%
MSCI EAFE FUT 6/19	(47)	6/21/2019	(4,386,040)	(51,393)	(0.656%)
S&P500 EMINI FUT 6/19	56	6/21/2019	7,945,840	(38,442)	1.188%
TUM9 2YR US NOTE FUT JUN 19	32	6/28/2019	6,819,000	(3,325)	1.019%
TYM9 UST 10YR FUT JUN 19	(27)	6/19/2019	(3,353,906)	(22,637)	(0.501%)
USM9 US LONG BOND FUT JUN 19	19	6/19/2019	2,843,469	12,942	0.425%
UXYM9 UST 10YR ULTRA FUT JUN19	(1)	6/19/2019	(132,781)	(173)	(0.020%)
WNM9 ULTRA US BOND FUT JUN19	3	6/19/2019	504,000	13,905	0.075%

Total Futures Contracts

(171,381)

NET ASSETS

669,042,689

NET ASSET VALUE PER SHARE

Global Allocation Fund Shares (\$603,524,733 / 47,994,410 Shares Outstanding)	12.57
Global Allocation Fund - Advisor Class Shares (\$11,692,891 / 934,493 Shares Outstanding)	12.51
Global Allocation Fund - I Class Shares (\$53,825,065 / 4,272,381 Shares Outstanding)	12.60

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	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bangladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanese 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	Nicaraguan 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 Hryvni
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.