

Portfolio of Investments

| Investments in Securities                                 | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|---|----------|----------|------------|------------|-----------------|
| 3SBio   |          |          | 61,000     | 104,663    | 0.015%          |
| 58.com, ADR   |          |          | 7,553      | 469,570    | 0.067%          |
| AAC Technologies Holdings                                 |          |          | 15,500     | 87,691     | 0.013%          |
| Aalberts  |          |          | 2,697      | 105,863    | 0.015%          |
| ABB   |          |          | 15,310     | 306,937    | 0.044%          |
| Abbott Laboratories                                       |          |          | 1,326      | 111,517    | 0.016%          |
| AbbVie  | 3.6      | 5/14/25  | 240,000    | 248,374    | 0.035%          |
| AbbVie  | 4.5      | 5/14/35  | 30,000     | 30,756     | 0.004%          |
| AbbVie  |          |          | 3,995      | 290,516    | 0.042%          |
| Abcam   |          |          | 19,332     | 362,323    | 0.052%          |
| Abn Amro  |          |          | 20,458     | 437,750    | 0.063%          |
| Absa  |          |          | 13,794     | 172,496    | 0.025%          |
| Acadia Realty Trust, REIT                                 |          |          | 2,077      | 56,847     | 0.008%          |
| Acerinox  |          |          | 39,474     | 396,891    | 0.057%          |
| Adecco  |          |          | 1,344      | 80,771     | 0.012%          |
| Ado Properties  |          |          | 2,102      | 86,928     | 0.012%          |
| Aedas Homes SAU   |          |          | 18,132     | 430,840    | 0.062%          |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3.3      | 1/23/23  | 150,000    | 151,500    | 0.022%          |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.13     | 7/3/23   | 150,000    | 156,000    | 0.022%          |
| AGCO  |          |          | 141        | 10,937     | 0.002%          |
| Agilent Technologies                                      | 3.88     | 7/15/23  | 65,000     | 67,836     | 0.010%          |
| Agilent Technologies                                      |          |          | 1,100      | 82,137     | 0.012%          |
| Agnico Eagle Mines  |          |          | 911        | 46,707     | 0.007%          |
| AHS Hospital  | 5.02     | 7/1/45   | 20,000     | 24,880     | 0.004%          |
| Aia   | 3.6      | 4/9/29   | 265,000    | 277,255    | 0.040%          |
| Aia   | 2.91     | 9/20/21  | 295,000    | 294,611    | 0.042%          |
| AIA Group   |          |          | 203,000    | 2,192,176  | 0.313%          |
| Aida Engineering  |          |          | 9,200      | 71,273     | 0.010%          |
| AIG Global Funding  | 3.35     | 6/25/21  | 130,000    | 132,241    | 0.019%          |
| AIG Global Funding  | 2.15     | 7/2/20   | 25,000     | 24,940     | 0.004%          |
| Air Arabia  |          |          | 241,761    | 68,527     | 0.010%          |
| Airbus  |          |          | 1,627      | 230,256    | 0.033%          |
| Air Lease   | 3.5      | 1/15/22  | 75,000     | 76,773     | 0.011%          |
| Air Lease   | 2.5      | 3/1/21   | 85,000     | 84,884     | 0.012%          |
| Air Lease   | 3.63     | 4/1/27   | 45,000     | 45,206     | 0.006%          |
| Air Liquide   |          |          | 9,436      | 1,319,798  | 0.189%          |
| Airports of Thailand                                      |          |          | 59,300     | 142,024    | 0.020%          |
| Air Products & Chemicals                                  |          |          | 3,940      | 891,898    | 0.127%          |
| Aisin Seiki   |          |          | 2,700      | 93,137     | 0.013%          |
| Aixtron   |          |          | 24,347     | 232,576    | 0.033%          |
| AJ Bell   |          |          | 9,720      | 49,312     | 0.007%          |
| Akzo Nobel  |          |          | 1,666      | 156,554    | 0.022%          |
| Alamos Gold   |          |          | 551        | 3,324      | 0.000%          |
| Alcon   |          |          | 9,396      | 583,022    | 0.083%          |
| Alcon   |          |          | 4,848      | 299,362    | 0.043%          |
| Alexander & Baldwin, REIT                                 |          |          | 1,017      | 23,493     | 0.003%          |
| Alexandria Real Estate Equities                           | 4        | 1/15/24  | 30,000     | 31,672     | 0.005%          |
| Alexandria Real Estate, REIT                              |          |          | 510        | 71,956     | 0.010%          |
| Alexion Pharmaceuticals                                   |          |          | 2,160      | 282,917    | 0.040%          |
| Alibaba Group Holding                                     | 4        | 12/6/37  | 400,000    | 409,362    | 0.058%          |
| Alibaba Group Holding, ADR                                |          |          | 27,752     | 4,702,576  | 0.672%          |
| Allianz   |          |          | 3,903      | 941,311    | 0.134%          |
| Allied Properties Real Estate Investment                  |          |          | 514        | 18,593     | 0.003%          |
| Alphabet Class A  |          |          | 459        | 497,005    | 0.071%          |
| Alphabet Class C  |          |          | 4,983      | 5,386,175  | 0.770%          |
| Al Rajhi Bank   |          |          | 21,760     | 404,024    | 0.058%          |
| Alrosa  |          |          | 18,490     | 25,163     | 0.004%          |
| ALS Queensland  |          |          | 2,288      | 11,820     | 0.002%          |
| Altice USA  |          |          | 13,119     | 319,448    | 0.046%          |
| Altria  | 4.75     | 5/5/21   | 20,000     | 20,829     | 0.003%          |
| Altria Group  |          |          | 3,468      | 164,210    | 0.023%          |
| Altus Group   |          |          | 5,500      | 134,691    | 0.019%          |
| Alumina   |          |          | 20,412     | 33,505     | 0.005%          |
| Amadeus IT  |          |          | 6,234      | 494,016    | 0.071%          |
| Amazon.com  | 2.8      | 8/22/24  | 50,000     | 51,442     | 0.007%          |

|   |      |          |         |           |        |
|---|------|----------|---------|-----------|--------|
| Amazon.com  | 3.88 | 8/22/37  | 150,000 | 165,216   | 0.024% |
| Amazon.com  |      |          | 4,221   | 7,993,012 | 1.142% |
| Ambea   |      |          | 11,638  | 78,359    | 0.011% |
| Ambu  |      |          | 12,225  | 198,733   | 0.028% |
| Amcor   |      |          | 63,539  | 722,978   | 0.103% |
| American Airlines 2014-1 Class A Pass Through Trust     | 3.7  | 10/1/26  | 26,317  | 27,179    | 0.004% |
| American Airlines 2015-1 Class A Pass Through Trust     | 3.38 | 5/1/27   | 28,097  | 28,560    | 0.004% |
| American Campus Communities Operating Partnership       | 3.35 | 10/1/20  | 10,000  | 10,088    | 0.001% |
| American Campus Communities Operating Partnership       | 3.63 | 11/15/27 | 230,000 | 234,293   | 0.033% |
| American Campus Communities, REIT                       |      |          | 1,553   | 71,686    | 0.010% |
| American Electric Power                                 |      |          | 249     | 21,914    | 0.003% |
| American Express  | 2.2  | 10/30/20 | 105,000 | 104,839   | 0.015% |
| American Express Credit                                 | 2.2  | 3/3/20   | 95,000  | 94,918    | 0.014% |
| American International                                  | 3.3  | 3/1/21   | 270,000 | 273,526   | 0.039% |
| American International                                  | 2.3  | 7/16/19  | 15,000  | 14,999    | 0.002% |
| American International Group                            |      |          | 61,530  | 3,278,318 | 0.468% |
| American Tower, REIT                                    |      |          | 44      | 8,996     | 0.001% |
| AmeriCredit Automobile Receivables Trust 2016-3         | 1.8  | 10/8/21  | 165,000 | 164,619   | 0.024% |
| Ameriprise Financial                                    |      |          | 545     | 79,112    | 0.011% |
| Amplifon  |      |          | 18,578  | 435,300   | 0.062% |
| Ams   |      |          | 2,103   | 82,337    | 0.012% |
| Anadarko Petroleum                                      |      |          | 250     | 17,640    | 0.003% |
| Analog devices  | 2.85 | 3/12/20  | 75,000  | 75,152    | 0.011% |
| Analog Devices  |      |          | 5,653   | 638,054   | 0.091% |
| Anglo American  |      |          | 1,847   | 52,766    | 0.008% |
| Anglo American Platinum                                 |      |          | 347     | 20,646    | 0.003% |
| AngloGold Ashanti                                       |      |          | 1,697   | 30,418    | 0.004% |
| Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide | 4.9  | 2/1/46   | 90,000  | 99,969    | 0.014% |
| Anheuser-Busch InBev SA/NV                              |      |          | 1,602   | 141,762   | 0.020% |
| Anhui Conch Cement                                      |      |          | 60,000  | 375,439   | 0.054% |
| Anhui Conch Cement                                      |      |          | 20,500  | 124,063   | 0.018% |
| Anthem  | 2.5  | 11/21/20 | 50,000  | 50,081    | 0.007% |
| Anthem  | 4.65 | 1/15/43  | 20,000  | 21,794    | 0.003% |
| Anthem  | 4.1  | 3/1/28   | 130,000 | 138,600   | 0.020% |
| Anthem  |      |          | 3,870   | 1,092,153 | 0.156% |
| Antofagasta   |      |          | 28,340  | 334,757   | 0.048% |
| Aon   | 3.88 | 12/15/25 | 25,000  | 26,664    | 0.004% |
| Aon   | 2.8  | 3/15/21  | 65,000  | 65,408    | 0.009% |
| Appalachian Power                                       | 4.45 | 6/1/45   | 40,000  | 43,878    | 0.006% |
| Apple   | 3.2  | 5/11/27  | 300,000 | 312,768   | 0.045% |
| Apple   | 3.2  | 5/13/25  | 260,000 | 271,449   | 0.039% |
| Apple   |      |          | 3,661   | 724,585   | 0.104% |
| Applied Materials                                       |      |          | 3,276   | 147,125   | 0.021% |
| Aptiv   | 4.15 | 3/15/24  | 15,000  | 15,724    | 0.002% |
| Aptiv   |      |          | 3,531   | 285,411   | 0.041% |
| Arbys Funding 2015-1A                                   | 4.97 | 10/30/45 | 96,500  | 100,381   | 0.014% |
| ArcelorMittal   |      |          | 2,251   | 40,266    | 0.006% |
| Argenx, ADR   |      |          | 1,327   | 187,877   | 0.027% |
| Aruhi   |      |          | 8,800   | 173,020   | 0.025% |
| Asahi Kasei   |      |          | 26,200  | 280,093   | 0.040% |
| Ascendis Pharma, ADR                                    |      |          | 650     | 74,848    | 0.011% |
| Ascential   |      |          | 70,884  | 320,666   | 0.046% |
| Ascentium Equipment Receivables 2018-1 Trust            | 3.21 | 9/11/23  | 115,000 | 116,373   | 0.017% |
| Ashford Hospitality Trust 2018-ASHF                     | 3.29 | 4/15/35  | 172,118 | 171,686   | 0.025% |
| Asics   |      |          | 6,600   | 71,677    | 0.010% |
| ASML Holding  |      |          | 2,892   | 601,334   | 0.086% |
| ASML Holding  |      |          | 5,379   | 1,119,315 | 0.160% |
| ASOS  |      |          | 8,042   | 261,011   | 0.037% |
| Astellas Pharma   |      |          | 49,800  | 709,688   | 0.101% |
| Astra International                                     |      |          | 651,400 | 343,570   | 0.049% |
| AstraZeneca   |      |          | 6,646   | 543,324   | 0.078% |
| AstraZeneca, ADR  |      |          | 7,750   | 319,920   | 0.046% |
| Atlassian   |      |          | 249     | 32,579    | 0.005% |
| Atmos Energy  |      |          | 3,261   | 344,231   | 0.049% |
| Atrium Hotel Portfolio Trust 2017-ATRM                  | 3.32 | 12/15/36 | 150,000 | 149,904   | 0.021% |
| AT&T  | 3    | 6/30/22  | 150,000 | 152,621   | 0.022% |
| Aumann  |      |          | 1,357   | 28,954    | 0.004% |
| Ausgrid Finance Pty                                     | 3.85 | 5/1/23   | 105,000 | 108,796   | 0.016% |
| Australia & New Zealand Banking                         |      |          | 14,455  | 286,922   | 0.041% |
| Autoliv   |      |          | 6,189   | 437,120   | 0.062% |
| Automatic Data Processing                               |      |          | 265     | 43,812    | 0.006% |
| AutoZone  | 3.13 | 4/21/26  | 170,000 | 171,311   | 0.024% |

|                                      |      |          |         |            |        |
|--------------------------------------|------|----------|---------|------------|--------|
| AutoZone                             | 3.75 | 6/1/27   | 70,000  | 72,970     | 0.010% |
| AvalonBay Communities, REIT          |      |          | 1,037   | 210,698    | 0.030% |
| Avanza Holding Bank                  |      |          | 12,275  | 93,700     | 0.013% |
| Avery Dennison                       |      |          | 149     | 17,236     | 0.002% |
| Avis Budget Rental Car Funding AESOP | 2.72 | 11/20/22 | 150,000 | 150,747    | 0.022% |
| Avis Budget Rental Car Funding AESOP | 2.5  | 7/20/21  | 245,000 | 245,211    | 0.035% |
| Avis Budget Rental Car Funding AESOP | 3.55 | 9/22/25  | 105,000 | 108,209    | 0.015% |
| Aviva                                |      |          | 39,393  | 208,648    | 0.030% |
| Avolon Holdings Funding              | 3.95 | 7/1/24   | 70,000  | 71,628     | 0.010% |
| AXA                                  |      |          | 23,229  | 610,034    | 0.087% |
| AXA Equitable Holdings               | 3.9  | 4/20/23  | 45,000  | 46,833     | 0.007% |
| Axis Bank                            |      |          | 65,810  | 771,776    | 0.110% |
| B2Gold                               |      |          | 1,560   | 4,741      | 0.001% |
| Baidu                                | 3.88 | 9/29/23  | 210,000 | 217,916    | 0.031% |
| Baidu, ADR                           |      |          | 3,257   | 382,242    | 0.055% |
| Baker Hughes A Ge                    |      |          | 585     | 14,409     | 0.002% |
| Bakkavor                             |      |          | 49,486  | 75,255     | 0.011% |
| Ball                                 |      |          | 11,490  | 804,185    | 0.115% |
| Baltimore Gas & Electric             | 3.35 | 7/1/23   | 225,000 | 232,286    | 0.033% |
| Banca Generali                       |      |          | 2,672   | 76,939     | 0.011% |
| Banca Mediolanum                     |      |          | 33,806  | 249,013    | 0.036% |
| Banco Bradesco                       |      |          | 58,925  | 580,511    | 0.083% |
| Banco Bradesco, ADR                  |      |          | 21,836  | 214,430    | 0.031% |
| Banco Comercial Portugues            |      |          | 229,221 | 70,875     | 0.010% |
| Banco Santander                      | 3.85 | 4/12/23  | 200,000 | 207,193    | 0.030% |
| Banco Santander Chile, ADR           |      |          | 14,868  | 444,851    | 0.064% |
| Bank Central Asia                    |      |          | 448,800 | 952,388    | 0.136% |
| Bank Negara Indonesia Persero        |      |          | 146,900 | 95,706     | 0.014% |
| Bank of America                      | 4.45 | 3/3/26   | 50,000  | 53,843     | 0.008% |
| Bank of America                      | 3.55 | 3/5/24   | 100,000 | 103,549    | 0.015% |
| Bank of America                      | 3.5  | 4/19/26  | 400,000 | 418,086    | 0.060% |
| Bank of America                      | 4.24 | 4/24/38  | 120,000 | 130,586    | 0.019% |
| Bank of America                      | 3    | 6/25/22  | 250,000 | 250,600    | 0.036% |
| Bank of America                      |      |          | 100,408 | 2,911,832  | 0.416% |
| Bank of Montreal                     | 3.1  | 4/13/21  | 215,000 | 218,226    | 0.031% |
| Bank of Nova Scotia                  | 3.13 | 4/20/21  | 205,000 | 208,064    | 0.030% |
| Bank of the Ryukyus                  |      |          | 2,400   | 25,666     | 0.004% |
| Baozun, ADR                          |      |          | 2,940   | 146,588    | 0.021% |
| Barclays, ADR                        |      |          | 4,884   | 37,167     | 0.005% |
| Barrick Gold                         |      |          | 9,306   | 146,886    | 0.021% |
| BASF                                 |      |          | 5,838   | 424,710    | 0.061% |
| Basic-Fit                            |      |          | 2,086   | 73,416     | 0.010% |
| Bawag                                |      |          | 6,282   | 263,124    | 0.038% |
| Bayer                                |      |          | 14,870  | 1,031,388  | 0.147% |
| Bayer US Finance II                  | 3.5  | 6/25/21  | 310,000 | 315,188    | 0.045% |
| BBVA Bancomer SA/Texas               | 4.38 | 4/10/24  | 150,000 | 156,825    | 0.022% |
| Becton Dickinson And                 |      |          | 2,361   | 146,793    | 0.021% |
| Becton Dickinson And                 | 3.7  | 6/6/27   | 183,000 | 191,097    | 0.027% |
| Becton, Dickinson & Company          |      |          | 13,044  | 3,287,218  | 0.470% |
| Beijing Enterprises Holdings         |      |          | 24,500  | 124,539    | 0.018% |
| Benefit One                          |      |          | 8,500   | 147,083    | 0.021% |
| Benesse Holdings                     |      |          | 4,100   | 95,683     | 0.014% |
| Berkshire Hathaway                   | 2.75 | 3/15/23  | 35,000  | 35,549     | 0.005% |
| Berkshire Hathaway Energy            | 5.15 | 11/15/43 | 25,000  | 30,581     | 0.004% |
| Bhp                                  |      |          | 15,450  | 395,125    | 0.056% |
| Bhp                                  |      |          | 23,703  | 689,012    | 0.098% |
| Bid                                  |      |          | 4,115   | 89,607     | 0.013% |
| BIM Birlisik Magazalar               |      |          | 10,590  | 145,515    | 0.021% |
| Biocartis                            |      |          | 4,204   | 49,813     | 0.007% |
| Biogen                               | 3.63 | 9/15/22  | 90,000  | 92,861     | 0.013% |
| BioMerieux                           |      |          | 357     | 29,581     | 0.004% |
| Black Knight                         |      |          | 4,241   | 255,096    | 0.036% |
| Blackstone Hedge Fund Solutions      |      |          | 59,194  | 69,581,877 | 9.942% |
| BlueScope Steel                      |      |          | 2,384   | 20,271     | 0.003% |
| Blue Star                            |      |          | 8,401   | 94,498     | 0.014% |
| BM&FBOVESPA                          |      |          | 18,800  | 183,400    | 0.026% |
| BMW                                  |      |          | 1,372   | 101,415    | 0.014% |
| BMW US Capital                       | 2.95 | 4/14/22  | 295,000 | 299,084    | 0.043% |
| BMW US Capital                       | 3.25 | 8/14/20  | 285,000 | 287,828    | 0.041% |
| BMW Vehicle Lease Trust 2017-2       | 2.07 | 10/20/20 | 28,855  | 28,814     | 0.004% |
| BNP Paribas                          |      |          | 24,403  | 1,156,832  | 0.165% |
| Boardwalk Pipelines                  | 4.95 | 12/15/24 | 10,000  | 10,654     | 0.002% |

|  |      |          |         |           |        |
|--|------|----------|---------|-----------|--------|
| Boeing   |      |          | 12,472  | 4,539,933 | 0.649% |
| Boliden  |      |          | 2,983   | 76,436    | 0.011% |
| Bombardier                                     |      |          | 33,908  | 56,964    | 0.008% |
| Booking Holdings                               | 3.65 | 3/15/25  | 30,000  | 31,693    | 0.005% |
| Booking Holdings                               |      |          | 577     | 1,081,708 | 0.155% |
| Booz Allen Hamilton                            |      |          | 4,529   | 299,865   | 0.043% |
| Boral Finance Pty                              | 3    | 11/1/22  | 10,000  | 9,970     | 0.001% |
| Boston Properties, REIT                        |      |          | 333     | 42,957    | 0.006% |
| Boston Scientific                              |      |          | 18,488  | 794,614   | 0.114% |
| BP   |      |          | 9,324   | 64,958    | 0.009% |
| BP, ADR  |      |          | 26,850  | 1,119,645 | 0.160% |
| BP Capital Markets                             | 1.77 | 9/19/19  | 45,000  | 44,930    | 0.006% |
| Bpce   | 4.5  | 3/15/25  | 400,000 | 421,421   | 0.060% |
| Bpce   | 4    | 9/12/23  | 265,000 | 275,506   | 0.039% |
| Brenntag                                       |      |          | 1,745   | 85,623    | 0.012% |
| Bridgestone                                    |      |          | 3,500   | 138,071   | 0.020% |
| British American Tobacco                       |      |          | 14,572  | 508,797   | 0.073% |
| Britvic  |      |          | 5,198   | 58,647    | 0.008% |
| Brixmor Operating Partnership                  | 3.9  | 3/15/27  | 25,000  | 25,623    | 0.004% |
| Brixmor Operating Partnership                  | 3.88 | 8/15/22  | 20,000  | 20,606    | 0.003% |
| BR Malls Participacoes                         |      |          | 26,880  | 100,661   | 0.014% |
| Broadcom                                       |      |          | 3,886   | 1,118,624 | 0.160% |
| Broadcom Corp / Broadcom Cayman Finance        | 2.2  | 1/15/21  | 135,000 | 133,755   | 0.019% |
| Broadcom Corp / Broadcom Cayman Finance        | 3    | 1/15/22  | 110,000 | 110,426   | 0.016% |
| Brunello Cucinelli                             |      |          | 2,403   | 81,136    | 0.012% |
| BTG Hotels                                     |      |          | 59,473  | 155,982   | 0.022% |
| BT Group                                       |      |          | 60,379  | 150,968   | 0.022% |
| Burberry                                       |      |          | 15,326  | 363,261   | 0.052% |
| Burlington Northern Santa Fe                   | 3.05 | 9/1/22   | 65,000  | 66,523    | 0.010% |
| BX Trust 2018-GW                               | 3.19 | 5/15/35  | 55,000  | 54,896    | 0.008% |
| Cabot Oil & Gas                                |      |          | 899     | 20,641    | 0.003% |
| CAE  |      |          | 5,300   | 142,502   | 0.020% |
| Cairn Energy                                   |      |          | 5,149   | 11,357    | 0.002% |
| Cairn Homes                                    |      |          | 77,042  | 104,120   | 0.015% |
| Calbee   |      |          | 4,300   | 116,134   | 0.017% |
| Cal-Maine Foods                                |      |          | 156     | 6,508     | 0.001% |
| Calyxt   |      |          | 139     | 1,735     | 0.000% |
| Camden Property Trust, REIT                    |      |          | 872     | 91,028    | 0.013% |
| Cameco   |      |          | 3,236   | 34,694    | 0.005% |
| Canada Goose Holdings                          |      |          | 1,964   | 76,066    | 0.011% |
| Canadian Apartment Properties REIT             |      |          | 614     | 22,674    | 0.003% |
| Canadian Natural Resources                     | 2.95 | 1/15/23  | 175,000 | 176,309   | 0.025% |
| Canadian Natural Resources                     |      |          | 5,541   | 149,405   | 0.021% |
| Canadian Pacific Railway                       |      |          | 790     | 185,840   | 0.027% |
| Canadian Pacific Railway                       |      |          | 650     | 153,090   | 0.022% |
| Cantor Commercial Real Estate Lending 2019-CF1 | 4.41 | 5/15/52  | 100,000 | 105,235   | 0.015% |
| Capgemini                                      |      |          | 2,604   | 323,764   | 0.046% |
| CapitaLand Commercial Trust                    |      |          | 11,300  | 18,133    | 0.003% |
| CapitaLand Mall Trust                          |      |          | 14,300  | 27,810    | 0.004% |
| Capital One Financial                          | 3.2  | 1/30/23  | 230,000 | 235,717   | 0.034% |
| Capital One Financial                          | 3.45 | 4/30/21  | 135,000 | 137,390   | 0.020% |
| Carel Industries                               |      |          | 12,802  | 155,851   | 0.022% |
| CarMax Auto Owner Trust 2015-4                 | 1.56 | 11/16/20 | 152     | 152       | 0.000% |
| CarMax Auto Owner Trust 2017-4                 | 2.11 | 10/17/22 | 20,000  | 19,970    | 0.003% |
| CarMax Auto Owner Trust 2018-2                 | 2.98 | 1/17/23  | 70,000  | 70,801    | 0.010% |
| Catcher Technology                             |      |          | 21,000  | 150,874   | 0.022% |
| Caterpillar Financial Services                 | 3.15 | 9/7/21   | 250,000 | 254,799   | 0.036% |
| Cboe Global Markets                            |      |          | 2,493   | 258,350   | 0.037% |
| CC Holdings GS V LLC / Crown Castle GS III     | 3.85 | 4/15/23  | 25,000  | 26,152    | 0.004% |
| CD 2016-CD2 Mortgage Trust                     | 3.53 | 11/10/49 | 55,000  | 58,313    | 0.008% |
| Celgene  | 3.55 | 8/15/22  | 250,000 | 258,761   | 0.037% |
| Cellnex Telecom                                |      |          | 24,271  | 897,869   | 0.128% |
| Celulosa Arauco Y Constitucion                 | 5.5  | 11/2/47  | 250,000 | 268,750   | 0.038% |
| Centamin                                       |      |          | 8,091   | 11,771    | 0.002% |
| Centene  |      |          | 3,142   | 164,766   | 0.024% |
| Centennial Resource Development                |      |          | 1,683   | 12,774    | 0.002% |
| Centerra Gold                                  |      |          | 479     | 3,372     | 0.000% |
| Centra Health                                  | 4.7  | 1/1/48   | 385,000 | 419,186   | 0.060% |
| Central Japan Railway                          |      |          | 1,500   | 300,762   | 0.043% |
| Ceridian HCM Holding                           |      |          | 8,209   | 412,092   | 0.059% |
| CF Industries                                  |      |          | 5,560   | 259,708   | 0.037% |
| CGGS Commercial Mortgage Trust 2018-WSS        | 3.29 | 2/15/37  | 125,000 | 124,763   | 0.018% |

|   |      |          |         |           |        |
|---|------|----------|---------|-----------|--------|
| Challenger Ltd/Australia  |      |          | 35,549  | 165,930   | 0.024% |
| Charles Schwab  |      |          | 14,146  | 568,528   | 0.081% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 4.5  | 2/1/24   | 250,000 | 265,908   | 0.038% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 4.91 | 7/23/25  | 50,000  | 54,264    | 0.008% |
| Charter Hall Retail REIT  |      |          | 5,018   | 15,411    | 0.002% |
| Chevron   |      |          | 187     | 23,270    | 0.003% |
| China Longyuan Power  |      |          | 220,000 | 141,363   | 0.020% |
| China Mengniu Dairy   |      |          | 198,000 | 767,671   | 0.110% |
| China Overseas Land & Investment  |      |          | 38,000  | 140,247   | 0.020% |
| China Resources Beer Holdings   |      |          | 52,000  | 247,043   | 0.035% |
| China Steel   |      |          | 36,000  | 28,933    | 0.004% |
| Chow Sang Sang Holdings International   |      |          | 33,000  | 49,003    | 0.007% |
| Chubb   |      |          | 7,028   | 1,035,154 | 0.148% |
| Chugai Pharmaceutical   |      |          | 5,900   | 386,408   | 0.055% |
| Cie Automotive  |      |          | 3,274   | 94,755    | 0.014% |
| Cigna   | 3.75 | 7/15/23  | 175,000 | 181,907   | 0.026% |
| Cigna   |      |          | 12,894  | 2,031,450 | 0.290% |
| Cigna Holding   | 3.25 | 4/15/25  | 250,000 | 253,807   | 0.036% |
| Cineworld   |      |          | 65,324  | 210,164   | 0.030% |
| Cintas  |      |          | 322     | 76,407    | 0.011% |
| Cisco Systems   |      |          | 41,627  | 2,278,246 | 0.326% |
| Citibank NA   | 3.4  | 7/23/21  | 250,000 | 254,967   | 0.036% |
| Citigroup   | 3.89 | 1/10/28  | 315,000 | 332,257   | 0.047% |
| Citigroup   | 4.08 | 4/23/29  | 100,000 | 107,038   | 0.015% |
| Citigroup   | 4.45 | 9/29/27  | 70,000  | 75,137    | 0.011% |
| Citigroup   |      |          | 588     | 41,178    | 0.006% |
| Citigroup Commercial Mortgage Trust 2015-GC33                                   | 3.78 | 9/10/58  | 25,000  | 26,677    | 0.004% |
| Citigroup Commercial Mortgage Trust 2017-P7                                     | 3.92 | 4/14/50  | 100,000 | 105,800   | 0.015% |
| City of Los Angeles department of Airports                                      | 7.05 | 5/15/40  | 15,000  | 22,859    | 0.003% |
| CK Hutchison Holdings   |      |          | 47,260  | 466,161   | 0.067% |
| Clicks Group  |      |          | 11,661  | 169,910   | 0.024% |
| Close Brothers  |      |          | 2,470   | 44,331    | 0.006% |
| CMS Energy  | 4.88 | 3/1/44   | 25,000  | 28,644    | 0.004% |
| Cnh Equipment Trust 2017  | 2.08 | 2/15/23  | 40,000  | 39,938    | 0.006% |
| Cobham  |      |          | 17,323  | 23,446    | 0.003% |
| Coca-Cola Bottlers Japan  |      |          | 9,800   | 248,568   | 0.036% |
| Cochlear  |      |          | 1,231   | 179,228   | 0.026% |
| Cognizant Technology Solutions  |      |          | 2,534   | 160,630   | 0.023% |
| COLT 2018-1 Mortgage Loan Trust   | 2.93 | 2/25/48  | 36,306  | 36,235    | 0.005% |
| Columbia Pipeline   | 3.3  | 6/1/20   | 40,000  | 40,272    | 0.006% |
| Comcast   |      |          | 31,288  | 1,322,857 | 0.189% |
| COMM 2014-LC15 Mortgage Trust   | 4.6  | 4/10/47  | 45,000  | 47,829    | 0.007% |
| COMM 2015-CCRE24 Mortgage Trust   | 3.7  | 8/10/48  | 40,000  | 42,609    | 0.006% |
| COMM 2015-LC21 Mortgage Trust   | 3.71 | 7/10/48  | 60,000  | 63,870    | 0.009% |
| COMM 2015-LC23 Mortgage Trust   | 3.77 | 10/10/48 | 100,000 | 107,066   | 0.015% |
| Commerzbank   |      |          | 22,261  | 159,864   | 0.023% |
| CommonSpirit Health   | 2.95 | 11/1/22  | 25,000  | 25,241    | 0.004% |
| Compania de Minas Buenaventura, ADR   |      |          | 1,316   | 21,938    | 0.003% |
| Compass Group   |      |          | 10,579  | 253,598   | 0.036% |
| Computer Modelling  |      |          | 2,640   | 14,676    | 0.002% |
| Conagra Brands  |      |          | 41,332  | 1,096,125 | 0.157% |
| Concentradora Fibra Danhos  |      |          | 10,500  | 14,005    | 0.002% |
| Concho Resources  | 3.75 | 10/1/27  | 25,000  | 25,750    | 0.004% |
| Concho Resources  |      |          | 4,047   | 417,569   | 0.060% |
| Connecticut Avenue Securities Trust 2019-R03                                    | 3.15 | 9/25/31  | 88,396  | 88,436    | 0.013% |
| ConocoPhillips  |      |          | 3,524   | 214,964   | 0.031% |
| Constellation Brands  |      |          | 85      | 16,740    | 0.002% |
| Continental Resources   |      |          | 742     | 31,231    | 0.004% |
| ConvaTec  |      |          | 41,283  | 76,493    | 0.011% |
| Cooperatieve Rabobank UA/NY   | 3.13 | 4/26/21  | 250,000 | 253,899   | 0.036% |
| Cooper Companies  |      |          | 1,868   | 629,311   | 0.090% |
| Corbion   |      |          | 17,021  | 554,082   | 0.079% |
| Corning   |      |          | 434     | 14,422    | 0.002% |
| Corteva   |      |          | 241     | 7,126     | 0.001% |
| CoStar Group  |      |          | 107     | 59,284    | 0.008% |
| Country Garden Services Holdings  |      |          | 264,000 | 610,018   | 0.087% |
| County of Miami-Dade FL Transit System  | 5.62 | 7/1/40   | 160,000 | 207,790   | 0.030% |
| Covestro  |      |          | 2,844   | 144,787   | 0.021% |
| CP ALL  |      |          | 289,100 | 811,832   | 0.116% |
| Credicorp   |      |          | 2,868   | 656,514   | 0.094% |
| Credit Agricole SA/London   | 3.75 | 4/24/23  | 250,000 | 258,371   | 0.037% |
| Credit Suisse   | 3    | 12/14/23 | 250,000 | 251,145   | 0.036% |

|   |      |          |         |           |        |
|---|------|----------|---------|-----------|--------|
| CRH America Finance                               | 3.95 | 4/4/28   | 200,000 | 205,805   | 0.029% |
| Criteo, ADR                                       |      |          | 1,545   | 26,589    | 0.004% |
| Croda International                               |      |          | 495     | 32,198    | 0.005% |
| Crown Castle International                        | 4.75 | 5/15/47  | 30,000  | 32,307    | 0.005% |
| Crown Castle International                        | 3.7  | 6/15/26  | 40,000  | 41,370    | 0.006% |
| Crown Castle International, REIT                  |      |          | 2,746   | 357,941   | 0.051% |
| Crown Castle Towers                               | 3.72 | 7/15/23  | 125,000 | 128,599   | 0.018% |
| CSL   |      |          | 867     | 131,285   | 0.019% |
| CSPC Pharmaceutical                               |      |          | 68,000  | 109,674   | 0.016% |
| CStone Pharmaceuticals                            |      |          | 54,000  | 79,782    | 0.011% |
| CSX   |      |          | 2,312   | 178,879   | 0.026% |
| Ctrip.com International, ADR                      |      |          | 10,136  | 374,120   | 0.053% |
| CubeSmart, REIT                                   |      |          | 2,281   | 76,277    | 0.011% |
| CVS Health  | 3.13 | 3/9/20   | 385,000 | 386,497   | 0.055% |
| CVS Health  | 3.5  | 7/20/22  | 40,000  | 41,041    | 0.006% |
| CyberAgent  |      |          | 10,000  | 364,421   | 0.052% |
| Cyient  |      |          | 12,694  | 99,520    | 0.014% |
| CyrusOne, REIT                                    |      |          | 73      | 4,214     | 0.001% |
| Daiichi Sankyo                                    |      |          | 1,800   | 94,402    | 0.013% |
| Daikin Industries                                 |      |          | 2,200   | 288,066   | 0.041% |
| Daimler   |      |          | 10,070  | 561,622   | 0.080% |
| Daimler Finance North America                     | 2.3  | 2/12/21  | 150,000 | 149,376   | 0.021% |
| Daio Paper  |      |          | 21,200  | 249,787   | 0.036% |
| Danaher   | 2.4  | 9/15/20  | 40,000  | 40,045    | 0.006% |
| Danaher   |      |          | 18,074  | 2,583,136 | 0.369% |
| Danske Bank                                       |      |          | 12,561  | 199,008   | 0.028% |
| Dassault Aviation                                 |      |          | 623     | 895,706   | 0.128% |
| DB HiTek  |      |          | 6,736   | 85,917    | 0.012% |
| DBS Group   |      |          | 17,500  | 336,176   | 0.048% |
| DCC   |      |          | 5,117   | 456,497   | 0.065% |
| Dcp Midstream Operating                           | 3.88 | 3/15/23  | 25,000  | 25,281    | 0.004% |
| Deephaven Residential Mortgage Trust 2018-1       | 2.98 | 12/25/57 | 46,431  | 46,547    | 0.007% |
| Deephaven Residential Mortgage Trust 2019-2       | 3.56 | 4/25/59  | 100,579 | 101,647   | 0.015% |
| Delta Air Lines                                   | 2.88 | 3/13/20  | 125,000 | 124,840   | 0.018% |
| Delta Air Lines                                   | 3.8  | 4/19/23  | 75,000  | 76,959    | 0.011% |
| Delta Air Lines                                   |      |          | 929     | 52,721    | 0.008% |
| Delta Air Lines 2015-1 Class B Pass Through Trust | 4.25 | 7/30/23  | 30,678  | 31,860    | 0.005% |
| DeNA  |      |          | 2,900   | 55,600    | 0.008% |
| Denka   |      |          | 1,900   | 56,544    | 0.008% |
| Derwent London                                    |      |          | 748     | 29,621    | 0.004% |
| Descartes Systems                                 |      |          | 3,710   | 137,261   | 0.020% |
| Detour Gold                                       |      |          | 285     | 3,595     | 0.001% |
| Devon Energy                                      |      |          | 11,034  | 314,690   | 0.045% |
| Dexcom  |      |          | 1,674   | 250,832   | 0.036% |
| Diageo  |      |          | 9,517   | 409,616   | 0.059% |
| Diamondback Energy                                |      |          | 451     | 49,145    | 0.007% |
| DIC   |      |          | 8,000   | 211,831   | 0.030% |
| Digital Realty Trust, REIT                        |      |          | 133     | 15,666    | 0.002% |
| Direct Line Insurance                             |      |          | 63,972  | 269,661   | 0.039% |
| DIRTT Environmental Solutions                     |      |          | 28,167  | 160,241   | 0.023% |
| Disco   |      |          | 1,700   | 280,527   | 0.040% |
| Discover Financial Services                       | 3.85 | 11/21/22 | 95,000  | 99,253    | 0.014% |
| Discover Financial Services                       | 3.75 | 3/4/25   | 15,000  | 15,539    | 0.002% |
| DKSH Holding                                      |      |          | 2,617   | 153,345   | 0.022% |
| DNB   |      |          | 22,679  | 422,593   | 0.060% |
| Dollar General                                    |      |          | 3,514   | 474,952   | 0.068% |
| Dollar Tree                                       |      |          | 11,353  | 1,219,199 | 0.174% |
| Dominion Energy                                   | 2.58 | 7/1/20   | 230,000 | 229,688   | 0.033% |
| Domino's Pizza                                    |      |          | 192     | 53,430    | 0.008% |
| Dormakaba Holding                                 |      |          | 175     | 126,922   | 0.018% |
| Douglas Emmett, REIT                              |      |          | 2,212   | 88,126    | 0.013% |
| Douzzone Bizon                                    |      |          | 2,194   | 118,512   | 0.017% |
| Dow   |      |          | 241     | 11,884    | 0.002% |
| Dow Chemical                                      | 3.15 | 5/15/24  | 90,000  | 91,712    | 0.013% |
| Downer EDI  |      |          | 19,177  | 93,285    | 0.013% |
| DP World  |      |          | 7,048   | 112,046   | 0.016% |
| Draper Esprit                                     |      |          | 19,252  | 122,622   | 0.018% |
| Dril-Quip   |      |          | 241     | 11,568    | 0.002% |
| DRIVEN BRANDS FUNDING                             | 4.74 | 4/20/48  | 24,750  | 25,961    | 0.004% |
| Dufry   |      |          | 1,069   | 90,590    | 0.013% |
| DuPont de Nemours                                 |      |          | 6,977   | 523,763   | 0.075% |
| EastGroup Properties, REIT                        |      |          | 293     | 33,982    | 0.005% |

|  |      |          |         |           |        |
|--|------|----------|---------|-----------|--------|
| East West Bancorp                        |      |          | 5,739   | 268,413   | 0.038% |
| Eaton Vance                              | 3.63 | 6/15/23  | 15,000  | 15,591    | 0.002% |
| Ecolab                                   | 3.25 | 12/1/27  | 265,000 | 275,922   | 0.039% |
| Edenred                                  |      |          | 3,389   | 172,719   | 0.025% |
| Edison International                     |      |          | 7,202   | 485,487   | 0.069% |
| Edita Food Industries SAE, GDR           |      |          | 6,243   | 37,511    | 0.005% |
| Eiken Chemical                           |      |          | 5,400   | 85,684    | 0.012% |
| Elanco Animal Health                     | 3.91 | 8/27/21  | 30,000  | 30,713    | 0.004% |
| Elanco Animal Health                     |      |          | 29,298  | 990,272   | 0.141% |
| Electricite de France                    |      |          | 9,835   | 123,998   | 0.018% |
| Electric Power development               |      |          | 13,800  | 314,036   | 0.045% |
| Electronic Arts                          |      |          | 2,532   | 256,390   | 0.037% |
| Elekta                                   |      |          | 34,426  | 500,442   | 0.072% |
| Element Fleet Management                 |      |          | 36,365  | 265,472   | 0.038% |
| Eli Lilly                                |      |          | 2,985   | 330,708   | 0.047% |
| Enbridge                                 |      |          | 566     | 20,421    | 0.003% |
| Enbridge Energy Partners                 | 5.2  | 3/15/20  | 25,000  | 25,466    | 0.004% |
| Encana                                   |      |          | 1,987   | 10,193    | 0.001% |
| Enel Finance International               | 4.25 | 9/14/23  | 215,000 | 225,728   | 0.032% |
| Energias do Brasil                       |      |          | 27,156  | 133,660   | 0.019% |
| Engie                                    |      |          | 35,512  | 538,486   | 0.077% |
| Eni                                      | 4    | 9/12/23  | 295,000 | 306,814   | 0.044% |
| Eni                                      |      |          | 41,801  | 695,039   | 0.099% |
| En-Japan                                 |      |          | 2,500   | 97,851    | 0.014% |
| Entergy                                  |      |          | 14,575  | 1,500,205 | 0.214% |
| EOG Resources                            |      |          | 6,622   | 616,906   | 0.088% |
| E.ON                                     |      |          | 40,914  | 443,922   | 0.063% |
| EPAM Systems                             |      |          | 1,386   | 239,917   | 0.034% |
| Epiroc                                   |      |          | 1,326   | 13,153    | 0.002% |
| Epiroc                                   |      |          | 30,145  | 314,091   | 0.045% |
| EPR Properties, REIT                     |      |          | 22      | 1,641     | 0.000% |
| Equifax                                  |      |          | 1,475   | 199,479   | 0.029% |
| Equinix, REIT                            |      |          | 35      | 17,650    | 0.003% |
| Equinor                                  |      |          | 15,570  | 308,868   | 0.044% |
| Equity Residential, REIT                 |      |          | 2,164   | 164,291   | 0.023% |
| Erste Group Bank                         |      |          | 20,173  | 748,099   | 0.107% |
| Escorts                                  |      |          | 10,569  | 82,050    | 0.012% |
| Essex Property Trust, REIT               |      |          | 459     | 133,996   | 0.019% |
| EssilorLuxottica                         |      |          | 7,118   | 927,631   | 0.133% |
| Essity                                   |      |          | 38,254  | 1,176,824 | 0.168% |
| Eurofins Scientific                      |      |          | 397     | 175,181   | 0.025% |
| European Investment Bank                 | 1.63 | 12/15/20 | 65,000  | 64,695    | 0.009% |
| Eutelsat Communications                  |      |          | 13,346  | 249,251   | 0.036% |
| Evergy                                   |      |          | 5,934   | 356,930   | 0.051% |
| Eversource Energy                        | 3.3  | 1/15/28  | 15,000  | 15,267    | 0.002% |
| Eversource Energy                        |      |          | 201     | 15,228    | 0.002% |
| Evolution Mining                         |      |          | 4,793   | 14,690    | 0.002% |
| Exelon Generation                        | 5.2  | 10/1/19  | 25,000  | 25,165    | 0.004% |
| Exelon Generation                        | 2.95 | 1/15/20  | 10,000  | 10,021    | 0.001% |
| Experian                                 |      |          | 17,730  | 537,036   | 0.077% |
| Express Scripts Holding                  | 2.6  | 11/30/20 | 145,000 | 145,264   | 0.021% |
| ExxonMobil                               |      |          | 351     | 26,897    | 0.004% |
| Ezaki Glico                              |      |          | 5,000   | 222,904   | 0.032% |
| Facebook                                 |      |          | 25,183  | 4,860,319 | 0.694% |
| FamilyMart UNY Holdings                  |      |          | 3,200   | 76,399    | 0.011% |
| Fannie Mae Connecticut Avenue Securities | 3.08 | 10/25/30 | 67,593  | 67,609    | 0.010% |
| Fannie Mae Connecticut Avenue Securities | 3.12 | 1/25/31  | 264,567 | 264,659   | 0.038% |
| FANUC                                    |      |          | 1,200   | 222,975   | 0.032% |
| Farfetch                                 |      |          | 6,004   | 124,883   | 0.018% |
| Fast Retailing                           |      |          | 100     | 60,530    | 0.009% |
| Federal Home Loan Banks                  | 1    | 9/26/19  | 200,000 | 199,421   | 0.028% |
| Federal Home Loan Mortgage               | 2.5  | 4/23/20  | 165,000 | 165,746   | 0.024% |
| Federal Realty Investment Trust          | 2.55 | 1/15/21  | 60,000  | 60,159    | 0.009% |
| Federal Realty Investment Trust, REIT    |      |          | 503     | 64,766    | 0.009% |
| Ferrari                                  |      |          | 437     | 70,541    | 0.010% |
| Fidelity National Information            |      |          | 10,326  | 1,266,794 | 0.181% |
| Fidelity National Information Services   | 4.25 | 5/15/28  | 135,000 | 147,405   | 0.021% |
| Fifth Third Bancorp                      | 4.3  | 1/16/24  | 65,000  | 69,253    | 0.010% |
| Fifth Third Bancorp                      |      |          | 31,815  | 887,639   | 0.127% |
| Fifth Third Bank/Cincinnati OH           | 3.35 | 7/26/21  | 250,000 | 255,129   | 0.036% |
| FinecoBank Banca Fineco                  |      |          | 16,243  | 181,199   | 0.026% |
| First Abu Dhabi Bank                     |      |          | 107,275 | 434,840   | 0.062% |

|   |      |          |         |           |        |
|---|------|----------|---------|-----------|--------|
| First Derivatives   |      |          | 5,662   | 255,901   | 0.037% |
| FirstEnergy   | 7.38 | 11/15/31 | 60,000  | 81,891    | 0.012% |
| FirstEnergy Transmission                                  | 4.35 | 1/15/25  | 65,000  | 69,662    | 0.010% |
| First Industrial Realty, REIT                             |      |          | 524     | 19,252    | 0.003% |
| First Quantum Minerals                                    |      |          | 1,200   | 11,399    | 0.002% |
| FirstRand   |      |          | 146,251 | 712,312   | 0.102% |
| Fiserv  | 3.2  | 7/1/26   | 100,000 | 102,020   | 0.015% |
| Fiserv  |      |          | 5,693   | 518,974   | 0.074% |
| Fisher & Paykel Healthcare                                |      |          | 24,826  | 258,252   | 0.037% |
| FleetCor Technologies                                     |      |          | 5,233   | 1,469,688 | 0.210% |
| Florida Gas Transmission                                  | 3.88 | 7/15/22  | 20,000  | 20,629    | 0.003% |
| Florida Gas Transmission                                  | 4.35 | 7/15/25  | 215,000 | 228,388   | 0.033% |
| Flowserve   |      |          | 200     | 10,538    | 0.002% |
| Fluor   |      |          | 340     | 11,455    | 0.002% |
| Ford Credit Auto Owner Trust 2019-REV1                    | 3.82 | 7/15/30  | 205,000 | 213,727   | 0.031% |
| Ford Credit Floorplan Master Owner Trust                  | 2.34 | 9/15/22  | 105,000 | 104,874   | 0.015% |
| Ford Motor Credit   | 3.47 | 4/5/21   | 200,000 | 201,294   | 0.029% |
| Fortescue Metals  |      |          | 5,285   | 33,610    | 0.005% |
| Fortive   |      |          | 104     | 106,711   | 0.015% |
| Fortive   |      |          | 5,922   | 482,761   | 0.069% |
| Fortune Brands Home & Security                            |      |          | 13,096  | 748,174   | 0.107% |
| Fosun International                                       |      |          | 64,500  | 85,876    | 0.012% |
| Fox   |      |          | 10,514  | 384,076   | 0.055% |
| Franco-Nevada   |      |          | 3,908   | 331,697   | 0.047% |
| Freddie Mac Multifamily Structured PTCs                   | 2.41 | 1/25/21  | 3,168   | 3,167     | 0.000% |
| Freddie Mac Multifamily Structured PTCs                   | 2.95 | 2/25/27  | 33,194  | 34,184    | 0.005% |
| Freddie Mac Multifamily Structured PTCs                   | 2.78 | 4/25/23  | 12,513  | 12,648    | 0.002% |
| Freddie Mac Structured Agency Credit Risk debt Notes      | 3.82 | 5/25/48  | 68,192  | 68,415    | 0.010% |
| Freeport-McMoRan  |      |          | 4,351   | 50,515    | 0.007% |
| Fresenius   |      |          | 7,279   | 395,250   | 0.056% |
| Fresnillo   |      |          | 1,786   | 19,767    | 0.003% |
| FUJIFILM Holdings   |      |          | 2,800   | 142,155   | 0.020% |
| Fujitec   |      |          | 19,300  | 252,892   | 0.036% |
| Fujitsu   |      |          | 1,800   | 125,795   | 0.018% |
| Fujitsu General   |      |          | 17,400  | 277,075   | 0.040% |
| Fukuoka Financial   |      |          | 4,800   | 87,904    | 0.013% |
| Galapagos   |      |          | 1,636   | 211,295   | 0.030% |
| Galaxy Entertainment                                      |      |          | 26,000  | 174,902   | 0.025% |
| Galp Energia Sgps   |      |          | 31,524  | 484,816   | 0.069% |
| Galton Funding Mortgage Trust 2017-1                      | 3.5  | 11/25/57 | 67,932  | 68,551    | 0.010% |
| Gam Holding   |      |          | 7,130   | 33,000    | 0.005% |
| GATX  | 2.6  | 3/30/20  | 205,000 | 205,040   | 0.029% |
| GE  |      |          | 192,266 | 2,018,793 | 0.288% |
| GEA Group   |      |          | 3,424   | 97,175    | 0.014% |
| Gecina  |      |          | 208     | 31,134    | 0.004% |
| General Dynamics  | 2.88 | 5/11/20  | 260,000 | 261,261   | 0.037% |
| General Electric  | 2.2  | 1/9/20   | 60,000  | 59,891    | 0.009% |
| General Motors  | 4    | 4/1/25   | 55,000  | 55,770    | 0.008% |
| General Motors Financial                                  | 3.15 | 1/15/20  | 20,000  | 20,037    | 0.003% |
| General Motors Financial                                  | 3.55 | 7/8/22   | 205,000 | 208,209   | 0.030% |
| Genus   |      |          | 4,014   | 135,190   | 0.019% |
| George Washington University                              | 4.3  | 9/15/44  | 15,000  | 17,039    | 0.002% |
| Georgia Healthcare  |      |          | 21,834  | 67,139    | 0.010% |
| Georgia Power   | 2    | 9/8/20   | 185,000 | 183,818   | 0.026% |
| Gerdau  |      |          | 2,758   | 10,917    | 0.002% |
| Getinge   |      |          | 49,167  | 775,331   | 0.111% |
| Gilead Sciences   | 3.25 | 9/1/22   | 20,000  | 20,537    | 0.003% |
| Gilead Sciences   | 1.85 | 9/20/19  | 45,000  | 44,953    | 0.006% |
| Gima TT   |      |          | 5,767   | 53,426    | 0.008% |
| GlaxoSmithKline   |      |          | 18,429  | 369,408   | 0.053% |
| GlaxoSmithKline, ADR                                      |      |          | 18,762  | 750,855   | 0.107% |
| Glencore  |      |          | 19,726  | 68,271    | 0.010% |
| Global Payments   |      |          | 4,236   | 678,311   | 0.097% |
| Globant   |      |          | 1,021   | 103,172   | 0.015% |
| GM Financial Automobile Leasing Trust 2018-2              | 3.16 | 4/20/22  | 65,000  | 65,715    | 0.009% |
| GM Financial Consumer Automobile Receivables Trust 2018-2 | 2.81 | 12/16/22 | 115,000 | 116,005   | 0.017% |
| GMO Payment Gateway                                       |      |          | 3,300   | 228,055   | 0.033% |
| GN Store Nord   |      |          | 3,439   | 160,765   | 0.023% |
| Gold Fields   |      |          | 3,387   | 18,409    | 0.003% |
| Goldman Sachs   | 6.75 | 10/1/37  | 10,000  | 12,998    | 0.002% |
| Goldman Sachs   | 3.5  | 1/23/25  | 300,000 | 309,008   | 0.044% |
| Goldman Sachs   | 3.85 | 1/26/27  | 115,000 | 119,970   | 0.017% |



|  |      |          |         |           |        |
|--|------|----------|---------|-----------|--------|
| Goldman Sachs  | 3    | 4/26/22  | 125,000 | 126,069   | 0.018% |
| Goldman Sachs  | 5.15 | 5/22/45  | 15,000  | 17,128    | 0.002% |
| Goldman Sachs  | 2.75 | 9/15/20  | 115,000 | 115,459   | 0.016% |
| Goldman Sachs  |      |          | 29      | 5,933     | 0.001% |
| Goodman Group  |      |          | 2,874   | 30,378    | 0.004% |
| Grainger   |      |          | 2,830   | 8,830     | 0.001% |
| Grandvision  |      |          | 6,356   | 147,656   | 0.021% |
| GreatAmerica Leasing Receivables Funding LLC Series 2017-1 | 2.06 | 6/22/20  | 36,721  | 36,681    | 0.005% |
| GreatAmerica Leasing Receivables Funding LLC Series 2018-1 | 2.6  | 6/15/21  | 40,000  | 40,112    | 0.006% |
| Great Portland Estates                                     |      |          | 80,557  | 700,135   | 0.100% |
| Gree Electric Appliances Inc of Zhuhai                     |      |          | 70,300  | 565,296   | 0.081% |
| Grifols  |      |          | 10,246  | 303,215   | 0.043% |
| Grifols, ADR   |      |          | 3,661   | 77,247    | 0.011% |
| Grupo Aeroportuario del Sureste, ADR                       |      |          | 805     | 130,499   | 0.019% |
| Grupo Aval Acciones y Valores, ADR                         |      |          | 14,350  | 114,370   | 0.016% |
| Grupo Mexico   |      |          | 6,800   | 18,111    | 0.003% |
| GS Mortgage Securities Trust 2013-GC16                     | 5.16 | 11/10/46 | 175,000 | 192,059   | 0.027% |
| GS Mortgage Securities Trust 2015-GC32                     | 3.76 | 7/10/48  | 25,000  | 26,704    | 0.004% |
| GS Mortgage Securities Trust 2018-GS9                      | 3.99 | 3/10/51  | 65,000  | 71,002    | 0.010% |
| Hackensack Meridian Health                                 | 4.21 | 7/1/48   | 155,000 | 168,871   | 0.024% |
| Haier Electronics  |      |          | 62,000  | 172,039   | 0.025% |
| Halliburton  |      |          | 960     | 21,830    | 0.003% |
| Hamamatsu Photonics KK                                     |      |          | 5,500   | 214,868   | 0.031% |
| Hang Lung Properties                                       |      |          | 12,000  | 28,548    | 0.004% |
| Hangzhou Hikvision Digital Technology                      |      |          | 62,700  | 252,785   | 0.036% |
| Hansoh Pharmaceutical                                      |      |          | 34,000  | 89,878    | 0.013% |
| Hanwa  |      |          | 6,000   | 161,002   | 0.023% |
| Hardee s Funding   | 4.25 | 6/20/48  | 44,663  | 45,569    | 0.007% |
| Hardee s Funding   | 4.96 | 6/20/48  | 109,175 | 115,520   | 0.017% |
| Harley-Davidson Financial Services                         | 3.55 | 5/21/21  | 200,000 | 202,536   | 0.029% |
| Harris   | 4.85 | 4/27/35  | 50,000  | 55,247    | 0.008% |
| Harris   |      |          | 1,406   | 265,917   | 0.038% |
| HCA Healthcare   |      |          | 9,371   | 1,266,678 | 0.181% |
| HCP, REIT  |      |          | 431     | 13,783    | 0.002% |
| HDFC Bank  |      |          | 12,226  | 432,573   | 0.062% |
| Healio   |      |          | 38,825  | 82,376    | 0.012% |
| Healthcare Realty Trust                                    | 3.63 | 1/15/28  | 30,000  | 30,303    | 0.004% |
| Healthcare Realty Trust, REIT                              |      |          | 2,979   | 93,302    | 0.013% |
| Healthcare Trust of America, REIT                          |      |          | 2,388   | 65,503    | 0.009% |
| Heidelbergcement   |      |          | 979     | 79,226    | 0.011% |
| Heiwa Real Estate  |      |          | 6,500   | 133,046   | 0.019% |
| Hengan International Group                                 |      |          | 44,000  | 323,982   | 0.046% |
| Hera   |      |          | 141,413 | 540,908   | 0.077% |
| Hewlett Packard Enterprise                                 | 2.1  | 10/4/19  | 50,000  | 49,930    | 0.007% |
| Hexagon  |      |          | 6,652   | 369,876   | 0.053% |
| Hexaware Technologies                                      |      |          | 23,652  | 129,232   | 0.018% |
| High Street Funding Trust I                                | 4.11 | 2/15/28  | 100,000 | 105,138   | 0.015% |
| Highwoods Properties, REIT                                 |      |          | 515     | 21,270    | 0.003% |
| Hikari Tsushin   |      |          | 1,300   | 284,006   | 0.041% |
| Hilton Worldwide Holdings                                  |      |          | 2,952   | 288,528   | 0.041% |
| HIS  |      |          | 2,400   | 59,827    | 0.009% |
| Hitachi Metals   |      |          | 26,800  | 303,903   | 0.043% |
| Hologic  |      |          | 418     | 20,072    | 0.003% |
| Homeward Opportunities Fund I Trust 2018-1                 | 3.77 | 6/25/48  | 76,091  | 77,455    | 0.011% |
| Honda Motor  |      |          | 4,300   | 111,193   | 0.016% |
| Honeywell International                                    |      |          | 8,336   | 1,455,382 | 0.208% |
| Hongkong Land Holdings                                     |      |          | 18,500  | 119,246   | 0.017% |
| Hope Education   |      |          | 622,000 | 88,657    | 0.013% |
| Horiba   |      |          | 1,200   | 62,259    | 0.009% |
| Hoshino Resorts REIT                                       |      |          | 60      | 308,465   | 0.044% |
| Hoshizaki  |      |          | 5,400   | 402,685   | 0.058% |
| Host Hotels & Resorts, REIT                                |      |          | 2,085   | 37,989    | 0.005% |
| Housing Development Finance                                |      |          | 37,331  | 1,186,621 | 0.170% |
| HSBC Holdings  | 5.1  | 4/5/21   | 20,000  | 20,898    | 0.003% |
| HSBC Holdings  |      |          | 17,799  | 148,556   | 0.021% |
| Huaneng Renewables   |      |          | 378,000 | 104,072   | 0.015% |
| Huazhu, ADR  |      |          | 3,012   | 109,185   | 0.016% |
| Hudson Pacific Properties, REIT                            |      |          | 1,229   | 40,889    | 0.006% |
| Hufvudstaden   |      |          | 1,855   | 31,570    | 0.005% |
| Hugo Boss  |      |          | 626     | 41,720    | 0.006% |
| Huhtamaki  |      |          | 2,466   | 101,419   | 0.014% |
| Humana   | 2.63 | 10/1/19  | 25,000  | 25,009    | 0.004% |

|   |      |          |         |           |        |
|---|------|----------|---------|-----------|--------|
| Humana  |      |          | 159     | 42,183    | 0.006% |
| Husqvarna   |      |          | 24,773  | 231,988   | 0.033% |
| Hyatt Hotels  | 3.38 | 7/15/23  | 30,000  | 30,660    | 0.004% |
| Hypoport  |      |          | 164     | 44,773    | 0.006% |
| Hysan Development                                   |      |          | 5,000   | 25,836    | 0.004% |
| Hyundai Auto Receivables Trust 2018                 | 2.79 | 7/15/22  | 55,000  | 55,457    | 0.008% |
| Hyundai Capital America                             | 3.45 | 3/12/21  | 170,000 | 172,040   | 0.025% |
| IAC/InterActiveCorp                                 |      |          | 977     | 212,527   | 0.030% |
| Iberdrola   |      |          | 54,375  | 541,367   | 0.077% |
| Ibiden  |      |          | 3,700   | 65,009    | 0.009% |
| ICICI Bank, ADR                                     |      |          | 8,900   | 112,051   | 0.016% |
| IDEC  |      |          | 3,300   | 62,168    | 0.009% |
| Iguatemi Empresa de Shopping Centers                |      |          | 10,900  | 130,773   | 0.019% |
| IHS Markit  |      |          | 225     | 14,337    | 0.002% |
| Iliad   |      |          | 1,628   | 182,820   | 0.026% |
| Illumina  |      |          | 70      | 25,771    | 0.004% |
| Imcd  |      |          | 2,380   | 218,320   | 0.031% |
| Impala Platinum                                     |      |          | 4,335   | 21,483    | 0.003% |
| Impro Precision Industries                          |      |          | 216,000 | 83,229    | 0.012% |
| Incitec Pivot                                       |      |          | 41,108  | 98,522    | 0.014% |
| Independence  |      |          | 57,579  | 191,582   | 0.027% |
| Indiana University Health Inc Obligated             | 3.97 | 11/1/48  | 145,000 | 156,735   | 0.022% |
| Indra Sistemas                                      |      |          | 5,880   | 59,489    | 0.009% |
| Industrias Penoles                                  |      |          | 1,102   | 14,201    | 0.002% |
| Infineon Technologies                               |      |          | 3,371   | 59,902    | 0.009% |
| Infosys   |      |          | 16,345  | 174,372   | 0.025% |
| Ing Groep   | 3.55 | 4/9/24   | 255,000 | 262,596   | 0.038% |
| ING Groep   |      |          | 31,138  | 360,695   | 0.052% |
| Inmobiliaria Colonial SocimiSA                      |      |          | 26,316  | 293,227   | 0.042% |
| Inpex   |      |          | 5,000   | 45,317    | 0.006% |
| Instone Real Estate                                 |      |          | 6,276   | 140,729   | 0.020% |
| Integrated Diagnostics Holdings                     |      |          | 19,257  | 95,481    | 0.014% |
| Intercontinental Exchange                           | 3.75 | 12/1/25  | 75,000  | 80,131    | 0.011% |
| Intercontinental Exchange                           | 3.45 | 9/21/23  | 275,000 | 286,970   | 0.041% |
| Intercontinental Exchange                           |      |          | 18,155  | 1,560,241 | 0.223% |
| Intermediate Capital                                |      |          | 17,813  | 312,452   | 0.045% |
| International Flavors & Fragrances                  |      |          | 131     | 7,046     | 0.001% |
| International Paper                                 | 5    | 9/15/35  | 35,000  | 38,477    | 0.005% |
| International Paper                                 |      |          | 6,428   | 278,461   | 0.040% |
| Interpublic Group of                                | 3.5  | 10/1/20  | 30,000  | 30,360    | 0.004% |
| Interpublic Group of                                | 4    | 3/15/22  | 55,000  | 56,856    | 0.008% |
| Intertrust  |      |          | 6,951   | 143,373   | 0.020% |
| Intesa Sanpaolo                                     |      |          | 75,811  | 162,296   | 0.023% |
| Intuit  |      |          | 4,774   | 1,247,589 | 0.178% |
| Intuitive Surgical                                  |      |          | 1,867   | 979,335   | 0.140% |
| Investec  |      |          | 35,320  | 229,603   | 0.033% |
| IP  |      |          | 36,545  | 34,662    | 0.005% |
| IQE   |      |          | 206,941 | 159,520   | 0.023% |
| Istyle  |      |          | 7,500   | 52,189    | 0.007% |
| Isuzu Motors  |      |          | 9,600   | 109,642   | 0.016% |
| Italgas   |      |          | 75,668  | 508,560   | 0.073% |
| Itau Unibanco Holding                               |      |          | 141,846 | 1,337,581 | 0.191% |
| ITC Holdings  | 2.7  | 11/15/22 | 95,000  | 95,276    | 0.014% |
| Jacobs Engineering Group                            |      |          | 2,449   | 206,671   | 0.030% |
| Jagged Peak Energy                                  |      |          | 1,034   | 8,551     | 0.001% |
| Jamco   |      |          | 3,000   | 58,808    | 0.008% |
| Japan Post Holdings                                 |      |          | 11,000  | 124,575   | 0.018% |
| Japan Tobacco                                       |      |          | 6,300   | 138,875   | 0.020% |
| Jardine Matheson Holdings                           |      |          | 4,700   | 296,443   | 0.042% |
| JBG SMITH Properties, REIT                          |      |          | 12,218  | 480,656   | 0.069% |
| J.B. Hunt Transport Services                        |      |          | 1,802   | 164,721   | 0.024% |
| JCDecaux  |      |          | 14,287  | 432,628   | 0.062% |
| Jeronimo Martins                                    |      |          | 18,549  | 298,994   | 0.043% |
| JFE Holdings  |      |          | 1,400   | 20,615    | 0.003% |
| JGC   |      |          | 6,800   | 93,031    | 0.013% |
| Jimmy Johns Funding                                 | 3.61 | 7/30/47  | 24,563  | 24,805    | 0.004% |
| JINS Holdings                                       |      |          | 1,300   | 72,388    | 0.010% |
| JobsOhio Beverage System                            | 3.99 | 1/1/29   | 15,000  | 16,328    | 0.002% |
| John deere Capital                                  | 2.35 | 1/8/21   | 75,000  | 75,213    | 0.011% |
| Johnson & Johnson                                   |      |          | 2,284   | 318,116   | 0.045% |
| Johnson Matthey                                     |      |          | 18,763  | 793,257   | 0.113% |
| JPMBB Commercial Mortgage Securities Trust 2015-C30 | 3.82 | 7/15/48  | 65,000  | 69,427    | 0.010% |

|   |      |          |           |           |        |
|---|------|----------|-----------|-----------|--------|
| JPMBB Commercial Mortgage Securities Trust 2015-C31 | 3.8  | 8/15/48  | 50,000    | 53,287    | 0.008% |
| JPMorgan Chase                                      | 3.56 | 4/23/24  | 125,000   | 129,694   | 0.019% |
| JPMorgan Chase                                      | 3.38 | 5/1/23   | 410,000   | 421,139   | 0.060% |
| JPMorgan Chase                                      | 2.75 | 6/23/20  | 110,000   | 110,431   | 0.016% |
| JPMorgan Chase                                      | 3.88 | 7/24/38  | 160,000   | 166,817   | 0.024% |
| JPMorgan Chase                                      |      |          | 5,962     | 666,552   | 0.095% |
| Julius Baer   |      |          | 4,920     | 219,206   | 0.031% |
| Kakaku.com  |      |          | 2,800     | 54,153    | 0.008% |
| Kansai Paint  |      |          | 10,900    | 229,075   | 0.033% |
| Kansas City Southern                                | 4.3  | 5/15/43  | 25,000    | 25,801    | 0.004% |
| Kansas City Southern                                |      |          | 2,240     | 272,877   | 0.039% |
| KBC   |      |          | 7,879     | 517,062   | 0.074% |
| Kelt Exploration                                    |      |          | 1,160     | 3,455     | 0.000% |
| Kendrion  |      |          | 1,902     | 40,699    | 0.006% |
| Kentucky Utilities                                  | 4.38 | 10/1/45  | 65,000    | 72,417    | 0.010% |
| Kering  |      |          | 479       | 282,717   | 0.040% |
| Keurig Dr Pepper                                    | 3.55 | 5/25/21  | 265,000   | 270,118   | 0.039% |
| KeyBank NA/Cleveland OH                             | 3.35 | 6/15/21  | 260,000   | 265,321   | 0.038% |
| KeyCorp   | 2.9  | 9/15/20  | 40,000    | 40,223    | 0.006% |
| Keyence   |      |          | 600       | 370,033   | 0.053% |
| Keysight Technologies                               | 3.3  | 10/30/19 | 25,000    | 25,026    | 0.004% |
| Keysight Technologies                               | 4.55 | 10/30/24 | 230,000   | 245,332   | 0.035% |
| Keysight Technologies                               |      |          | 10,165    | 912,919   | 0.130% |
| Keywords Studios                                    |      |          | 9,553     | 221,190   | 0.032% |
| Kilroy Realty                                       | 4.38 | 10/1/25  | 15,000    | 16,028    | 0.002% |
| Kilroy Realty                                       | 3.45 | 12/15/24 | 40,000    | 41,129    | 0.006% |
| Kilroy Realty                                       | 4.25 | 8/15/29  | 25,000    | 26,570    | 0.004% |
| Kilroy Realty, REIT                                 |      |          | 551       | 40,669    | 0.006% |
| Kimco Realty  | 3.4  | 11/1/22  | 20,000    | 20,531    | 0.003% |
| Kimco Realty, REIT                                  |      |          | 1,106     | 20,439    | 0.003% |
| Kingfisher  |      |          | 77,559    | 211,402   | 0.030% |
| Kinross Gold  |      |          | 5,026     | 19,420    | 0.003% |
| Kirin Holdings                                      |      |          | 14,200    | 306,614   | 0.044% |
| Kirkland Lake Gold                                  |      |          | 2,007     | 86,469    | 0.012% |
| KLA-Tencor  |      |          | 450       | 53,190    | 0.008% |
| Knorr-Bremse  |      |          | 2,627     | 293,036   | 0.042% |
| Koito Manufacturing                                 |      |          | 3,500     | 187,308   | 0.027% |
| Kojamo  |      |          | 1,720     | 25,680    | 0.004% |
| Komatsu   |      |          | 3,800     | 92,256    | 0.013% |
| Komercni Banka                                      |      |          | 3,140     | 125,118   | 0.018% |
| Konecranes  |      |          | 11,382    | 434,853   | 0.062% |
| Koninklijke DSM                                     |      |          | 5,268     | 649,990   | 0.093% |
| Koninklijke Philips                                 |      |          | 25,782    | 1,120,897 | 0.160% |
| Koninklijke Vopak                                   |      |          | 7,805     | 359,425   | 0.051% |
| Korean Reinsurance                                  |      |          | 5,949     | 44,981    | 0.006% |
| Kosmos Energy                                       |      |          | 2,750     | 17,243    | 0.002% |
| Kraft Heinz   |      |          | 1,633     | 50,688    | 0.007% |
| Kraft Heinz Foods                                   | 4    | 6/15/23  | 300,000   | 313,546   | 0.045% |
| KT  |      |          | 5,175     | 128,333   | 0.018% |
| KT, ADR   |      |          | 8,068     | 99,801    | 0.014% |
| Kubota  |      |          | 11,000    | 183,772   | 0.026% |
| Kusuri no Aoki Holdings                             |      |          | 800       | 56,323    | 0.008% |
| Kweichow Moutai                                     |      |          | 3,530     | 507,161   | 0.072% |
| Laboratorios Farmaceuticos Rovi                     |      |          | 6,681     | 152,619   | 0.022% |
| Lam Research  |      |          | 92        | 17,281    | 0.002% |
| Largan Precision                                    |      |          | 8,000     | 999,149   | 0.143% |
| LEENO Industrial                                    |      |          | 1,287     | 66,942    | 0.010% |
| Legrand   |      |          | 2,428     | 177,508   | 0.025% |
| Leonardo  |      |          | 3,824     | 48,513    | 0.007% |
| LG Household & Health Care                          |      |          | 1,013     | 1,153,772 | 0.165% |
| Liberty Global                                      |      |          | 1,761     | 47,529    | 0.007% |
| Liberty Latin America                               |      |          | 7,267     | 124,920   | 0.018% |
| Liberty Mutual                                      | 4.25 | 6/15/23  | 10,000    | 10,561    | 0.002% |
| Liberty Mutual                                      | 4.85 | 8/1/44   | 20,000    | 21,842    | 0.003% |
| Life Storage  | 4    | 6/15/29  | 145,000   | 148,749   | 0.021% |
| Linde   |      |          | 6,816     | 1,368,653 | 0.196% |
| Linde   |      |          | 1,466     | 294,455   | 0.042% |
| LivaNova  |      |          | 3,124     | 224,803   | 0.032% |
| Live Nation Entertainment                           |      |          | 4,223     | 279,774   | 0.040% |
| Livzon Pharmaceutical                               |      |          | 25,100    | 83,552    | 0.012% |
| Lloyds Banking Group                                |      |          | 1,053,565 | 756,694   | 0.108% |
| LM Ericsson   |      |          | 20,636    | 195,871   | 0.028% |

|  |      |          |         |            |        |
|--|------|----------|---------|------------|--------|
| Lojas Renner                             |      |          | 54,221  | 663,651    | 0.095% |
| Loma Negra Cia Industrial Argentina, ADR |      |          | 5,935   | 69,440     | 0.010% |
| London Stock Exchange                    |      |          | 3,453   | 240,621    | 0.034% |
| Lonking Holdings                         |      |          | 39,000  | 10,396     | 0.001% |
| Lonza Group                              |      |          | 979     | 330,503    | 0.047% |
| L'Oreal                                  |      |          | 1,540   | 437,866    | 0.063% |
| Lundin Mining                            |      |          | 2,074   | 11,419     | 0.002% |
| Lundin Petroleum                         |      |          | 649     | 20,221     | 0.003% |
| Luthai Textile                           |      |          | 70,800  | 72,138     | 0.010% |
| LVMH Moet Hennessy Louis Vuitton         |      |          | 176     | 74,822     | 0.011% |
| LYB International Finance II BV          | 3.5  | 3/2/27   | 300,000 | 304,970    | 0.044% |
| Mabuchi Motor                            |      |          | 6,000   | 205,846    | 0.029% |
| Macerich Company, REIT                   |      |          | 1,960   | 65,640     | 0.009% |
| Machvision                               |      |          | 7,000   | 83,712     | 0.012% |
| Macquarie Group                          |      |          | 3,292   | 290,375    | 0.041% |
| Maeda                                    |      |          | 10,500  | 84,326     | 0.012% |
| Magna International                      |      |          | 16,731  | 831,531    | 0.119% |
| Magnolia Oil & Gas                       |      |          | 1,033   | 11,962     | 0.002% |
| Mail.Ru, GDR                             |      |          | 18,150  | 461,811    | 0.066% |
| Majestic Wine                            |      |          | 15,533  | 50,765     | 0.007% |
| Mando                                    |      |          | 2,649   | 67,731     | 0.010% |
| Marathon Petroleum                       |      |          | 413     | 23,078     | 0.003% |
| Marcopolo                                |      |          | 138,300 | 138,662    | 0.020% |
| MarketAxess Holdings                     |      |          | 626     | 201,209    | 0.029% |
| Marriott                                 |      |          | 5,201   | 729,648    | 0.104% |
| Marsh & McLennan                         | 3.3  | 3/14/23  | 10,000  | 10,286     | 0.001% |
| Marsh & McLennan                         | 3.5  | 6/3/24   | 115,000 | 119,397    | 0.017% |
| Marsh & McLennan                         |      |          | 10,435  | 1,040,891  | 0.149% |
| Maruti Suzuki India                      |      |          | 3,169   | 300,200    | 0.043% |
| Marvell Technology Group                 |      |          | 4,010   | 95,719     | 0.014% |
| Maryland Economic development            | 4.75 | 6/1/42   | 175,000 | 183,134    | 0.026% |
| Maryland HHEFA                           | 4.67 | 7/1/36   | 20,000  | 22,876     | 0.003% |
| MassMutual Global Funding II             | 1.95 | 9/22/20  | 200,000 | 199,402    | 0.028% |
| MasterCard                               |      |          | 12,305  | 3,255,042  | 0.465% |
| Maxim Integrated Products                |      |          | 12,052  | 720,951    | 0.103% |
| McDonald's                               |      |          | 8,871   | 1,842,152  | 0.263% |
| Medtronic                                |      |          | 12,626  | 1,229,646  | 0.176% |
| Meggitt                                  |      |          | 68,304  | 455,071    | 0.065% |
| Melrose Industries                       |      |          | 81,901  | 188,272    | 0.027% |
| MercadoLibre                             |      |          | 1,495   | 914,596    | 0.131% |
| Mercari                                  |      |          | 1,100   | 29,303     | 0.004% |
| Merck                                    |      |          | 1,061   | 110,823    | 0.016% |
| Merck                                    |      |          | 12,680  | 1,063,218  | 0.152% |
| METAWATER                                |      |          | 3,100   | 96,041     | 0.014% |
| Metropolitan Life Global Funding I       | 2.05 | 6/12/20  | 150,000 | 149,791    | 0.021% |
| Metropolitan Transportation Authority    | 5.87 | 11/15/39 | 15,000  | 19,323     | 0.003% |
| MGM Resorts International                |      |          | 10,724  | 306,385    | 0.044% |
| Microchip Technology                     | 3.92 | 6/1/21   | 40,000  | 40,711     | 0.006% |
| Microchip Technology                     |      |          | 183     | 15,866     | 0.002% |
| Micron Technology                        |      |          | 21,453  | 827,871    | 0.118% |
| Microsoft                                | 4.2  | 11/3/35  | 90,000  | 102,891    | 0.015% |
| Microsoft                                |      |          | 77,298  | 10,354,840 | 1.480% |
| Mid-Atlantic Interstate Transmission     | 4.1  | 5/15/28  | 110,000 | 117,310    | 0.017% |
| Midea                                    |      |          | 11,000  | 83,396     | 0.012% |
| Mill City Mortgage Loan Trust 2018-1     | 3.25 | 5/25/62  | 126,971 | 128,703    | 0.018% |
| Miraca Holdings                          |      |          | 2,100   | 47,850     | 0.007% |
| Mississippi Power                        | 3.95 | 3/30/28  | 170,000 | 177,944    | 0.025% |
| Mitsubishi Corporation                   |      |          | 9,900   | 261,611    | 0.037% |
| Mitsubishi Electric                      |      |          | 81,900  | 1,082,725  | 0.155% |
| Mitsubishi Estate                        |      |          | 1,800   | 33,547     | 0.005% |
| Mitsubishi Heavy Industries              |      |          | 2,800   | 122,114    | 0.017% |
| Mitsubishi Motors                        |      |          | 44,800  | 215,179    | 0.031% |
| Mitsubishi Ufj Financial                 | 3.54 | 7/26/21  | 300,000 | 306,317    | 0.044% |
| Mitsubishi UFJ Financial                 |      |          | 103,800 | 494,397    | 0.071% |
| Mitsubishi UFJ Lease & Finance           |      |          | 34,100  | 181,205    | 0.026% |
| Mitsui Fudosan                           |      |          | 13,300  | 323,246    | 0.046% |
| Mitsui Fudosan Logistics Park            |      |          | 64      | 217,653    | 0.031% |
| Mitsui Mining & Smelting                 |      |          | 9,900   | 237,972    | 0.034% |
| Miura                                    |      |          | 16,200  | 502,127    | 0.072% |
| Mmaf Equipment Finance Llc 2017          | 2.21 | 10/17/22 | 100,000 | 99,969     | 0.014% |
| MMC Norilsk Nickel                       |      |          | 177     | 40,059     | 0.006% |
| Modac                                    |      |          | 3,900   | 110,467    | 0.016% |

|   |      |          |         |           |        |
|---|------|----------|---------|-----------|--------|
| Moncler   |      |          | 5,913   | 253,439   | 0.036% |
| Mondi   |      |          | 518     | 11,790    | 0.002% |
| Money Forward   |      |          | 2,300   | 76,326    | 0.011% |
| Moody's   |      |          | 49      | 9,570     | 0.001% |
| Morgan Stanley  | 3.13 | 1/23/23  | 485,000 | 495,738   | 0.071% |
| Morgan Stanley  | 4.3  | 1/27/45  | 45,000  | 49,241    | 0.007% |
| Morgan Stanley  | 4.1  | 5/22/23  | 200,000 | 209,801   | 0.030% |
| Morgan Stanley  | 3.97 | 7/22/38  | 135,000 | 140,690   | 0.020% |
| Morgan Stanley  |      |          | 17,494  | 766,412   | 0.110% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9  | 3.1  | 5/15/46  | 20,000  | 20,541    | 0.003% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17 | 4.46 | 8/15/47  | 20,000  | 21,197    | 0.003% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 | 4.04 | 5/15/48  | 35,000  | 37,208    | 0.005% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27 | 3.75 | 12/15/47 | 85,000  | 90,715    | 0.013% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27 | 4.07 | 12/15/47 | 155,000 | 165,159   | 0.024% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30 | 2.86 | 9/15/49  | 25,000  | 25,362    | 0.004% |
| Mori Hills REIT Investment                                  |      |          | 63      | 89,238    | 0.013% |
| Motorola Solutions  |      |          | 5,267   | 878,167   | 0.125% |
| M&T Bank  | 3.55 | 7/26/23  | 345,000 | 363,440   | 0.052% |
| Multiplan Empreendimentos Imobiliarios                      |      |          | 12,627  | 91,251    | 0.013% |
| Munich Re   |      |          | 2,629   | 658,979   | 0.094% |
| Municipal Electric Authority of Georgia                     | 6.66 | 4/1/57   | 129,000 | 168,569   | 0.024% |
| Murata Manufacturing  |      |          | 11,600  | 522,240   | 0.075% |
| Musashi Seimitsu Industry                                   |      |          | 9,800   | 126,264   | 0.018% |
| Nasdaq  |      |          | 3,101   | 298,223   | 0.043% |
| Naspers   |      |          | 5,551   | 1,343,621 | 0.192% |
| National Bank of Canada                                     |      |          | 9,165   | 435,382   | 0.062% |
| National Bank of Kuwait                                     |      |          | 24,204  | 77,696    | 0.011% |
| National Grid   |      |          | 70,278  | 747,400   | 0.107% |
| National Health Investors, REIT                             |      |          | 28      | 2,185     | 0.000% |
| National Retail Properties, REIT                            |      |          | 49      | 2,597     | 0.000% |
| National Rural Utilities Cooperative Finance                | 2.9  | 3/15/21  | 145,000 | 146,956   | 0.021% |
| National Rural Utilities Cooperative Finance                | 2.35 | 6/15/20  | 10,000  | 10,003    | 0.001% |
| National Storage REIT                                       |      |          | 8,847   | 10,879    | 0.002% |
| NAVER   |      |          | 6,831   | 675,114   | 0.096% |
| Navient Private Education Refi Loan Trust 2019              | 3.13 | 2/15/68  | 130,000 | 132,694   | 0.019% |
| NBCUniversal Media  | 5.15 | 4/30/20  | 40,000  | 40,907    | 0.006% |
| Nestle  |      |          | 31,446  | 3,255,359 | 0.465% |
| Netcompany  |      |          | 3,169   | 127,564   | 0.018% |
| Netflix   |      |          | 4,170   | 1,531,724 | 0.219% |
| Network International Holdings                              |      |          | 33,699  | 253,781   | 0.036% |
| Newcrest Mining   |      |          | 2,994   | 67,264    | 0.010% |
| Newmont Goldcorp  |      |          | 2,582   | 99,330    | 0.014% |
| Newmont Goldcorp  |      |          | 769     | 29,490    | 0.004% |
| New Orleans Hotel Trust 2019-HNLA                           | 3.98 | 4/15/32  | 100,000 | 99,663    | 0.014% |
| New York Life Global Funding                                | 1.5  | 10/24/19 | 75,000  | 74,816    | 0.011% |
| New York Life Global Funding                                | 3.25 | 8/6/21   | 135,000 | 138,086   | 0.020% |
| New York State dormitory Authority                          | 5.63 | 3/15/39  | 15,000  | 18,576    | 0.003% |
| Next  |      |          | 1,891   | 132,421   | 0.019% |
| Nextage   |      |          | 5,400   | 54,622    | 0.008% |
| NEXTDC  |      |          | 22,006  | 100,451   | 0.014% |
| NextEra Energy  |      |          | 5,382   | 352,548   | 0.050% |
| NextEra Energy  |      |          | 14,131  | 2,894,877 | 0.414% |
| NextEra Energy Capital Holdings                             | 3.34 | 9/1/20   | 250,000 | 252,866   | 0.036% |
| NGK Spark Plug  |      |          | 5,600   | 105,355   | 0.015% |
| Nidec   |      |          | 700     | 96,134    | 0.014% |
| Nielsen Holdings  |      |          | 1,234   | 27,888    | 0.004% |
| Nifco   |      |          | 6,700   | 166,356   | 0.024% |
| Nikkiso   |      |          | 7,600   | 101,553   | 0.015% |
| Nintendo  |      |          | 300     | 110,070   | 0.016% |
| Nippon Accommodations Fund                                  |      |          | 7       | 39,227    | 0.006% |
| Nippon Ceramic  |      |          | 5,200   | 139,912   | 0.020% |
| Nippon Kanzai   |      |          | 3,000   | 50,855    | 0.007% |
| Nippon Paint Holdings                                       |      |          | 2,600   | 101,220   | 0.014% |
| Nippon Prologis REIT  |      |          | 9       | 20,789    | 0.003% |
| Nippon Seiki  |      |          | 14,700  | 252,637   | 0.036% |
| Nippon Shokubai   |      |          | 1,700   | 112,691   | 0.016% |
| Nippon Soda   |      |          | 3,300   | 83,827    | 0.012% |
| Nippon Steel  |      |          | 2,800   | 48,188    | 0.007% |
| Nippon Telegraph & Telephone                                |      |          | 38,700  | 1,803,022 | 0.258% |
| NiSource  | 3.95 | 3/30/48  | 105,000 | 104,550   | 0.015% |
| NiSource  | 3.49 | 5/15/27  | 215,000 | 221,854   | 0.032% |
| NiSource  |      |          | 18,592  | 535,450   | 0.077% |

|   |      |          |         |           |        |
|---|------|----------|---------|-----------|--------|
| Nissan Auto Receivables 2015-B Owner Trust        | 1.79 | 1/17/22  | 14,764  | 14,740    | 0.002% |
| Nissan Motor Acceptance                           | 3.65 | 9/21/21  | 110,000 | 112,249   | 0.016% |
| Nitto Boseki                                      |      |          | 3,500   | 74,169    | 0.011% |
| NOF   |      |          | 3,500   | 130,782   | 0.019% |
| Nordea Bank Abp                                   |      |          | 48,164  | 349,728   | 0.050% |
| Norfolk Southern                                  |      |          | 267     | 53,221    | 0.008% |
| Norma   |      |          | 2,488   | 103,109   | 0.015% |
| Norsk Hydro                                       |      |          | 6,509   | 23,314    | 0.003% |
| Northern Star Resources                           |      |          | 5,546   | 45,498    | 0.007% |
| Northern Trust                                    | 3.95 | 10/30/25 | 25,000  | 26,960    | 0.004% |
| Northrop Grumman                                  |      |          | 6,088   | 1,967,094 | 0.281% |
| Norwegian Cruise Line Holdings                    |      |          | 975     | 52,289    | 0.007% |
| Novartis  |      |          | 24,383  | 2,225,967 | 0.318% |
| Novo Nordisk                                      |      |          | 13,541  | 691,636   | 0.099% |
| NTPC  |      |          | 180,821 | 369,494   | 0.053% |
| NTT DOCOMO  |      |          | 10,800  | 251,985   | 0.036% |
| Nucor   | 3.95 | 5/1/28   | 130,000 | 140,173   | 0.020% |
| Nucor   |      |          | 813     | 44,796    | 0.006% |
| NVIDIA  |      |          | 417     | 68,484    | 0.010% |
| NXP Semiconductors                                |      |          | 18,435  | 1,799,440 | 0.257% |
| Obara Group                                       |      |          | 2,700   | 91,679    | 0.013% |
| Ocado   |      |          | 16,844  | 249,696   | 0.036% |
| Occidental Petroleum                              | 3.4  | 4/15/26  | 75,000  | 76,288    | 0.011% |
| Occidental Petroleum                              |      |          | 20,367  | 1,024,053 | 0.146% |
| OdontoPrev  |      |          | 29,900  | 142,183   | 0.020% |
| Omega Healthcare Investors, REIT                  |      |          | 192     | 7,056     | 0.001% |
| Omnicom Group Inc / Omnicom Capital               | 3.65 | 11/1/24  | 50,000  | 52,296    | 0.007% |
| Omnicom Group Inc / Omnicom Capital               | 3.6  | 4/15/26  | 50,000  | 51,061    | 0.007% |
| Omron   |      |          | 3,600   | 188,806   | 0.027% |
| oOh media   |      |          | 30,248  | 82,955    | 0.012% |
| Oppl Lighting                                     |      |          | 20,226  | 95,282    | 0.014% |
| Oracle  | 2.25 | 10/8/19  | 25,000  | 25,004    | 0.004% |
| Oracle  | 2.4  | 9/15/23  | 300,000 | 301,765   | 0.043% |
| Orange  |      |          | 12,455  | 196,454   | 0.028% |
| O Reilly Automotive                               | 3.8  | 9/1/22   | 125,000 | 129,592   | 0.019% |
| O Reilly Automotive                               | 3.6  | 9/1/27   | 145,000 | 148,604   | 0.021% |
| Orion Engineered Carbons                          |      |          | 304     | 6,509     | 0.001% |
| Osisko Gold Royalties                             |      |          | 1,117   | 11,643    | 0.002% |
| Osstem Implant                                    |      |          | 2,337   | 151,879   | 0.022% |
| OTP Bank  |      |          | 7,401   | 294,718   | 0.042% |
| Outsourcing                                       |      |          | 5,800   | 70,761    | 0.010% |
| Oxford Instruments                                |      |          | 7,111   | 116,474   | 0.017% |
| PACCAR  |      |          | 6,572   | 470,950   | 0.067% |
| PACCAR Financial                                  | 3.1  | 5/10/21  | 175,000 | 177,903   | 0.025% |
| Pacific Gas & Electric                            | 4    | 12/1/46  | 94,000  | 85,305    | 0.012% |
| Pacific Gas & Electric                            | 3.95 | 12/1/47  | 100,000 | 90,500    | 0.013% |
| Packaging Corp of America                         | 2.45 | 12/15/20 | 50,000  | 49,972    | 0.007% |
| Packaging Corp of America                         | 3.65 | 9/15/24  | 15,000  | 15,517    | 0.002% |
| Packaging Corporation of America                  |      |          | 6,289   | 599,467   | 0.086% |
| PALTAC  |      |          | 1,900   | 104,685   | 0.015% |
| Panama Government International Bond              | 6.7  | 1/26/36  | 25,000  | 34,125    | 0.005% |
| Panasonic   |      |          | 23,200  | 193,793   | 0.028% |
| Pan Pacific International Holdings                |      |          | 1,200   | 76,295    | 0.011% |
| Paramount, REIT                                   |      |          | 1,230   | 17,232    | 0.002% |
| PayPal Holdings                                   |      |          | 14,325  | 1,639,640 | 0.234% |
| Pebblebrook Hotel Trust, REIT                     |      |          | 499     | 14,062    | 0.002% |
| Pendal  |      |          | 12,498  | 62,858    | 0.009% |
| Penske Truck Leasing Co Lp / PTL Finance          | 3.2  | 7/15/20  | 65,000  | 65,299    | 0.009% |
| PepsiCo   |      |          | 1,574   | 206,399   | 0.029% |
| Persimmon   |      |          | 7,829   | 198,896   | 0.028% |
| Persol Holdings                                   |      |          | 14,200  | 334,781   | 0.048% |
| Petroleos Mexicanos                               | 6.38 | 2/4/21   | 20,000  | 20,570    | 0.003% |
| Petroleos Mexicanos                               | 6    | 3/5/20   | 13,000  | 13,179    | 0.002% |
| Petronet LNG                                      |      |          | 27,035  | 96,321    | 0.014% |
| Pfizer  |      |          | 50,244  | 2,176,570 | 0.311% |
| PG&E  |      |          | 939     | 21,522    | 0.003% |
| Philadelphia Authority for Industrial development | 3.96 | 4/15/26  | 5,000   | 5,259     | 0.001% |
| Philip Morris International                       |      |          | 9,261   | 727,266   | 0.104% |
| Phillips 66                                       |      |          | 191     | 17,866    | 0.003% |
| PICC Property & Casualty                          |      |          | 192,000 | 207,167   | 0.030% |
| Pigeon  |      |          | 2,000   | 80,652    | 0.012% |
| Ping An Insurance                                 |      |          | 96,000  | 1,154,388 | 0.165% |

|  |      |          |           |           |        |
|--|------|----------|-----------|-----------|--------|
| Pioneer Natural Resources                        |      |          | 1,138     | 175,093   | 0.025% |
| Piovan   |      |          | 7,124     | 53,808    | 0.008% |
| Plains Gp Holdings                               |      |          | 637       | 15,906    | 0.002% |
| Planet Fitness Master Issuer                     | 4.26 | 9/5/48   | 203,463   | 209,605   | 0.030% |
| Playtech   |      |          | 101,472   | 550,298   | 0.079% |
| PNC Financial Services                           | 3.3  | 3/8/22   | 20,000    | 20,544    | 0.003% |
| PNC Financial Services Group                     |      |          | 3,019     | 414,448   | 0.059% |
| Pola Orbis Holdings                              |      |          | 6,100     | 170,935   | 0.024% |
| Polypipe   |      |          | 7,838     | 44,023    | 0.006% |
| Port Authority of New York & New Jersey          | 5.31 | 8/1/46   | 20,000    | 22,152    | 0.003% |
| POSCO  |      |          | 227       | 48,189    | 0.007% |
| Power Grid Corp of India                         |      |          | 54,733    | 163,292   | 0.023% |
| PPG Industries                                   |      |          | 351       | 40,965    | 0.006% |
| President Chain Store                            |      |          | 25,000    | 241,946   | 0.035% |
| President & Fellows of Harvard College           | 3.62 | 10/1/37  | 25,000    | 26,600    | 0.004% |
| Press Kogyo                                      |      |          | 2,100     | 9,542     | 0.001% |
| Prcoa Global Funding I                           | 3.45 | 9/1/23   | 270,000   | 281,501   | 0.040% |
| Principal Financial                              | 3.4  | 5/15/25  | 35,000    | 36,356    | 0.005% |
| Principal Financial                              | 3.3  | 9/15/22  | 25,000    | 25,651    | 0.004% |
| Progressive                                      |      |          | 539       | 43,082    | 0.006% |
| Prologis, REIT                                   |      |          | 23,159    | 1,855,036 | 0.265% |
| Providence Health & Services Obligated           | 4.38 | 10/1/23  | 25,000    | 27,024    | 0.004% |
| Province of Alberta Canada                       | 3.3  | 3/15/28  | 135,000   | 144,414   | 0.021% |
| Province of Alberta Canada                       | 2.2  | 7/26/22  | 130,000   | 130,783   | 0.019% |
| Province of British Columbia Canada              | 2    | 10/23/22 | 15,000    | 15,054    | 0.002% |
| Province of Manitoba Canada                      | 2.6  | 4/16/24  | 270,000   | 276,533   | 0.040% |
| Province of New Brunswick Canada                 | 3.63 | 2/24/28  | 250,000   | 272,208   | 0.039% |
| Province of Ontario Canada                       | 2.55 | 2/12/21  | 115,000   | 115,989   | 0.017% |
| Province of Quebec Canada                        | 2.88 | 10/16/24 | 50,000    | 51,734    | 0.007% |
| Prudential                                       |      |          | 78,227    | 1,707,778 | 0.244% |
| Prudential Financial                             |      |          | 2,707     | 273,407   | 0.039% |
| Prysmian   |      |          | 35,571    | 734,958   | 0.105% |
| PS Business Parks, REIT                          |      |          | 153       | 25,785    | 0.004% |
| PSP Swiss Property                               |      |          | 1,683     | 196,692   | 0.028% |
| Public Storage, REIT                             |      |          | 4,365     | 1,039,612 | 0.149% |
| Quaker Chemical                                  |      |          | 88        | 17,853    | 0.003% |
| Qualcomm   |      |          | 19,200    | 1,460,544 | 0.209% |
| Quintis  |      |          | 23,792    | 0         | 0.000% |
| QVC  | 4.85 | 4/1/24   | 20,000    | 20,636    | 0.003% |
| Raia Drogasil                                    |      |          | 30,382    | 606,778   | 0.087% |
| Rakuten  |      |          | 5,200     | 62,167    | 0.009% |
| Rathbone Brothers                                |      |          | 2,338     | 65,828    | 0.009% |
| Raymond James Financial                          |      |          | 339       | 28,662    | 0.004% |
| Rayonier, REIT                                   |      |          | 807       | 24,452    | 0.003% |
| Real Estate Select Sector SPDR Fund              |      |          | 2,302     | 84,645    | 0.012% |
| Realty Income, REIT                              |      |          | 96        | 6,621     | 0.001% |
| Reckitt Benckiser                                |      |          | 6,343     | 500,811   | 0.072% |
| Recruit Holdings                                 |      |          | 15,800    | 529,014   | 0.076% |
| Red Electrica                                    |      |          | 17,792    | 370,574   | 0.053% |
| Regency Centers                                  | 4.13 | 3/15/28  | 35,000    | 37,450    | 0.005% |
| Regency Centers, REIT                            |      |          | 1,221     | 81,490    | 0.012% |
| Regis Resources                                  |      |          | 4,098     | 15,217    | 0.002% |
| Reinsurance Group of America                     | 5    | 6/1/21   | 20,000    | 20,897    | 0.003% |
| REI - SECURITY LENDING COLLATERAL                |      |          | 246,027   | 2,460,269 | 0.352% |
| RELX   |      |          | 23,656    | 573,766   | 0.082% |
| RELX Capital                                     | 3.5  | 3/16/23  | 45,000    | 46,406    | 0.007% |
| Renesas Electronics                              |      |          | 20,800    | 103,475   | 0.015% |
| Renishaw   |      |          | 1,675     | 90,724    | 0.013% |
| Republic of Poland Government International Bond | 3.25 | 4/6/26   | 55,000    | 58,236    | 0.008% |
| Republic Services                                | 3.38 | 11/15/27 | 230,000   | 238,688   | 0.034% |
| Republic Services                                | 5.5  | 9/15/19  | 25,000    | 25,145    | 0.004% |
| Republic Services                                |      |          | 4,545     | 393,779   | 0.056% |
| Restaurant Brands International                  |      |          | 4,870     | 338,660   | 0.048% |
| Rexford Industrial Realty, REIT                  |      |          | 430       | 17,359    | 0.002% |
| Rio Tinto  |      |          | 4,455     | 275,735   | 0.039% |
| Rio Tinto  |      |          | 2,323     | 170,102   | 0.024% |
| Roche Holding                                    |      |          | 9,100     | 2,558,810 | 0.366% |
| Rolls-Royce                                      |      |          | 14,932    | 159,518   | 0.023% |
| Rolls-Royce                                      |      |          | 1,060,172 | 1,346     | 0.000% |
| Roper Technologies                               | 3    | 12/15/20 | 50,000    | 50,300    | 0.007% |
| Roper Technologies                               | 3.8  | 12/15/26 | 50,000    | 51,830    | 0.007% |
| Roper Technologies                               |      |          | 3,036     | 1,111,965 | 0.159% |

|   |      |          |           |           |        |
|---|------|----------|-----------|-----------|--------|
| Ross Stores                                       |      |          | 11,770    | 1,166,642 | 0.167% |
| Rotork  |      |          | 26,288    | 105,683   | 0.015% |
| Round One   |      |          | 9,000     | 114,435   | 0.016% |
| Royal Bank Of Scotland                            | 4.52 | 6/25/24  | 300,000   | 311,872   | 0.045% |
| Royal Caribbean Cruises                           |      |          | 1,644     | 199,269   | 0.028% |
| Royal Dutch Shell                                 |      |          | 25,012    | 819,563   | 0.117% |
| Royal Dutch Shell, ADR                            |      |          | 7,200     | 473,328   | 0.068% |
| RPM   |      |          | 623       | 38,072    | 0.005% |
| Rsa Insurance                                     |      |          | 18,422    | 135,007   | 0.019% |
| Ryanair Holdings, ADR                             |      |          | 1,144     | 73,376    | 0.010% |
| Sabine Pass Liquefaction                          | 4.2  | 3/15/28  | 50,000    | 52,375    | 0.007% |
| SACI Falabella                                    |      |          | 3,585     | 23,273    | 0.003% |
| Sakata INX  |      |          | 13,900    | 130,564   | 0.019% |
| Sakata Seed                                       |      |          | 2,100     | 61,470    | 0.009% |
| Salesforce.com                                    |      |          | 7,097     | 1,076,828 | 0.154% |
| Sampo   |      |          | 4,642     | 219,123   | 0.031% |
| Samsonite International                           |      |          | 43,500    | 100,097   | 0.014% |
| Samsung Electronics                               |      |          | 10,406    | 345,108   | 0.049% |
| Samsung Electronics                               |      |          | 85,540    | 3,483,220 | 0.498% |
| Sanderson Farms                                   |      |          | 183       | 24,990    | 0.004% |
| Sandstorm Gold                                    |      |          | 2,179     | 12,097    | 0.002% |
| Sandvik   |      |          | 788       | 14,480    | 0.002% |
| Sanlam  |      |          | 95,294    | 529,132   | 0.076% |
| Sanofi  |      |          | 5,121     | 442,569   | 0.063% |
| Sansan  |      |          | 2,800     | 147,512   | 0.021% |
| Santander Retail Auto Lease Trust 2019            | 2.77 | 6/20/22  | 100,000   | 101,384   | 0.014% |
| Santander UK                                      | 2.35 | 9/10/19  | 25,000    | 24,989    | 0.004% |
| Sanwa Holdings                                    |      |          | 13,700    | 147,667   | 0.021% |
| SAP   |      |          | 1,774     | 243,201   | 0.035% |
| Saracen Mineral Holdings                          |      |          | 12,977    | 33,595    | 0.005% |
| Sarana Menara Nusantara                           |      |          | 2,665,100 | 132,831   | 0.019% |
| Sartorius   |      |          | 273       | 55,988    | 0.008% |
| Saudi Arabian Oil                                 | 2.88 | 4/16/24  | 245,000   | 246,644   | 0.035% |
| SBA Tower Trust                                   | 2.9  | 10/15/19 | 25,000    | 25,012    | 0.004% |
| Sberbank of Russia, ADR                           |      |          | 84,752    | 1,305,694 | 0.187% |
| Scentre   |      |          | 74,254    | 200,395   | 0.029% |
| Schlumberger                                      |      |          | 1,070     | 42,522    | 0.006% |
| Schneider Electric                                |      |          | 9,942     | 899,581   | 0.129% |
| Schoeller Bleckmann Oilfield Equipment            |      |          | 63        | 5,350     | 0.001% |
| Scout24 Holding                                   |      |          | 13,019    | 692,017   | 0.099% |
| Seasoned Credit Risk Transfer Trust Series 2016-1 | 3    | 9/25/55  | 15,000    | 14,571    | 0.002% |
| SEB   |      |          | 2,819     | 507,145   | 0.072% |
| Sega Sammy Holdings                               |      |          | 16,500    | 200,882   | 0.029% |
| Semafo  |      |          | 8,152     | 32,121    | 0.005% |
| Sempra Energy                                     |      |          | 1,287     | 145,823   | 0.021% |
| Sempra Energy                                     | 2.4  | 2/1/20   | 235,000   | 234,692   | 0.034% |
| Sempra Energy                                     |      |          | 687       | 76,742    | 0.011% |
| Sempra Energy                                     |      |          | 19,667    | 2,703,032 | 0.386% |
| Sensirion Holding                                 |      |          | 1,614     | 55,883    | 0.008% |
| Sequoia Mortgage Trust 2018-CH1                   | 3.5  | 2/25/48  | 68,324    | 69,508    | 0.010% |
| Sequoia Mortgage Trust 2018-CH2                   | 4    | 6/25/48  | 93,557    | 96,098    | 0.014% |
| Sequoia Mortgage Trust 2018-CH4                   | 4    | 10/25/48 | 171,529   | 175,446   | 0.025% |
| Seria   |      |          | 3,000     | 69,392    | 0.010% |
| ServiceNow  |      |          | 3,238     | 889,058   | 0.127% |
| Seven Generations Energy                          |      |          | 39,185    | 192,102   | 0.027% |
| Seven & i Holdings                                |      |          | 17,900    | 606,477   | 0.087% |
| SGL Carbon  |      |          | 8,021     | 65,118    | 0.009% |
| Shaftesbury                                       |      |          | 2,066     | 21,084    | 0.003% |
| Shell International Finance BV                    | 3.25 | 5/11/25  | 75,000    | 78,351    | 0.011% |
| Shenzhen Sunway Communication                     |      |          | 22,900    | 81,865    | 0.012% |
| Sherwin-Williams                                  |      |          | 1,008     | 461,956   | 0.066% |
| Shimadzu  |      |          | 5,100     | 125,552   | 0.018% |
| Shimano   |      |          | 1,200     | 178,812   | 0.026% |
| Shire Acquisitions Investments Ireland DAC        | 2.88 | 9/23/23  | 300,000   | 302,623   | 0.043% |
| Shop Apotheke Europe                              |      |          | 1,864     | 72,916    | 0.010% |
| Shopify   |      |          | 1,789     | 537,677   | 0.077% |
| Shoptite Holdings                                 |      |          | 34,701    | 387,867   | 0.055% |
| Shurgard Self Storage Europe Sarl                 |      |          | 450       | 16,243    | 0.002% |
| Siemens   |      |          | 7,856     | 935,299   | 0.134% |
| Siemens Healthineers                              |      |          | 4,035     | 170,027   | 0.024% |
| Sierra Timeshare 2015-3 Receivables Funding       | 2.58 | 9/20/32  | 16,068    | 16,044    | 0.002% |
| Silergy   |      |          | 10,000    | 196,057   | 0.028% |



|   |      |          |         |           |        |
|---|------|----------|---------|-----------|--------|
| Simon Property                          | 3.38 | 10/1/24  | 45,000  | 46,819    | 0.007% |
| Simon Property Group, REIT              |      |          | 569     | 90,903    | 0.013% |
| Sinbon Electronics                      |      |          | 30,299  | 110,850   | 0.016% |
| Sinopec Engineering                     |      |          | 176,500 | 149,591   | 0.021% |
| Sinotrans                               |      |          | 245,000 | 89,102    | 0.013% |
| SITC International Holdings             |      |          | 150,000 | 153,168   | 0.022% |
| SK Hynix                                |      |          | 4,919   | 295,875   | 0.042% |
| SL Green Realty, REIT                   |      |          | 1,154   | 92,747    | 0.013% |
| SLM Corporation                         |      |          | 22,397  | 217,699   | 0.031% |
| SMBC Aviation Capital Finance DAC       | 4.13 | 7/15/23  | 315,000 | 328,583   | 0.047% |
| Smb Private Education Loan Trust 2016   | 2.7  | 5/15/31  | 181,241 | 182,320   | 0.026% |
| Smb Private Education Loan Trust 2017   | 2.88 | 9/15/34  | 311,320 | 314,942   | 0.045% |
| Smb Private Education Loan Trust 2018   | 3.6  | 1/15/37  | 100,000 | 104,871   | 0.015% |
| SMC                                     |      |          | 700     | 262,413   | 0.037% |
| SMCP SAS                                |      |          | 10,106  | 170,348   | 0.024% |
| SM Investments                          |      |          | 30,431  | 575,693   | 0.082% |
| Smith & Nephew                          |      |          | 10,861  | 235,843   | 0.034% |
| Smiths Group                            |      |          | 6,088   | 121,128   | 0.017% |
| SMS                                     |      |          | 10,900  | 256,202   | 0.037% |
| Snap Inc.                               |      |          | 27,399  | 391,806   | 0.056% |
| Softbank Corp                           |      |          | 11,100  | 144,199   | 0.021% |
| SOFTBANK GROUP CORP                     |      |          | 14,000  | 674,314   | 0.096% |
| Solasto                                 |      |          | 24,800  | 216,497   | 0.031% |
| Solocal                                 |      |          | 76,435  | 78,651    | 0.011% |
| Sompo Holdings                          |      |          | 3,700   | 143,122   | 0.020% |
| Sonic Capital                           | 4.03 | 2/20/48  | 49,708  | 51,086    | 0.007% |
| Sony                                    |      |          | 3,500   | 183,925   | 0.026% |
| Sophos                                  |      |          | 23,315  | 117,042   | 0.017% |
| South32                                 |      |          | 201,415 | 451,500   | 0.065% |
| South Carolina Public Service Authority | 2.39 | 12/1/23  | 50,000  | 49,575    | 0.007% |
| Southern Company                        |      |          | 17,130  | 946,946   | 0.135% |
| Southern Copper                         |      |          | 10,246  | 398,057   | 0.057% |
| Spectra Energy Partners                 | 3.38 | 10/15/26 | 40,000  | 40,776    | 0.006% |
| Spectra Energy Partners                 | 4.75 | 3/15/24  | 170,000 | 183,972   | 0.026% |
| S&P Global                              |      |          | 784     | 178,587   | 0.026% |
| Spie                                    |      |          | 5,527   | 102,543   | 0.015% |
| Spin Master                             |      |          | 6,858   | 198,322   | 0.028% |
| Spirax Sarco Engineering                |      |          | 1,279   | 149,311   | 0.021% |
| Spirit AeroSystems Holdings             |      |          | 6,296   | 512,306   | 0.073% |
| Spirit Realty Capital, REIT             |      |          | 29      | 1,237     | 0.000% |
| Splunk                                  |      |          | 8,314   | 1,045,486 | 0.149% |
| Ssy                                     |      |          | 110,000 | 99,438    | 0.014% |
| Standard Chartered                      |      |          | 23,855  | 216,410   | 0.031% |
| Stanley Electric                        |      |          | 18,700  | 461,087   | 0.066% |
| State Board of Administration Finance   | 2.64 | 7/1/21   | 45,000  | 45,373    | 0.006% |
| State Grid Overseas Investment 2016     | 3.75 | 5/2/23   | 215,000 | 224,181   | 0.032% |
| State of California                     | 7.63 | 3/1/40   | 35,000  | 55,228    | 0.008% |
| State of Wisconsin                      | 3.95 | 5/1/36   | 110,000 | 116,842   | 0.017% |
| State Street                            | 3.1  | 5/15/23  | 25,000  | 25,623    | 0.004% |
| State Street                            | 2.55 | 8/18/20  | 65,000  | 65,294    | 0.009% |
| Steadfast                               |      |          | 53,262  | 131,390   | 0.019% |
| Steel Dynamics                          |      |          | 813     | 24,553    | 0.004% |
| StoneCo                                 |      |          | 15,056  | 445,356   | 0.064% |
| Stora Enso                              |      |          | 21,678  | 255,100   | 0.036% |
| Storebrand                              |      |          | 35,292  | 259,750   | 0.037% |
| Stroeer SE & Co KGaA                    |      |          | 2,372   | 178,199   | 0.025% |
| Stryker                                 |      |          | 7,781   | 1,599,618 | 0.229% |
| Sumitomo Corporation                    |      |          | 40,400  | 613,598   | 0.088% |
| Sumitomo Densetsu                       |      |          | 6,400   | 101,815   | 0.015% |
| Sumitomo Electric Industries            |      |          | 9,000   | 118,463   | 0.017% |
| Sumitomo Metal Mining                   |      |          | 3,700   | 110,913   | 0.016% |
| Sumitomo Mitsui Financial               | 3.75 | 7/19/23  | 340,000 | 355,300   | 0.051% |
| Sumitomo Mitsui Trust Holdings          |      |          | 5,400   | 196,191   | 0.028% |
| Sumitomo Rubber Industries              |      |          | 7,200   | 83,392    | 0.012% |
| Sumitomo Seika Chemicals                |      |          | 3,800   | 116,174   | 0.017% |
| Suncor Energy                           |      |          | 566     | 17,637    | 0.003% |
| Suncorp Group                           |      |          | 13,369  | 126,599   | 0.018% |
| Sun Hung Kai Properties                 |      |          | 3,583   | 60,786    | 0.009% |
| Sun Life Financial                      |      |          | 9,550   | 395,477   | 0.057% |
| Sunny Optical Technology                |      |          | 14,100  | 145,981   | 0.021% |
| Sunstone Hotel Investors, REIT          |      |          | 3,569   | 48,931    | 0.007% |
| SunTrust Bank/Atlanta GA                | 3.5  | 8/2/22   | 350,000 | 357,787   | 0.051% |

|   |      |          |         |           |        |
|---|------|----------|---------|-----------|--------|
| Suzano  |      |          | 18,915  | 161,617   | 0.023% |
| Suzuki Motor  |      |          | 11,800  | 555,144   | 0.079% |
| Svenska Handelsbanken                               | 3.35 | 5/24/21  | 100,000 | 101,854   | 0.015% |
| Svenska Handelsbanken                               |      |          | 30,054  | 296,594   | 0.042% |
| Symantec  |      |          | 29,965  | 652,038   | 0.093% |
| Symrise   |      |          | 218     | 20,991    | 0.003% |
| Synchrony Credit Card Master Note Trust             | 2.62 | 10/15/25 | 50,000  | 50,722    | 0.007% |
| Syncona   |      |          | 28,668  | 80,921    | 0.012% |
| Syngenta Finance                                    | 3.7  | 4/24/20  | 205,000 | 205,974   | 0.029% |
| Synopsys  |      |          | 7,697   | 990,527   | 0.142% |
| Tableau Software                                    |      |          | 1,849   | 306,971   | 0.044% |
| Taiwan Semiconductor Manufacturing                  |      |          | 384,000 | 2,936,980 | 0.420% |
| Taiwan Union Technology                             |      |          | 32,000  | 128,723   | 0.018% |
| Takeaway.com Holding BV                             |      |          | 2,461   | 230,247   | 0.033% |
| Takeda Pharmaceutical                               |      |          | 28,946  | 1,029,692 | 0.147% |
| Takeda Pharmaceutical, ADR                          |      |          | 5,859   | 103,704   | 0.015% |
| TAL Education, ADR                                  |      |          | 2,804   | 106,832   | 0.015% |
| Targa Resources                                     |      |          | 7,604   | 298,533   | 0.043% |
| Tarkett   |      |          | 2,832   | 66,298    | 0.009% |
| TC Energy   |      |          | 27,589  | 1,366,207 | 0.195% |
| TC Energy   |      |          | 3,250   | 161,116   | 0.023% |
| TD Ameritrade Holding                               |      |          | 10,421  | 520,216   | 0.074% |
| Teachers Insurance & Annuity Association of America | 4.27 | 5/15/47  | 130,000 | 140,188   | 0.020% |
| TeamLease Services                                  |      |          | 2,665   | 113,554   | 0.016% |
| Tecan   |      |          | 1,037   | 269,316   | 0.038% |
| TechnoPro Holdings                                  |      |          | 3,400   | 181,497   | 0.026% |
| Teck Resources                                      |      |          | 3,042   | 70,149    | 0.010% |
| Tecnicas Reunidas                                   |      |          | 1,414   | 36,299    | 0.005% |
| Teco Electric & Machinery                           |      |          | 61,000  | 44,835    | 0.006% |
| TE Connectivity                                     |      |          | 710     | 68,004    | 0.010% |
| Ted Baker   |      |          | 5,100   | 52,564    | 0.008% |
| Teladoc Health                                      |      |          | 4,654   | 309,072   | 0.044% |
| Telecom Italia                                      |      |          | 191,666 | 99,380    | 0.014% |
| Teleflex  |      |          | 861     | 285,120   | 0.041% |
| Telefonica  |      |          | 20,934  | 172,147   | 0.025% |
| Telefonica Deutschland Holding                      |      |          | 101,736 | 284,540   | 0.041% |
| Telstra   |      |          | 19,028  | 51,454    | 0.007% |
| Temenos   |      |          | 374     | 66,966    | 0.010% |
| Tenaris   |      |          | 1,127   | 14,782    | 0.002% |
| Tenaris, ADR  |      |          | 8,253   | 217,136   | 0.031% |
| Tencent Holdings                                    | 2.99 | 1/19/23  | 200,000 | 201,630   | 0.029% |
| Tencent Holdings                                    |      |          | 86,354  | 3,906,606 | 0.558% |
| Tencent Music Entertainment, ADR                    |      |          | 16,553  | 248,129   | 0.035% |
| Terreno Realty, REIT                                |      |          | 1,407   | 68,999    | 0.010% |
| Terumo  |      |          | 4,300   | 128,456   | 0.018% |
| Terveystalo   |      |          | 10,563  | 109,814   | 0.016% |
| Teva Pharmaceutical Finance IV BV                   | 3.65 | 11/10/21 | 35,000  | 33,688    | 0.005% |
| Teva Pharmaceutical Finance Netherlands III BV      | 1.7  | 7/19/19  | 140,000 | 139,825   | 0.020% |
| Texas Instruments                                   |      |          | 12,593  | 1,445,173 | 0.206% |
| Thales  |      |          | 8,146   | 1,006,211 | 0.144% |
| Thermo Fisher Scientific                            |      |          | 8,983   | 2,638,127 | 0.377% |
| THK   |      |          | 9,600   | 230,913   | 0.033% |
| Thomson Reuters                                     | 3.35 | 5/15/26  | 10,000  | 10,033    | 0.001% |
| Thule   |      |          | 8,725   | 215,741   | 0.031% |
| ThyssenKrupp  |      |          | 1,300   | 18,981    | 0.003% |
| Tikehau Capital SCA                                 |      |          | 3,856   | 89,916    | 0.013% |
| Time Warner Cable                                   | 5    | 2/1/20   | 10,000  | 10,138    | 0.001% |
| Time Warner Cable                                   | 6.55 | 5/1/37   | 13,000  | 14,886    | 0.002% |
| Time Warner Cable                                   | 6.75 | 6/15/39  | 13,000  | 15,010    | 0.002% |
| Time Warner Cable                                   | 4    | 9/1/21   | 10,000  | 10,256    | 0.001% |
| T-Mobile US   |      |          | 4,121   | 305,531   | 0.044% |
| Tokio Marine Holdings                               |      |          | 7,400   | 371,298   | 0.053% |
| Tokyo Electron                                      |      |          | 2,300   | 323,277   | 0.046% |
| Torex Gold Resources                                |      |          | 854     | 8,778     | 0.001% |
| Toro  |      |          | 250     | 16,725    | 0.002% |
| Toronto-Dominion Bank                               | 3.5  | 7/19/23  | 235,000 | 245,844   | 0.035% |
| Torrent Pharmaceuticals                             |      |          | 4,805   | 107,215   | 0.015% |
| Tosoh   |      |          | 2,700   | 38,083    | 0.005% |
| Total   |      |          | 37,491  | 2,103,013 | 0.300% |
| Total, ADR  |      |          | 21,956  | 1,224,925 | 0.175% |
| Total System Services                               |      |          | 2,268   | 290,916   | 0.042% |
| Towd Point Mortgage Trust 2015-5                    | 2.75 | 5/25/55  | 53,983  | 54,090    | 0.008% |

|   |      |          |            |            |        |
|---|------|----------|------------|------------|--------|
| Towd Point Mortgage Trust 2017-6                  | 2.75 | 10/25/57 | 100,033    | 100,776    | 0.014% |
| Towd Point Mortgage Trust 2018-1                  | 3    | 1/25/58  | 77,164     | 77,966     | 0.011% |
| Toyota Motor                                      | 3.18 | 7/20/21  | 295,000    | 301,778    | 0.043% |
| Toyota Motor                                      |      |          | 12,700     | 788,211    | 0.113% |
| Toyota Motor Credit                               | 2.95 | 4/13/21  | 250,000    | 253,370    | 0.036% |
| Toyo Tire   |      |          | 7,400      | 97,570     | 0.014% |
| Tradeweb Markets                                  |      |          | 2,545      | 111,496    | 0.016% |
| Trainline   |      |          | 25,134     | 131,554    | 0.019% |
| TransCanada PipeLines                             | 2.5  | 8/1/22   | 20,000     | 19,931     | 0.003% |
| Transmissora Alianca de Energia Eletrica          |      |          | 16,887     | 119,442    | 0.017% |
| Transurban Finance Co Pty                         | 4.13 | 2/2/26   | 15,000     | 15,636     | 0.002% |
| TravelSky Technology                              |      |          | 57,000     | 114,637    | 0.016% |
| Travis Perkins                                    |      |          | 33,325     | 538,988    | 0.077% |
| Trend Micro Japan                                 |      |          | 1,500      | 67,026     | 0.010% |
| Trinity Health                                    | 4.13 | 12/1/45  | 25,000     | 26,999     | 0.004% |
| TRP Dynamic Global Bd - I                         |      |          | 1,457,604  | 13,716,055 | 1.960% |
| TRP Emerg Markets Local Currency Bd               |      |          | 3,154,812  | 20,190,797 | 2.885% |
| TRP Inst Emerging Markets Bd - Inst               |      |          | 3,390,076  | 29,595,366 | 4.229% |
| TRP Inst Floating Rate - Inst                     |      |          | 713,256    | 7,018,441  | 1.003% |
| TRP Inst Frontier Markets Eq - Inst               |      |          | 424,287    | 4,026,483  | 0.575% |
| TRP Institutional High Yield - Inst               |      |          | 1,626,021  | 14,243,940 | 2.035% |
| TRP International Bond - I                        |      |          | 1,917,680  | 17,316,653 | 2.474% |
| TRP International Bond (USD Hgd) - I              |      |          | 695,195    | 6,944,999  | 0.992% |
| TRP Treasury Reserve                              | 2.44 |          | 11,557,214 | 11,557,214 | 1.651% |
| TRP Ultra Short-Term Bond - I                     |      |          | 5,882,175  | 29,646,163 | 4.236% |
| Tsingtao Brewery                                  |      |          | 22,000     | 140,178    | 0.020% |
| TuanChe, ADR                                      |      |          | 1,890      | 5,783      | 0.001% |
| Tyman   |      |          | 27,787     | 85,531     | 0.012% |
| Tyson Foods                                       |      |          | 40,763     | 3,291,205  | 0.470% |
| Ubisoft Entertainment                             |      |          | 1,615      | 126,307    | 0.018% |
| UBS   |      |          | 85,151     | 1,012,041  | 0.145% |
| Ultra Beauty                                      |      |          | 209        | 72,500     | 0.010% |
| Umicore   |      |          | 5,737      | 184,110    | 0.026% |
| Unibail-Rodamco-Westfield                         |      |          | 917        | 137,374    | 0.020% |
| Unilever  |      |          | 16,059     | 996,870    | 0.142% |
| Unilever Capital                                  | 3    | 3/7/22   | 150,000    | 153,204    | 0.022% |
| Union Pacific                                     | 4.75 | 9/15/41  | 10,000     | 11,183     | 0.002% |
| Union Pacific                                     |      |          | 487        | 82,357     | 0.012% |
| Uni-President Enterprises                         |      |          | 91,910     | 244,819    | 0.035% |
| UNITE   |      |          | 1,367      | 16,915     | 0.002% |
| United Airlines 2014-1 Class B Pass Through Trust | 4.75 | 4/11/22  | 3,173      | 3,269      | 0.000% |
| United Airlines 2014-2 Class A Pass Through Trust | 3.75 | 9/3/26   | 4,007      | 4,163      | 0.001% |
| United Continental                                |      |          | 2,467      | 215,986    | 0.031% |
| Unitedhealth                                      | 3.75 | 7/15/25  | 40,000     | 42,693     | 0.006% |
| UnitedHealth Group                                |      |          | 6,972      | 1,701,238  | 0.243% |
| United Overseas Bank                              | 3.2  | 4/23/21  | 200,000    | 202,942    | 0.029% |
| United Overseas Bank                              |      |          | 19,800     | 382,776    | 0.055% |
| United Technologies                               | 3.35 | 8/16/21  | 145,000    | 148,141    | 0.021% |
| Universal Robina                                  |      |          | 87,850     | 284,666    | 0.041% |
| University of California                          | 4.6  | 5/15/31  | 25,000     | 28,536     | 0.004% |
| University of California                          | 5.77 | 5/15/43  | 15,000     | 19,727     | 0.003% |
| UPS   |      |          | 1,912      | 197,452    | 0.028% |
| Urban Edge Properties, REIT                       |      |          | 1,363      | 23,621     | 0.003% |
| U.S. Treasury Bonds                               | 2.25 | 11/15/27 | 35,000     | 35,809     | 0.005% |
| U.S. Treasury Bonds                               | 3.13 | 11/15/41 | 4,182,000  | 4,675,999  | 0.668% |
| U.S. Treasury Bonds                               | 2.75 | 11/15/42 | 65,000     | 68,067     | 0.010% |
| U.S. Treasury Bonds                               | 3    | 11/15/44 | 395,000    | 431,105    | 0.062% |
| U.S. Treasury Bonds                               | 3    | 11/15/45 | 435,000    | 475,509    | 0.068% |
| U.S. Treasury Bonds                               | 1.63 | 2/15/26  | 35,000     | 34,470     | 0.005% |
| U.S. Treasury Bonds                               | 2.75 | 2/15/28  | 3,775,000  | 4,011,527  | 0.573% |
| U.S. Treasury Bonds                               | 3.5  | 2/15/39  | 2,435,000  | 2,890,041  | 0.413% |
| U.S. Treasury Bonds                               | 3.13 | 2/15/43  | 490,000    | 545,967    | 0.078% |
| U.S. Treasury Bonds                               | 2.5  | 2/15/45  | 145,000    | 144,298    | 0.021% |
| U.S. Treasury Bonds                               | 3    | 2/15/47  | 220,000    | 240,934    | 0.034% |
| U.S. Treasury Bonds                               | 3    | 2/15/48  | 910,000    | 995,313    | 0.142% |
| U.S. Treasury Bonds                               | 3    | 5/15/45  | 235,000    | 256,701    | 0.037% |
| U.S. Treasury Bonds                               | 3    | 5/15/47  | 100,000    | 109,406    | 0.016% |
| U.S. Treasury Bonds                               | 2.88 | 5/15/49  | 145,000    | 155,286    | 0.022% |
| U.S. Treasury Bonds                               | 2.13 | 8/15/21  | 10,000     | 10,072     | 0.001% |
| U.S. Treasury Bonds                               | 1.5  | 8/15/26  | 1,160,000  | 1,129,731  | 0.161% |
| U.S. Treasury Bonds                               | 5.5  | 8/15/28  | 400,000    | 517,188    | 0.074% |
| U.S. Treasury Bonds                               | 3.88 | 8/15/40  | 65,000     | 81,118     | 0.012% |

|  |      |          |           |           |        |
|--|------|----------|-----------|-----------|--------|
| U.S. Treasury Bonds                                      | 3.63 | 8/15/43  | 195,000   | 235,158   | 0.034% |
| U.S. Treasury Bonds                                      | 3.13 | 8/15/44  | 610,000   | 679,864   | 0.097% |
| U.S. Treasury Bonds                                      | 2.88 | 8/15/45  | 570,000   | 608,564   | 0.087% |
| U.S. Treasury Bonds                                      | 2.75 | 8/15/47  | 6,940,000 | 7,231,697 | 1.033% |
| U.S. Treasury Bonds                                      | 3    | 8/15/48  | 1,230,000 | 1,346,658 | 0.192% |
| U.S. Treasury Inflation Indexed Bonds                    | 1.13 | 1/15/21  | 665,763   | 670,756   | 0.096% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.13 | 1/15/22  | 1,023,050 | 1,016,496 | 0.145% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.13 | 1/15/23  | 1,784,677 | 1,774,081 | 0.253% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.25 | 1/15/25  | 1,795,663 | 1,798,188 | 0.257% |
| U.S. Treasury Inflation Indexed Bonds                    | 2    | 1/15/26  | 199,569   | 222,145   | 0.032% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.63 | 1/15/26  | 514,084   | 526,454   | 0.075% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.38 | 1/15/27  | 425,809   | 428,603   | 0.061% |
| U.S. Treasury Inflation Indexed Bonds                    | 1.75 | 1/15/28  | 35,375    | 39,670    | 0.006% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.5  | 1/15/28  | 196,946   | 200,207   | 0.029% |
| U.S. Treasury Inflation Indexed Bonds                    | 2.5  | 1/15/29  | 1,216,446 | 1,463,536 | 0.209% |
| U.S. Treasury Inflation Indexed Bonds                    | 2.13 | 2/15/40  | 227,007   | 290,215   | 0.041% |
| U.S. Treasury Inflation Indexed Bonds                    | 2.13 | 2/15/41  | 44,343    | 57,127    | 0.008% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.75 | 2/15/42  | 73,511    | 73,798    | 0.011% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.63 | 2/15/43  | 799,509   | 775,024   | 0.111% |
| U.S. Treasury Inflation Indexed Bonds                    | 1.38 | 2/15/44  | 62,500    | 70,937    | 0.010% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.75 | 2/15/45  | 163,867   | 162,074   | 0.023% |
| U.S. Treasury Inflation Indexed Bonds                    | 1    | 2/15/46  | 591,994   | 620,299   | 0.089% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.88 | 2/15/47  | 247,722   | 252,444   | 0.036% |
| U.S. Treasury Inflation Indexed Bonds                    | 1    | 2/15/49  | 21,225    | 22,445    | 0.003% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.13 | 4/15/20  | 62,201    | 61,550    | 0.009% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.13 | 4/15/21  | 2,598,534 | 2,574,173 | 0.368% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.63 | 4/15/23  | 1,204,737 | 1,218,666 | 0.174% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.5  | 4/15/24  | 1,387,632 | 1,404,761 | 0.201% |
| U.S. Treasury Inflation Indexed Bonds                    | 1.88 | 7/15/19  | 14,362    | 14,373    | 0.002% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.63 | 7/15/21  | 1,420,689 | 1,429,346 | 0.204% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.13 | 7/15/22  | 1,376,851 | 1,372,333 | 0.196% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.38 | 7/15/25  | 569,517   | 575,835   | 0.082% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.13 | 7/15/26  | 1,224,960 | 1,216,347 | 0.174% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.38 | 7/15/27  | 112,825   | 113,883   | 0.016% |
| U.S. Treasury Inflation Indexed Bonds                    | 0.75 | 7/15/28  | 546,693   | 569,756   | 0.081% |
| U.S. Treasury Notes                                      | 2    | 11/30/22 | 865,000   | 872,569   | 0.125% |
| U.S. Treasury Notes                                      | 2.63 | 12/15/21 | 150,000   | 153,258   | 0.022% |
| U.S. Treasury Notes                                      | 2.5  | 1/31/24  | 860,000   | 887,950   | 0.127% |
| U.S. Treasury Notes                                      | 2.75 | 2/15/24  | 110,000   | 114,813   | 0.016% |
| U.S. Treasury Notes                                      | 2.63 | 2/28/23  | 180,000   | 185,625   | 0.027% |
| U.S. Treasury Notes                                      | 2.13 | 5/31/21  | 21,500    | 21,641    | 0.003% |
| U.S. Treasury Notes                                      | 2    | 5/31/24  | 125,000   | 126,426   | 0.018% |
| U.S. Treasury Notes                                      | 2.63 | 7/31/20  | 50,000    | 50,359    | 0.007% |
| U.S. Treasury Notes                                      | 2.75 | 7/31/23  | 3,330,000 | 3,460,598 | 0.494% |
| U.S. Treasury Notes                                      | 1.88 | 9/30/22  | 25,000    | 25,113    | 0.004% |
| UT   |      |          | 8,400     | 205,514   | 0.029% |
| Vale   |      |          | 8,994     | 121,350   | 0.017% |
| Valero Energy  |      |          | 280       | 23,971    | 0.003% |
| Valmont Industries                                       |      |          | 60        | 7,609     | 0.001% |
| Van Lanschot Kempen                                      |      |          | 4,186     | 94,754    | 0.014% |
| Varroc Engineering                                       |      |          | 7,001     | 47,924    | 0.007% |
| Ventas Realty LP / Ventas Capital                        | 3.25 | 8/15/22  | 20,000    | 20,434    | 0.003% |
| Ventas, REIT   |      |          | 6,548     | 447,556   | 0.064% |
| VEREIT, REIT   |      |          | 304       | 2,739     | 0.000% |
| Verizon Communications                                   | 2.63 | 8/15/26  | 230,000   | 228,048   | 0.033% |
| Verizon Communications                                   | 5.15 | 9/15/23  | 25,000    | 27,895    | 0.004% |
| Verizon Communications                                   |      |          | 7,885     | 450,470   | 0.064% |
| Verizon Owner Trust 2017-1                               | 2.65 | 9/20/21  | 200,000   | 200,401   | 0.029% |
| Vertex Pharmaceuticals                                   |      |          | 3,752     | 688,042   | 0.098% |
| Verus Securitization Trust 2018-INV1                     | 3.63 | 3/25/58  | 72,699    | 73,649    | 0.011% |
| V. F.  |      |          | 799       | 69,793    | 0.010% |
| Victrix  |      |          | 8,815     | 242,230   | 0.035% |
| Vidrala  |      |          | 134       | 12,607    | 0.002% |
| Virginia Commonwealth University Health System Authority | 4.96 | 1/1/44   | 25,000    | 30,012    | 0.004% |
| Visa   | 4.15 | 12/14/35 | 90,000    | 103,026   | 0.015% |
| Visa   | 2.15 | 9/15/22  | 90,000    | 90,259    | 0.013% |
| Visa   |      |          | 18,274    | 3,171,453 | 0.453% |
| Vistra Operations  | 3.55 | 7/15/24  | 135,000   | 135,675   | 0.019% |
| VMware   |      |          | 4,602     | 769,500   | 0.110% |
| Vodafone   | 3.75 | 1/16/24  | 180,000   | 188,128   | 0.027% |
| Vodafone   |      |          | 69,941    | 114,638   | 0.016% |
| Vodafone, ADR  |      |          | 19,464    | 317,847   | 0.045% |

|   |      |          |         |           |        |
|---|------|----------|---------|-----------|--------|
| Voestalpine   |      |          | 405     | 12,520    | 0.002% |
| Vornado Realty Trust, REIT                            |      |          | 950     | 60,895    | 0.009% |
| VT Holdings   |      |          | 23,500  | 91,767    | 0.013% |
| Vulcan Materials                                      |      |          | 2,151   | 295,354   | 0.042% |
| Walmart   | 3.4  | 6/26/23  | 300,000 | 314,930   | 0.045% |
| Wal-Mart  |      |          | 6,222   | 687,469   | 0.098% |
| Wal-Mart de Mexico                                    |      |          | 117,093 | 319,609   | 0.046% |
| Walt Disney   | 4.5  | 2/15/21  | 20,000  | 20,752    | 0.003% |
| Walt Disney   | 5.65 | 8/15/20  | 20,000  | 20,753    | 0.003% |
| Walt Disney   |      |          | 2,960   | 413,334   | 0.059% |
| WANdisco  |      |          | 9,742   | 55,570    | 0.008% |
| Wartsila  |      |          | 1,194   | 17,337    | 0.002% |
| Waste Connections                                     |      |          | 2,289   | 218,783   | 0.031% |
| Watches Of Switzerland                                |      |          | 23,170  | 80,918    | 0.012% |
| Weibo   | 3.5  | 7/5/24   | 255,000 | 256,414   | 0.037% |
| Weir Group  |      |          | 4,111   | 80,890    | 0.012% |
| Welcia Holdings                                       |      |          | 3,600   | 146,877   | 0.021% |
| WellCare Health Plans                                 |      |          | 824     | 234,898   | 0.034% |
| Wells Fargo   | 3.07 | 1/24/23  | 465,000 | 471,765   | 0.067% |
| Wells Fargo   | 3.5  | 3/8/22   | 95,000  | 97,662    | 0.014% |
| Wells Fargo   |      |          | 33,155  | 1,568,895 | 0.224% |
| Wells Fargo Bank NA                                   | 3.33 | 7/23/21  | 250,000 | 252,322   | 0.036% |
| Wells Fargo Commercial Mortgage Trust 2015-C30        | 3.66 | 9/15/58  | 41,000  | 43,513    | 0.006% |
| Wells Fargo Commercial Mortgage Trust 2015-C31        | 3.7  | 11/15/48 | 100,000 | 106,517   | 0.015% |
| Wells Fargo Commercial Mortgage Trust 2015-NXS2       | 3.77 | 7/15/58  | 75,000  | 79,999    | 0.011% |
| Welltower, REIT                                       |      |          | 357     | 29,106    | 0.004% |
| Western Midstream Operating                           | 5.45 | 4/1/44   | 25,000  | 23,466    | 0.003% |
| Western Midstream Operating                           | 4    | 7/1/22   | 20,000  | 20,228    | 0.003% |
| West Fraser Timber                                    |      |          | 475     | 21,654    | 0.003% |
| Westlake Chemical                                     |      |          | 200     | 13,892    | 0.002% |
| Westpac Banking                                       | 2.15 | 3/6/20   | 110,000 | 109,917   | 0.016% |
| Weyerhaeuser, REIT                                    |      |          | 1,766   | 46,516    | 0.007% |
| Wheaton Precious Metals                               |      |          | 1,242   | 30,036    | 0.004% |
| Willis North America                                  | 3.6  | 5/15/24  | 40,000  | 41,304    | 0.006% |
| Willis North America                                  | 4.5  | 9/15/28  | 160,000 | 170,928   | 0.024% |
| Willis Towers Watson                                  |      |          | 7,033   | 1,347,101 | 0.192% |
| Wilmar International                                  |      |          | 76,100  | 208,320   | 0.030% |
| Wirecard  |      |          | 2,053   | 346,580   | 0.050% |
| Wise Talent Information Technology                    |      |          | 45,000  | 119,226   | 0.017% |
| Wix.com   |      |          | 1,525   | 216,703   | 0.031% |
| Woodside Finance                                      | 3.7  | 3/15/28  | 67,000  | 66,865    | 0.010% |
| Workday   |      |          | 2,721   | 559,383   | 0.080% |
| World Omni Automobile Lease Securitization Trust 2018 | 3.06 | 5/15/23  | 260,000 | 261,710   | 0.037% |
| World Omni Auto Receivables Trust 2016                | 1.77 | 9/15/21  | 21,995  | 21,949    | 0.003% |
| World Omni Auto Receivables Trust 2018                | 2.19 | 5/17/21  | 27,774  | 27,757    | 0.004% |
| Worldpay  |      |          | 2,661   | 326,106   | 0.047% |
| WorleyParsons   |      |          | 25,763  | 267,814   | 0.038% |
| WP Carey  | 3.85 | 7/15/29  | 215,000 | 217,729   | 0.031% |
| WP Carey, REIT  |      |          | 158     | 12,826    | 0.002% |
| WPP   |      |          | 33,468  | 421,580   | 0.060% |
| WPX Energy  |      |          | 998     | 11,487    | 0.002% |
| Wynn Resorts  |      |          | 1,394   | 172,842   | 0.025% |
| X5 Retail Group, GDR                                  |      |          | 5,124   | 175,345   | 0.025% |
| Xaar  |      |          | 21,121  | 21,997    | 0.003% |
| XCEL Energy   |      |          | 412     | 24,510    | 0.004% |
| Xilinx  |      |          | 481     | 56,720    | 0.008% |
| Xylem   |      |          | 263     | 21,997    | 0.003% |
| Yahoo! Japan  |      |          | 95,900  | 282,094   | 0.040% |
| Yandex  |      |          | 5,754   | 218,652   | 0.031% |
| Yara International                                    |      |          | 1,677   | 81,470    | 0.012% |
| Yellow Hat  |      |          | 8,000   | 107,058   | 0.015% |
| Yes Bank  |      |          | 145,867 | 229,154   | 0.033% |
| Yifeng Pharmacy Chain                                 |      |          | 11,700  | 119,334   | 0.017% |
| Yixintang Pharmaceutical                              |      |          | 29,051  | 120,889   | 0.017% |
| YouGov  |      |          | 22,169  | 147,549   | 0.021% |
| Yum! Brands   |      |          | 4,299   | 475,770   | 0.068% |
| Yume No Machi Souzou linkai                           |      |          | 5,000   | 73,526    | 0.011% |
| Yumeshin Holdings                                     |      |          | 6,400   | 45,801    | 0.007% |
| YY, ADR   |      |          | 3,051   | 212,624   | 0.030% |
| Zalando   |      |          | 19,261  | 852,813   | 0.122% |
| Zenkoku Hoshu   |      |          | 1,300   | 49,993    | 0.007% |
| Zimmer Biomet Holdings                                |      |          | 2,804   | 330,143   | 0.047% |

|  |        |                    |        |
|--|--------|--------------------|--------|
| Zoetis                                 | 337    | 38,246             | 0.005% |
| Zojirushi                              | 6,300  | 67,381             | 0.010% |
| Zoom Video Communications              | 165    | 14,650             | 0.002% |
| ZOZO                                   | 16,800 | 315,285            | 0.045% |
| Zurich Insurance Group                 | 4,543  | 1,580,734          | 0.226% |
| Zur Rose                               | 1,471  | 153,824            | 0.022% |
| Miscellaneous Securities ‡             |        | 263,089            |        |
| <b>Total Investments in Securities</b> |        | <b>699,776,015</b> |        |

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

| <b>Forwards Contracts</b> | <b>Currency Bought</b> | <b>Receive</b> | <b>Currency Sold</b> | <b>Deliver</b>  | <b>Settlement</b> | <b>Unrealized G/L</b> | <b>% of Net Assets</b> |
|---------------------------|------------------------|----------------|----------------------|-----------------|-------------------|-----------------------|------------------------|
| JP MORGAN CHASE BANK      | AUD                    | 4,044,000      | USD                  | (2,837,270)     | 07/02/2019        | 2,234                 | 0.000%                 |
| JP MORGAN CHASE BANK      | CHF                    | 3,571,000      | USD                  | (3,661,813)     | 07/02/2019        | (2,332)               | 0.000%                 |
| JP MORGAN CHASE BANK      | DKK                    | 4,445,000      | USD                  | (678,139)       | 07/02/2019        | (729)                 | 0.000%                 |
| JP MORGAN CHASE BANK      | EUR                    | 10,948,000     | USD                  | (12,466,488)    | 07/02/2019        | (13,267)              | -0.002%                |
| JP MORGAN CHASE BANK      | GBP                    | 5,243,000      | USD                  | (6,671,718)     | 07/02/2019        | (11,972)              | -0.002%                |
| JP MORGAN CHASE BANK      | HKD                    | 11,168,000     | USD                  | (1,429,542)     | 07/02/2019        | 137                   | 0.000%                 |
| JP MORGAN CHASE BANK      | ILS                    | 466,000        | USD                  | (130,631)       | 07/02/2019        | (22)                  | 0.000%                 |
| JP MORGAN CHASE BANK      | JPY                    | 1,031,055,000  | USD                  | (9,568,068)     | 07/02/2019        | (1,826)               | 0.000%                 |
| JP MORGAN CHASE BANK      | NOK                    | 2,280,000      | USD                  | (267,351)       | 07/02/2019        | (37)                  | 0.000%                 |
| JP MORGAN CHASE BANK      | NZD                    | 147,000        | USD                  | (98,696)        | 07/02/2019        | 68                    | 0.000%                 |
| JP MORGAN CHASE BANK      | SEK                    | 9,588,000      | USD                  | (1,033,223)     | 07/02/2019        | (393)                 | 0.000%                 |
| JP MORGAN CHASE BANK      | SGD                    | 672,000        | USD                  | (496,564)       | 07/02/2019        | 149                   | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 2,803,459      | AUD                  | (4,044,000)     | 07/02/2019        | (36,046)              | -0.005%                |
| JP MORGAN CHASE BANK      | USD                    | 3,560,962      | CHF                  | (3,571,000)     | 07/02/2019        | (98,520)              | -0.014%                |
| JP MORGAN CHASE BANK      | USD                    | 665,101        | DKK                  | (4,445,000)     | 07/02/2019        | (12,309)              | -0.002%                |
| JP MORGAN CHASE BANK      | USD                    | 12,230,076     | EUR                  | (10,948,000)    | 07/02/2019        | (223,144)             | -0.032%                |
| JP MORGAN CHASE BANK      | USD                    | 6,618,779      | GBP                  | (5,243,000)     | 07/02/2019        | (40,966)              | -0.006%                |
| JP MORGAN CHASE BANK      | USD                    | 1,424,617      | HKD                  | (11,168,000)    | 07/02/2019        | (5,063)               | -0.001%                |
| JP MORGAN CHASE BANK      | USD                    | 128,651        | ILS                  | (466,000)       | 07/02/2019        | (1,958)               | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 9,518,831      | JPY                  | (1,031,055,000) | 07/02/2019        | (47,411)              | -0.007%                |
| JP MORGAN CHASE BANK      | USD                    | 260,821        | NOK                  | (2,280,000)     | 07/02/2019        | (6,493)               | -0.001%                |
| JP MORGAN CHASE BANK      | USD                    | 95,917         | NZD                  | (147,000)       | 07/02/2019        | (2,847)               | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 1,009,822      | SEK                  | (9,588,000)     | 07/02/2019        | (23,008)              | -0.003%                |
| JP MORGAN CHASE BANK      | USD                    | 488,541        | SGD                  | (672,000)       | 07/02/2019        | (8,171)               | -0.001%                |
| JP MORGAN CHASE BANK      | USD                    | 2,917,919      | AUD                  | (4,155,000)     | 08/02/2019        | (2,697)               | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 3,766,779      | CHF                  | (3,663,000)     | 08/02/2019        | 1,860                 | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 695,287        | DKK                  | (4,545,000)     | 08/02/2019        | 703                   | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 12,794,089     | EUR                  | (11,208,000)    | 08/02/2019        | 11,821                | 0.002%                 |
| JP MORGAN CHASE BANK      | USD                    | 6,811,529      | GBP                  | (5,345,000)     | 08/02/2019        | 11,654                | 0.002%                 |
| JP MORGAN CHASE BANK      | USD                    | 1,512,462      | HKD                  | (11,816,000)    | 08/02/2019        | (404)                 | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 133,123        | ILS                  | (474,000)       | 08/02/2019        | 11                    | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 9,661,899      | JPY                  | (1,038,772,000) | 08/02/2019        | 619                   | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 272,559        | NOK                  | (2,322,000)     | 08/02/2019        | 40                    | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 100,103        | NZD                  | (149,000)       | 08/02/2019        | (75)                  | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 1,077,672      | SEK                  | (9,977,000)     | 08/02/2019        | 362                   | 0.000%                 |
| JP MORGAN CHASE BANK      | USD                    | 548,591        | SGD                  | (742,000)       | 08/02/2019        | (176)                 | 0.000%                 |
| CITIBANK N A              | USD                    | 122,290        | JPY                  | (13,239,000)    | 07/16/2019        | (681)                 | 0.000%                 |

Total Forward Currency Exchange Contracts

(510,888)

| <b>Options</b>                              | <b>Strike Price(\$)</b> | <b>Exercise Date</b> | <b>Shares/Par</b> | <b>Value (\$)</b> | <b>% of Net Assets</b> |
|---|-------------------------|----------------------|-------------------|-------------------|------------------------|
| Amadeus IT                                  | 74.00                   | 7/19/2019            | (100)             | (16)              | 0.000%                 |
| Erste Group Bank                            | 34.00                   | 7/19/2019            | (700)             | (259)             | 0.000%                 |
| ESSITY                                      | 295.00                  | 7/19/2019            | (400)             | (116)             | 0.000%                 |
| ESSITY                                      | 300.00                  | 7/19/2019            | (300)             | (50)              | 0.000%                 |
| Hexagon                                     | 540.00                  | 7/19/2019            | (200)             | (62)              | 0.000%                 |
| iShares iBoxx High Yield Corporate Bond ETF | 87.00                   | 8/16/2019            | (70,200)          | (66,690)          | (0.010%)               |
| Julius Baer                                 | 42.00                   | 7/19/2019            | (300)             | (608)             | 0.000%                 |
| SPX 7/19 C2850                              | 2,850.00                | 7/19/2019            | (4,800)           | (506,400)         | (0.072%)               |
| SPX 7/19 C2875                              | 2,875.00                | 7/19/2019            | (2,500)           | (211,125)         | (0.030%)               |
| SPX 7/19 C2900                              | 2,900.00                | 7/19/2019            | (5,500)           | (356,400)         | (0.051%)               |
| SPX 7/19 C2975                              | 2,975.00                | 7/19/2019            | (3,000)           | (59,400)          | (0.008%)               |
| SPX 8/19 C3025                              | 3,025.00                | 8/16/2019            | (2,500)           | (45,250)          | (0.006%)               |
| Ubisoft Entertainment                       | 74.00                   | 8/16/2019            | (100)             | (227)             | 0.000%                 |
| UBISOFT ENTERTAINMENT                       | 74.00                   | 7/19/2019            | (200)             | (216)             | 0.000%                 |
| US BOND FUTR OPTN Aug19C 155                | 155.00                  | 7/26/2019            | (1,400,000)       | (21,438)          | (0.003%)               |
| US BOND FUTR OPTN Aug19C 156                | 156.00                  | 7/26/2019            | (2,400,000)       | (24,750)          | (0.004%)               |
| US BOND FUTR OPTN Aug19C 157                | 157.00                  | 7/26/2019            | (2,300,000)       | (15,453)          | (0.002%)               |
| US BOND FUTR OPTN Aug19C 158                | 158.00                  | 7/26/2019            | (2,300,000)       | (9,344)           | (0.001%)               |
| US BOND FUTR OPTN Aug19P 149                | 149.00                  | 7/26/2019            | (1,400,000)       | (875)             | 0.000%                 |

US BOND FUTR OPTN Aug19P 150 150.00 7/26/2019 (2,400,000) (1,875) 0.000%

Total Options (1,320,555)

| Futures Contracts                | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|----------------------------------|-----------|------------|----------------|----------------|-----------------|
| E-Mini Russ 2000 FUT 09/19       | 467       | 9/20/2019  | 36,591,785     | 778,457        | 5.228%          |
| FVU9 US 5YR NOTE CBT FUT SEPT 19 | 50        | 9/30/2019  | 5,907,813      | 53,538         | 0.844%          |
| MSCI EAFE FUT 9/19               | (47)      | 9/20/2019  | (4,519,755)    | (97,015)       | (0.646%)        |
| S&P500 EMINI FUT 9/19            | 168       | 9/20/2019  | 24,731,280     | 254,905        | 3.534%          |
| TUU9 US 2YR NOTE CBT SEPT 19     | 22        | 9/30/2019  | 4,733,953      | (1,108)        | 0.676%          |
| TYU9 UST 10YR NOTE FUT SEPT19    | (16)      | 9/19/2019  | (2,047,500)    | (38,976)       | (0.293%)        |
| USU9 US LONG BOND FUT SEPT 19    | 16        | 9/19/2019  | 2,489,500      | 36,509         | 0.356%          |
| UXYU9 UST 10YR ULTRA FUT SEP 19  | 9         | 9/19/2019  | 1,243,125      | 27,909         | 0.178%          |

Total Futures Contracts 1,014,218

NET ASSETS 699,862,387

NET ASSET VALUE PER SHARE

Global Allocation Fund Shares 12.99

(\$631,563,640 / 48,609,035 Shares Outstanding)

Global Allocation Fund - Advisor Class Shares 12.92

(\$12,577,170 / 973,623 Shares Outstanding)

Global Allocation Fund - I Class Shares 13.02

(\$55,721,577 / 4,279,788 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                             | 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 Moldavan 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 | Guyanan 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 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.