

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
21ST CENTURY FOX AMERICA	4.5	2/15/21	20,000	20,573	0.003%
21ST CENTURY FOX AMERICA	5.65	8/15/20	20,000	20,788	0.003%
3SBio			63,500	106,407	0.016%
58.com, ADR			6,809	501,142	0.077%
AAC Technologies Holdings			13,000	134,242	0.021%
Aalberts Industries			2,291	97,569	0.015%
ABB			11,829	279,812	0.043%
Abbott Laboratories			953	69,912	0.011%
ABBVIE INC	3.6	5/14/25	240,000	232,237	0.036%
ABBVIE INC	4.5	5/14/35	30,000	28,910	0.004%
Abcam			17,899	334,077	0.052%
Abn Amro			34,635	943,252	0.145%
Absa			19,975	214,236	0.033%
Acadia Realty Trust, REIT			2,369	66,403	0.010%
ACER 2018-1A A3 144A	3.21	9/11/23	115,000	114,697	0.018%
Acerinox			7,666	109,361	0.017%
Activision Blizzard			2,307	191,919	0.030%
Ado Properties			1,666	99,824	0.015%
Advantage Oil & Gas			2,750	7,665	0.001%
Adyen			20	16,361	0.003%
Aedas Homes SAU			15,324	484,585	0.075%
AERCAP IRELAND CAP/GLOBA	3.3	1/23/23	150,000	144,188	0.022%
AERCAP IRELAND CAP/GLOBA	4.13	7/3/23	150,000	148,313	0.023%
AESOP 2015-1A A 144A	2.5	7/20/21	245,000	241,753	0.037%
AESOP 2016-2A A 144A	2.72	11/20/22	150,000	146,367	0.023%
AFIN 2015-4 A4	2.01	7/20/20	20,000	19,965	0.003%
AGCO			95	5,775	0.001%
Agilent Technologies			6,943	489,759	0.076%
AGILENT TECHNOLOGIES INC	3.88	7/15/23	65,000	64,910	0.010%
Ahlsell			66,056	369,688	0.057%
AHPT 2017-ATRM A 144A	3.09	12/15/36	150,000	150,094	0.023%
AHS HOSPITAL CORP	5.02	7/1/45	20,000	22,219	0.003%
AHT1 2018-ASHF A 144A	3.06	4/15/35	172,118	173,019	0.027%
AIA Group			213,200	1,901,088	0.293%
AIA GROUP LTD 144A	2.86	9/20/21	295,000	295,290	0.046%
Aida Engineering			7,500	67,044	0.010%
AIG GLOBAL FUNDING 144A	3.35	6/25/21	130,000	129,315	0.020%
AIG GLOBAL FUNDING 144A	2.15	7/2/20	25,000	24,497	0.004%
Air Arabia			205,411	53,751	0.008%
Airbus			1,241	155,798	0.024%
AIR LEASE CORP	3.5	1/15/22	75,000	74,505	0.011%
AIR LEASE CORP	2.5	3/1/21	85,000	82,754	0.013%
AIR LEASE CORP	3.63	4/1/27	45,000	41,542	0.006%
Air Liquide			7,808	1,025,364	0.158%
Airports of Thailand			85,100	173,146	0.027%
Air Products & Chemicals			443	74,003	0.011%
Aisin Seiki			2,500	121,798	0.019%
Aixtron			19,397	196,017	0.030%
Aker Solutions			1,099	7,817	0.001%
Akzo Nobel			2,183	204,205	0.031%
Alamos Gold			2,288	10,504	0.002%
Alaska Air Group			988	68,034	0.010%
ALBERTA	3.3	3/15/28	135,000	132,685	0.020%
ALBERTA	2.2	7/26/22	130,000	124,971	0.019%
Alexander & Baldwin, REIT			980	22,236	0.003%
ALEXANDRIA REAL ESTATE E	4	1/15/24	30,000	30,074	0.005%
Alexandria Real Estate, REIT			472	59,373	0.009%
Alexion Pharmaceuticals			4,383	609,281	0.094%
ALIBABA GROUP HOLDING	4	12/6/37	400,000	367,547	0.057%
Alibaba Group Holding, ADR			21,182	3,489,946	0.538%
Alimentation Couche-Tard			1,558	77,933	0.012%
Allegion			3,293	298,247	0.046%
Allianz			4,589	1,021,358	0.158%
Allied Properties Real Estate Investment			514	17,151	0.003%
ALLYA 2015-1 A4	1.75	5/15/20	18,696	18,658	0.003%

Alphabet Class A			526	634,924	0.098%
Alphabet Class C			3,041	3,629,342	0.560%
Al Rajhi Bank			3,624	83,463	0.013%
Alsea SAB de CV			15,300	51,965	0.008%
ALS Queensland			26,227	169,244	0.026%
ALTRIA GROUP INC	4.75	5/5/21	20,000	20,698	0.003%
Altus Group			4,100	97,163	0.015%
Alumina			19,291	38,617	0.006%
Amadeus IT			5,178	479,943	0.074%
Amazon.com			3,756	7,523,268	1.160%
AMAZON.COM INC	2.8	8/22/24	50,000	48,239	0.007%
AMAZON.COM INC	3.88	8/22/37	150,000	146,554	0.023%
Ambu			10,706	256,965	0.040%
AMCAR 2015-4 A3	1.7	7/8/20	1,446	1,445	0.000%
AMCAR 2016-3 B	1.8	10/8/21	165,000	163,057	0.025%
Amcor			39,848	393,827	0.061%
AMER AIRLN 14-1 A PTT	3.7	10/1/26	28,140	27,386	0.004%
AMER AIRLN 15-1 A PTT	3.38	5/1/27	29,867	28,601	0.004%
America Movil, ADR			6,700	107,602	0.017%
American Airlines			14,621	604,286	0.093%
AMERICAN CAMPUS CMNTYS	3.35	10/1/20	10,000	9,969	0.002%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	230,000	215,833	0.033%
American Campus Communities, REIT			1,569	64,580	0.010%
American Electric Power			350	24,808	0.004%
AMERICAN EXPRESS CO	2.2	10/30/20	105,000	102,506	0.016%
AMERICAN EXPRESS CREDIT	2.2	3/3/20	95,000	93,804	0.014%
American International Group			17,763	945,702	0.146%
AMERICAN INTL GROUP	3.3	3/1/21	270,000	268,604	0.041%
AMERICAN INTL GROUP	2.3	7/16/19	15,000	14,921	0.002%
American Tower, REIT			258	37,487	0.006%
Ameriprise Financial			1,149	169,661	0.026%
AmorePacific			670	56,340	0.009%
Amplifon			10,352	229,511	0.035%
Ams			1,618	91,069	0.014%
ANALOG DEVICES INC	2.85	3/12/20	75,000	74,576	0.012%
Andeavor			3,226	495,191	0.076%
Anglo American			3,971	88,836	0.014%
ANHEUSER-BUSCH INBEV FIN	2.65	2/1/21	75,000	73,908	0.011%
ANHEUSER-BUSCH INBEV FIN	3.65	2/1/26	110,000	106,863	0.016%
ANHEUSER-BUSCH INBEV FIN	4.9	2/1/46	90,000	90,673	0.014%
Anheuser-Busch InBev SA/NV			2,286	200,106	0.031%
Anhui Conch Cement			39,000	234,191	0.036%
Anhui Conch Cement			20,500	109,551	0.017%
Anthem			4,728	1,295,708	0.200%
ANTHEM INC	2.5	11/21/20	50,000	49,238	0.008%
ANTHEM INC	4.65	1/15/43	20,000	19,712	0.003%
ANTHEM INC	4.1	3/1/28	130,000	128,119	0.020%
Antofagasta			27,324	303,636	0.047%
AON PLC	3.88	12/15/25	25,000	24,645	0.004%
AON PLC	2.8	3/15/21	65,000	63,766	0.010%
Aperam			235	10,750	0.002%
APPALACHIAN POWER CO	4.45	6/1/45	40,000	39,954	0.006%
Apple			6,207	1,401,168	0.216%
APPLE INC	3.2	5/11/27	300,000	289,155	0.045%
APPLE INC	3.2	5/13/25	260,000	254,615	0.039%
Aptiv			1,922	161,256	0.025%
ARBYS 2015-1A A2 144A	4.97	10/30/45	97,250	97,929	0.015%
ArcelorMittal			1,293	40,143	0.006%
ARC Resources			1,500	16,723	0.003%
Aruhi			2,400	49,865	0.008%
Asahi Kasei			19,200	291,113	0.045%
Ascential			60,848	331,541	0.051%
Asics			6,600	98,431	0.015%
ASML Holding			128	24,067	0.004%
ASML Holding			2,380	446,856	0.069%
Aspen Pharmacare Holdings			865	10,351	0.002%
Astellas Pharma			47,100	822,506	0.127%
Astra International			507,600	250,093	0.039%
AstraZeneca			5,790	451,299	0.070%
AstraZeneca, ADR			9,668	382,563	0.059%
Atmos Energy			489	45,922	0.007%
AT&T			31,169	1,046,655	0.161%

AT&T INC	5.8	2/15/19	65,000	65,705	0.010%
AT&T INC	3	6/30/22	150,000	146,221	0.023%
Aumann			1,153	79,494	0.012%
Aurubis			132	9,212	0.001%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	105,000	104,188	0.016%
Australia & New Zealand Banking			15,926	324,201	0.050%
Autoliv			1,690	147,343	0.023%
AUTOZONE INC	3.13	4/21/26	170,000	157,817	0.024%
AUTOZONE INC	3.75	6/1/27	70,000	67,218	0.010%
AvalonBay Communities, REIT			1,049	190,026	0.029%
Avanza Holding Bank			2,086	94,851	0.015%
Avery Dennison			100	10,835	0.002%
Aviva			30,801	196,526	0.030%
AVMT 2018-AVM A 144A	4.11	7/5/40	250,000	254,694	0.039%
AXA			15,565	417,075	0.064%
AXA Equitable Holdings			11,535	247,426	0.038%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	45,000	44,489	0.007%
Axis Bank			47,800	406,655	0.063%
Azul, ADR			4,147	73,775	0.011%
B2Gold			10,330	23,513	0.004%
Baidu, ADR			3,094	707,536	0.109%
BAIDU INC	3.88	9/29/23	210,000	208,215	0.032%
Baker Hughes A Ge			498	16,847	0.003%
Bakkavor			42,046	92,571	0.014%
Ball			1,150	50,589	0.008%
BALTIMORE GAS & ELECTRIC	3.35	7/1/23	225,000	222,692	0.034%
Banca Generali			2,917	75,128	0.012%
Banca Mediolanum			24,183	164,015	0.025%
Banco Bradesco, ADR			18,900	133,812	0.021%
BANCO BRADESCO SA-PREF			29,721	210,329	0.032%
Banco Santander Chile, ADR			10,468	334,767	0.052%
Banco Santander Mexico SA, ADR			12,117	94,028	0.015%
BANCO SANTANDER SA	3.85	4/12/23	200,000	195,381	0.030%
Bank Central Asia			386,600	626,196	0.097%
BANK OF AMERICA CORP	4.45	3/3/26	50,000	50,081	0.008%
BANK OF AMERICA CORP	3.55	3/5/24	100,000	98,808	0.015%
BANK OF AMERICA CORP	2.65	4/1/19	105,000	105,020	0.016%
BANK OF AMERICA CORP	3.5	4/19/26	400,000	386,727	0.060%
BANK OF AMERICA CORP	4.24	4/24/38	120,000	116,792	0.018%
BANK OF AMERICA CORP	3.02	6/25/22	250,000	250,646	0.039%
BANK OF MONTREAL	3.1	4/13/21	215,000	214,330	0.033%
BANK OF NOVA SCOTIA	3.13	4/20/21	205,000	203,468	0.031%
Bank of the Ryukyus			3,500	42,727	0.007%
Baozun, ADR			840	40,807	0.006%
Barclays, ADR			4,884	43,712	0.007%
Baron de Ley			313	41,799	0.006%
BASF			3,502	310,743	0.048%
Bawag			5,864	272,174	0.042%
Bayer			13,786	1,222,826	0.189%
BAYER US FINANCE II LLC 144A	3.5	6/25/21	310,000	309,117	0.048%
BB Seguridade Participacoes			13,770	81,968	0.013%
BBVA BANCOMER SA TEXAS 144A	4.38	4/10/24	150,000	150,075	0.023%
BDO Unibank			27,515	61,008	0.009%
BECTON DICKINSON AND CO	3.7	6/6/27	280,000	267,462	0.041%
BECTON DICKINSON AND CO CVT 6.125000 A			2,361	154,870	0.024%
Becton, Dickinson & Company			10,203	2,662,983	0.411%
Beijing Enterprises Holdings			8,000	44,836	0.007%
Benefit One			5,700	186,074	0.029%
Benesse Holdings			5,400	153,768	0.024%
BERKSHIRE HATHAWAY ENERG	3.8	7/15/48	90,000	81,382	0.013%
BERKSHIRE HATHAWAY INC	2.75	3/15/23	35,000	34,072	0.005%
BHP Billiton			10,541	230,023	0.035%
BHP Billiton Limited			19,084	475,401	0.073%
Bid			5,393	112,409	0.017%
BIM Biresik Magazalar			9,771	131,530	0.020%
Biogen			768	271,342	0.042%
BIOGEN INC	3.63	9/15/22	90,000	90,193	0.014%
BioMerieux			303	25,291	0.004%
Birchcliff Energy			3,220	12,963	0.002%
Black Knight			4,871	253,048	0.039%
Blackstone Hedge Fund Solutions			56,360	63,649,601	9.817%
BlueScope Steel			1,568	19,231	0.003%

BMW			4,079	367,480	0.057%
BMWLT 2017-2 A3	2.07	10/20/20	30,000	29,733	0.005%
BMW US CAPITAL LLC 144A	3.25	8/14/20	285,000	285,902	0.044%
BNP Paribas			25,368	1,553,448	0.240%
BOARDWALK PIPELINES LP	4.95	12/15/24	10,000	10,151	0.002%
Boeing			9,850	3,663,215	0.565%
Boliden			2,820	78,427	0.012%
Booking Holdings			1,210	2,400,640	0.370%
Booz Allen Hamilton			2,422	120,204	0.019%
BORAL FINANCE PTY LTD 144A	3	11/1/22	10,000	9,621	0.001%
Boston Properties, REIT			819	100,811	0.016%
Boston Scientific			9,700	373,450	0.058%
BP			6,388	48,963	0.008%
BP, ADR			21,186	976,675	0.151%
BP CAPITAL MARKETS PLC	1.77	9/19/19	45,000	44,536	0.007%
BPCE SA 144A	4.5	3/15/25	400,000	390,502	0.060%
BPCE SA 144A	4	9/12/23	265,000	261,417	0.040%
BRADESPAR SA -PREF			1,380	12,609	0.002%
Brenntag			1,483	91,459	0.014%
Bridgestone			2,600	98,263	0.015%
British American Tobacco			30,091	1,402,865	0.216%
BRITISH COLUMBIA	2	10/23/22	15,000	14,344	0.002%
Britvic			13,143	133,790	0.021%
BRIXMOR OPERATING PART	3.9	3/15/27	25,000	23,762	0.004%
BRIXMOR OPERATING PART	3.88	8/15/22	20,000	19,927	0.003%
BR Malls Participacoes			29,180	69,725	0.011%
Broadcom			1,989	490,746	0.076%
BROADCOM CRP / CAYMN FI	2.2	1/15/21	135,000	130,789	0.020%
BROADCOM CRP / CAYMN FI	3	1/15/22	110,000	107,116	0.017%
Brunello Cucinelli			2,042	79,455	0.012%
BTG Hotels			48,173	141,777	0.022%
Bunge Limited			5,108	350,971	0.054%
Burberry			18,547	487,034	0.075%
Bureau Veritas			18,523	478,305	0.074%
BURLINGTN NORTH SANTA FE	3.05	9/1/22	65,000	64,251	0.010%
BX 2018-GW A 144A	2.96	5/15/35	55,000	54,827	0.008%
Cabot Oil & Gas			10,183	229,321	0.035%
CAE			4,500	91,348	0.014%
Cairn Energy			4,360	13,178	0.002%
Cairn Homes			57,688	98,410	0.015%
CaixaBank			140,417	638,605	0.098%
Calbee			3,900	128,412	0.020%
Cal-Maine Foods			330	15,939	0.002%
Calyxt			90	1,374	0.000%
Camden Property Trust, REIT			1,017	95,161	0.015%
Canada Goose Holdings			2,006	129,467	0.020%
Canadian Apartment Properties REIT			614	22,670	0.003%
CANADIAN NATL RESOURCES	2.95	1/15/23	175,000	169,188	0.026%
Canadian Natural Resources			511	16,689	0.003%
Canadian Natural Resources			6,141	200,635	0.031%
Canadian Pacific Railway			279	59,131	0.009%
Canadian Pacific Railway			732	154,844	0.024%
CapitaLand Commercial Trust			11,300	14,722	0.002%
CapitaLand Mall Trust			19,600	31,856	0.005%
CAPITAL ONE FINANCIAL CO	3.2	1/30/23	230,000	223,146	0.034%
CAPITAL ONE FINANCIAL CO	3.45	4/30/21	135,000	134,798	0.021%
Carel Industries			9,535	109,211	0.017%
CarMax			2,829	211,241	0.033%
CARMX 2015-4 A3	1.56	11/16/20	35,954	35,816	0.006%
CARMX 2017-4 A3	2.11	10/17/22	20,000	19,689	0.003%
CARMX 2018-2 A3	2.98	1/17/23	70,000	69,765	0.011%
Carnival			1,948	124,224	0.019%
CAS 2016-C07 2M1	3.52	5/25/29	13,764	13,809	0.002%
CAS 2018-C03 1M1	2.9	10/25/30	72,401	72,526	0.011%
CAS 2018-C05 1M1	2.94	1/25/31	285,463	285,979	0.044%
CA ST TXBLE BUILD AMERICA	7.63	3/1/40	35,000	50,965	0.008%
Catcher Technology			18,000	197,872	0.031%
Caterpillar			1,045	159,352	0.025%
CATERPILLAR FINL SERVICE	3.15	9/7/21	250,000	249,698	0.039%
CATHOLIC HEALTH INITIATI	2.95	11/1/22	25,000	24,124	0.004%
CA UNIV REVS BUILD AMERICA	5.77	5/15/43	15,000	18,174	0.003%
Cboe Global Markets			2,840	272,526	0.042%

CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	25,000	24,838	0.004%
CD 2016-CD2 A4	3.53	11/10/49	55,000	54,282	0.008%
Celgene			3,635	325,296	0.050%
CELGENE CORP	3.55	8/15/22	250,000	249,044	0.038%
Cellnex Telecom SAU			15,695	411,635	0.063%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	250,000	246,875	0.038%
Centamin			29,640	40,932	0.006%
Centene			1,435	207,759	0.032%
Centennial Resource Development			1,286	28,099	0.004%
Centerra Gold			1,123	4,478	0.001%
CENTRA HEALTH INC	4.7	1/1/48	385,000	381,969	0.059%
Central Japan Railway			1,400	291,477	0.045%
CF Industries			2,205	120,040	0.019%
CGCMT 2015-GC33 A4	3.78	9/10/58	25,000	25,240	0.004%
CGCMT 2017-P7 AS	3.92	4/14/50	100,000	99,183	0.015%
CGGS 2018-WSS A 144A	3.06	2/15/37	125,000	125,117	0.019%
Challenger Ltd/Australia			28,502	230,621	0.036%
Charles Schwab			32,880	1,616,052	0.249%
CHARTER COMM OPT LLC/CAP	4.5	2/1/24	250,000	251,551	0.039%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	50,000	50,644	0.008%
Charter Communications			1,348	439,286	0.068%
Charter Hall Retail REIT			7,510	23,029	0.004%
Chevron			155	18,953	0.003%
China Longyuan Power			249,000	209,681	0.032%
China Mengniu Dairy			150,000	498,662	0.077%
China Overseas Land & Investment			36,000	112,713	0.017%
China Resources Beer Holdings			26,000	104,264	0.016%
Chow Sang Sang Holdings International			28,000	54,483	0.008%
Chubb			8,923	1,192,470	0.184%
Chugai Pharmaceutical			7,000	449,983	0.069%
Cia De Distribucion Integral Logista			10,770	276,694	0.043%
Cie Automotive			2,781	86,773	0.013%
Cigna			5,325	1,108,931	0.171%
CIGNA CORP	3.25	4/15/25	250,000	236,082	0.036%
Cineworld			58,532	240,504	0.037%
Cintas			290	57,365	0.009%
Cisco Systems			22,981	1,118,026	0.172%
CITIBANK NA	3.4	7/23/21	250,000	249,656	0.039%
Citigroup			13,033	934,987	0.144%
CITIGROUP INC	3.89	1/10/28	315,000	305,075	0.047%
CITIGROUP INC	4.08	4/23/29	100,000	97,837	0.015%
CITIGROUP INC	4.45	9/29/27	70,000	69,265	0.011%
CK Hutchison Holdings			57,260	659,105	0.102%
Clicks Group			6,523	80,620	0.012%
Close Brothers			2,470	50,908	0.008%
CMS Energy			470	23,030	0.004%
CMS ENERGY CORP	4.88	3/1/44	25,000	26,261	0.004%
CNA FINANCIAL CORP	5.88	8/15/20	25,000	26,058	0.004%
CNH 2017-C A3	2.08	2/15/23	40,000	39,306	0.006%
Cnh Industrial			24,530	294,370	0.045%
CNOOC			79,000	156,430	0.024%
Cobham			59,192	89,944	0.014%
Coca-Cola Bottlers Japan			4,000	107,057	0.017%
Coca-Cola European Partners			8,254	375,309	0.058%
Cochlear			1,046	151,666	0.023%
COLT 2018-1 A1 144A	2.93	2/25/48	63,966	63,638	0.010%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	40,000	39,894	0.006%
Comcast			19,674	696,656	0.107%
COMM 2014-CR20 A1	1.32	11/10/47	2,581	2,564	0.000%
COMM 2014-LC15 B	4.6	4/10/47	45,000	45,974	0.007%
COMM 2015-CR24 A5	3.7	8/10/48	40,000	40,125	0.006%
COMM 2015-LC21 A4	3.71	7/10/48	60,000	60,124	0.009%
COMM 2015-LC23 A4	3.77	10/10/48	100,000	100,608	0.016%
Commerzbank			19,451	202,094	0.031%
Compania de Minas Buenaventura, ADR			490	6,571	0.001%
Compass Group			10,019	222,757	0.034%
Computer Modelling			2,240	14,654	0.002%
Conagra Brands			11,220	381,143	0.059%
Concentradora Fibra Danhos			46,400	75,251	0.012%
Concho Resources			3,861	589,768	0.091%
CONCHO RESOURCES INC	3.75	10/1/27	25,000	23,938	0.004%
ConocoPhillips			170	13,158	0.002%

Constellation Brands			77	16,603	0.003%
Continental Resources			194	13,246	0.002%
ConvaTec			48,819	147,711	0.023%
COOPERAT RABOBANK UA/NY	3.13	4/26/21	250,000	248,423	0.038%
Cooper Companies			2,809	778,514	0.120%
Corbion			13,975	454,610	0.070%
Corning			22,668	800,180	0.123%
CoStar Group			153	64,389	0.010%
Country Garden Services Holdings			198,000	334,299	0.052%
Covestro			1,954	158,171	0.024%
CP ALL			283,600	605,083	0.093%
Credicorp			1,964	438,129	0.068%
CREDIT AGRICOLE LONDON 144A	3.75	4/24/23	250,000	245,206	0.038%
Credit Saison			6,400	104,381	0.016%
CREDIT SUISSE GROUP AG 144A	3	12/14/23	250,000	238,279	0.037%
Crew Energy			1,834	2,669	0.000%
CRH AMERICA FINANCE INC 144A	3.95	4/4/28	200,000	193,613	0.030%
Criteo, ADR			3,206	73,546	0.011%
Croda International			332	22,504	0.003%
Crown Castle International, REIT			7,067	786,769	0.121%
CROWN CASTLE INTL CORP	4.75	5/15/47	30,000	28,427	0.004%
CROWN CASTLE INTL CORP	3.7	6/15/26	40,000	38,126	0.006%
CROWN CASTLE TOWERS LLC 144A	3.72	7/15/23	125,000	125,074	0.019%
CSL			815	118,419	0.018%
CSPC Pharmaceutical			68,000	143,836	0.022%
CSX			2,100	155,505	0.024%
Ctrip.com International, ADR			9,663	359,174	0.055%
CubeSmart, REIT			693	19,771	0.003%
CVS Health			11,454	901,659	0.139%
CVS HEALTH CORP	3.13	3/9/20	385,000	385,006	0.059%
CVS HEALTH CORP	3.5	7/20/22	40,000	39,695	0.006%
CyberAgent			5,700	303,335	0.047%
Cyient			12,694	131,392	0.020%
Daikin Industries			2,000	266,207	0.041%
DAIMLER FINANCE NA LLC 144A	2.3	2/12/21	150,000	146,049	0.023%
Daio Paper			25,300	361,602	0.056%
Danaher			9,542	1,036,834	0.160%
DANAHER CORP	2.4	9/15/20	40,000	39,382	0.006%
Danske Bank			10,019	262,623	0.041%
Dassault Aviation			486	899,438	0.139%
DB HiTek			8,174	116,583	0.018%
DBS Group			17,100	326,219	0.050%
DCC			4,429	401,721	0.062%
DCP MIDSTREAM OPERATING	3.88	3/15/23	25,000	24,375	0.004%
Delek US Holdings			200	8,486	0.001%
DELPHI CORP	4.15	3/15/24	15,000	15,032	0.002%
Delta Air Lines			5,532	319,916	0.049%
DELTA AIRLINES 2015B	4.25	1/30/25	32,022	31,960	0.005%
DELTA AIR LINES INC	2.88	3/13/20	125,000	123,987	0.019%
DELTA AIR LINES INC	3.8	4/19/23	75,000	73,720	0.011%
DeNA			6,800	120,075	0.019%
Denka			1,700	59,256	0.009%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	15,000	15,160	0.002%
Derwent London			748	27,849	0.004%
Descartes Systems			3,110	105,485	0.016%
Detour Gold			842	6,806	0.001%
Diageo			8,753	310,104	0.048%
Diamondback Energy			948	128,160	0.020%
DIC			9,200	331,129	0.051%
Direct Line Insurance			103,409	436,471	0.067%
DIRTT Environmental Solutions			23,967	121,166	0.019%
Disco			1,300	217,702	0.034%
DISCOVER FINANCIAL SVS	3.85	11/21/22	95,000	93,905	0.014%
DISCOVER FINANCIAL SVS	3.75	3/4/25	15,000	14,311	0.002%
Dish TV India			78,971	63,263	0.010%
Dixons Carphone			68,627	151,286	0.023%
DKSH Holding			2,142	145,842	0.022%
DNB			20,878	439,367	0.068%
DNKN 2015-1A A2II 144A	3.98	2/20/45	48,250	48,257	0.007%
DNKN 2017-1A A2I 144A	3.63	11/20/47	49,625	48,354	0.007%
Dollar General			2,642	288,771	0.045%
Dollar Tree			10,421	849,833	0.131%

DOMINION ENERGY INC	2.58	7/1/20	230,000	226,806	0.035%
DOMINION RESOURCES INC	2.5	12/1/19	20,000	19,858	0.003%
Don Quijote Holdings			1,100	55,664	0.009%
Dormakaba Holding			132	99,549	0.015%
Douglas Emmett, REIT			3,095	116,743	0.018%
Douzone Bizon			2,049	112,838	0.017%
DowDuPont			13,496	867,928	0.134%
Downer EDI			26,935	153,584	0.024%
DP World			6,473	123,323	0.019%
Dril-Quip			203	10,607	0.002%
DRMT 2018-1A A1 144A	2.98	12/25/57	75,543	75,013	0.012%
DROT 2015-2 A 144A	2.99	5/22/28	18,148	18,096	0.003%
DTE Energy			2,205	240,632	0.037%
DTE ENERGY CO CVT 6.5% 10/19			70	3,646	0.001%
Dufry			4,343	490,688	0.076%
Duke Energy			5,824	466,036	0.072%
Duke Realty, REIT			400	11,348	0.002%
Dundee Precious Metals			2,080	4,895	0.001%
DXC TECHNOLOGY CO	2.88	3/27/20	45,000	44,658	0.007%
EastGroup Properties, REIT			293	28,017	0.004%
EATON VANCE CORP	3.63	6/15/23	15,000	14,808	0.002%
Ebiquity			19,668	11,541	0.002%
ECOLAB INC	3.25	12/1/27	265,000	255,519	0.039%
Edenred			2,880	109,750	0.017%
Edita Food Industries SAE, GDR			1,078	5,767	0.001%
Edita Food Industries SAE, GDR			4,226	22,613	0.003%
Eiken Chemical			5,600	130,155	0.020%
Elanco Animal Health			938	32,727	0.005%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	30,000	30,064	0.005%
Electric Power development			11,700	323,853	0.050%
Electronic Arts			3,410	410,871	0.063%
Elekta			27,445	369,019	0.057%
Element Fleet Management			27,242	140,254	0.022%
Elior			5,396	83,556	0.013%
Emaar Malls PJSC			110,641	55,283	0.009%
Emaar Properties			53,282	71,825	0.011%
Empire			2,700	49,207	0.008%
ENBRIDGE ENERGY PARTNERS	5.2	3/15/20	25,000	25,620	0.004%
ENBRIDGE INC	6	1/15/77	35,000	33,808	0.005%
Encana			9,865	129,330	0.020%
ENEL FINANCE INTL NV 144A	4.25	9/14/23	215,000	211,921	0.033%
Energen			260	22,404	0.003%
Energias do Brasil			47,336	150,381	0.023%
Engie			25,584	376,654	0.058%
Eni			51,265	966,323	0.149%
ENI SPA 144A	4	9/12/23	295,000	292,176	0.045%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	5,000	4,983	0.001%
Entergy			8,383	680,113	0.105%
EOG Resources			6,419	818,872	0.126%
E.ON			8,534	86,840	0.013%
EPAM Systems			1,697	233,677	0.036%
Equifax			2,214	289,082	0.045%
Equinix, REIT			25	10,822	0.002%
Equinor			7,009	197,067	0.030%
Equity Residential, REIT			2,960	196,130	0.030%
ERAC USA FINANCE LLC 144A	2.8	11/1/18	5,000	5,000	0.001%
Eramet			59	6,233	0.001%
Erste Group Bank			26,549	1,102,228	0.170%
Escorts			8,980	75,727	0.012%
Essex Property Trust, REIT			471	116,200	0.018%
Essity			37,164	932,864	0.144%
Eurofins Scientific			297	168,973	0.026%
EUROPEAN INVESTMENT BANK	1.63	12/15/20	65,000	63,198	0.010%
Eutelsat Communications			9,808	231,718	0.036%
Evergy			11,260	618,399	0.095%
Eversource Energy			281	17,265	0.003%
EVERSOURCE ENERGY	3.3	1/15/28	15,000	14,143	0.002%
Evolution Mining			26,285	50,401	0.008%
Exact Sciences			4,276	337,462	0.052%
EXELON GENERATION CO LLC	5.2	10/1/19	25,000	25,501	0.004%
EXELON GENERATION CO LLC	2.95	1/15/20	10,000	9,959	0.002%
EXPEDIA INC	5	2/15/26	235,000	239,427	0.037%

Experian			17,506	449,208	0.069%
Express Scripts Holding			4,010	380,990	0.059%
EXPRESS SCRIPTS HOLDING	2.6	11/30/20	145,000	142,531	0.022%
ExxonMobil			10,974	933,009	0.144%
Ezaki Glico			6,000	294,861	0.045%
Facebook			16,727	2,750,922	0.424%
FamilyMart UNY Holdings			2,200	229,246	0.035%
FANNIE MAE	1.25	8/17/21	175,000	167,160	0.026%
FANUC			1,000	188,133	0.029%
Farfetch			1,140	31,042	0.005%
Fast Retailing			300	151,980	0.023%
FEDERAL HOME LOAN BANK	1.38	5/28/19	75,000	74,449	0.011%
FEDERAL HOME LOAN BANK	1	9/26/19	200,000	196,765	0.030%
FEDERAL REALTY INVESTMEN	2.55	1/15/21	60,000	58,869	0.009%
Federal Realty Investment Trust, REIT			575	72,720	0.011%
FedEx			1,807	435,108	0.067%
Ferrari			404	55,312	0.009%
Ferrexpo			3,418	8,890	0.001%
FHMS 2014K 36 A1	2.78	4/25/23	15,107	14,939	0.002%
FHMS K068 A1	2.95	2/25/27	34,104	33,454	0.005%
FHMS K716 A1	2.41	1/25/21	4,597	4,564	0.001%
FIDELITY NATIONAL INFORM	4.25	5/15/28	135,000	135,591	0.021%
Fidelity National Information			5,688	620,390	0.096%
FIFTH THIRD BANCORP	4.3	1/16/24	65,000	65,496	0.010%
FIFTH THIRD BANK	3.35	7/26/21	250,000	248,858	0.038%
FinecoBank Banca Fineco			13,801	184,035	0.028%
First Abu Dhabi Bank			147,339	574,949	0.089%
First derivatives			3,687	198,432	0.031%
FIRSTENERGY CORP	7.38	11/15/31	60,000	77,269	0.012%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	65,000	65,768	0.010%
First Industrial Realty, REIT			511	16,045	0.002%
First Majestic Silver			1,137	6,452	0.001%
First Quantum Minerals			2,332	26,558	0.004%
FirstRand			114,876	551,042	0.085%
First Republic Bank			3,500	336,000	0.052%
Fiserv			7,691	633,585	0.098%
Fisher & Paykel Healthcare			20,951	208,908	0.032%
FleetCor Technologies			3,733	850,527	0.131%
FLORIDA GAS TRANSMISSION 144A	3.88	7/15/22	20,000	20,047	0.003%
FLORIDA GAS TRANSMISSION 144A	4.35	7/15/25	215,000	217,715	0.034%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.64	7/1/21	45,000	44,552	0.007%
Flybe			46,165	23,587	0.004%
FORDF 2017-2 B	2.34	9/15/22	105,000	103,120	0.016%
FORD MOTOR CREDIT CO LLC	3.47	4/5/21	200,000	197,303	0.030%
Fortescue Metals Group			9,131	25,875	0.004%
Fortive			1,739	146,424	0.023%
FORTIVE CORPORATION CVT 5.000000 A			104	111,148	0.017%
Fortuna Silver Mines			3,177	13,872	0.002%
Fortune Brands Home & Security			4,647	243,317	0.038%
Fosun International			49,000	86,341	0.013%
Franco-Nevada			2,965	185,461	0.029%
Franco-Nevada			5,028	314,530	0.049%
Franklin Resources			5,768	175,405	0.027%
FREDDIE MAC	2.5	4/23/20	165,000	164,229	0.025%
Freeport-McMoRan			3,381	47,064	0.007%
Fresenius			14,449	1,059,549	0.163%
Fresenius Medical Care			2,783	285,935	0.044%
Fresnillo			9,474	101,196	0.016%
FUCHS PETROLUB SE PREF			144	8,036	0.001%
Fufeng			120,000	58,300	0.009%
FUJIFILM Holdings			2,500	112,473	0.017%
Fujikura			13,700	64,719	0.010%
Fujitec			17,700	237,285	0.037%
Fujitsu			2,300	163,851	0.025%
Fujitsu General			17,600	295,320	0.046%
Fukuoka Financial			3,600	99,002	0.015%
GALC 2017-1 A3 144A	2.06	6/22/20	100,000	99,513	0.015%
GALC 2018-1 A3 144A	2.6	6/15/21	40,000	39,632	0.006%
Galp Energia Sgps			1,379	27,343	0.004%
Gam Holding			7,130	50,699	0.008%
GATX CORP	2.6	3/30/20	205,000	202,357	0.031%
GEA Group			4,581	163,056	0.025%

Gecina			1,532	255,989	0.039%
GENERAL DYNAMICS CORP	2.88	5/11/20	260,000	259,355	0.040%
GENERAL ELEC CAP CORP	2.2	1/9/20	60,000	59,175	0.009%
GENERAL MOTORS CO	4	4/1/25	55,000	52,765	0.008%
GENERAL MOTORS FINL CO	3.1	1/15/19	45,000	45,036	0.007%
GENERAL MOTORS FINL CO	3.15	1/15/20	20,000	19,987	0.003%
Genus			2,505	77,920	0.012%
GEORGE WASHINGTON UNIVER	4.3	9/15/44	15,000	15,117	0.002%
Georgia Healthcare			18,551	53,313	0.008%
GEORGIA POWER CO	2	9/8/20	185,000	180,384	0.028%
Getinge			25,047	287,647	0.044%
GFMT 2018-1 A23 144A	3.5	11/25/57	81,949	80,276	0.012%
Gilead Sciences			5,268	406,742	0.063%
GILEAD SCIENCES INC	3.25	9/1/22	20,000	19,893	0.003%
GILEAD SCIENCES INC	1.85	9/20/19	45,000	44,628	0.007%
Gima TT			4,900	61,524	0.009%
GlaxoSmithKline			15,132	303,470	0.047%
GlaxoSmithKline, ADR			17,362	697,432	0.108%
Glencore			29,843	128,644	0.020%
Global Payments			3,100	394,940	0.061%
Globant			1,012	59,698	0.009%
GMALT 2018-2 A4	3.16	4/20/22	65,000	64,840	0.010%
GMCAR 2018-2 A3	2.81	12/16/22	115,000	114,237	0.018%
GMO Payment Gateway			4,200	260,171	0.040%
GN Store Nord			4,268	207,751	0.032%
GOLDMAN SACHS GROUP INC	3.5	1/23/25	300,000	290,659	0.045%
GOLDMAN SACHS GROUP INC	3.85	1/26/27	115,000	111,849	0.017%
GOLDMAN SACHS GROUP INC	3	4/26/22	125,000	122,365	0.019%
GOLDMAN SACHS GROUP INC	5.15	5/22/45	15,000	15,313	0.002%
GOLDMAN SACHS GROUP INC	2.75	9/15/20	115,000	113,598	0.018%
GOLDMAN SACHS GRP INC	6.75	10/1/37	10,000	12,010	0.002%
Goodman Group			2,874	21,560	0.003%
Grandvision			5,401	133,076	0.021%
Great Portland Estates			19,857	172,992	0.027%
Gree Electric Appliances Inc of Zhuhai			51,900	303,205	0.047%
Greene King			52,978	338,280	0.052%
Grifols			6,796	191,088	0.029%
Grifols, ADR			7,322	156,471	0.024%
Grupo Aeroportuario del Sureste, ADR			569	116,719	0.018%
Grupo Aval Acciones y Valores, ADR			11,650	90,404	0.014%
GSMS 2013-GC16 B	5.16	11/10/46	175,000	184,396	0.028%
GSMS 2014-GC24 A1	1.51	9/10/47	9,014	8,974	0.001%
GSMS 2015-GC32 A4	3.76	7/10/48	25,000	25,164	0.004%
GSMS 2018-GS9 A4	3.99	3/10/51	65,000	65,905	0.010%
GT Capital Holdings			3,864	58,567	0.009%
Guyana Goldfields			2,200	4,854	0.001%
HACKENSACK MERIDIAN HLTH	4.21	7/1/48	155,000	152,467	0.024%
Haier Electronics			55,000	148,904	0.023%
HALFMOON PARENT INC 144A	3.75	7/15/23	175,000	173,982	0.027%
Halliburton			240	9,727	0.002%
Hamamatsu Photonics KK			2,400	95,584	0.015%
Hang Lung Properties			12,000	23,409	0.004%
Hangzhou Hikvision Digital Technology			54,000	225,661	0.035%
Hanssem			142	9,807	0.002%
Hanwa			4,000	133,034	0.021%
HARLEY-DAVIDSON FINL SER 144A	3.55	5/21/21	200,000	198,847	0.031%
Harris			1,881	318,284	0.049%
HARRIS CORPORATION	4.85	4/27/35	50,000	51,120	0.008%
HART 2018-A A3	2.79	7/15/22	55,000	54,699	0.008%
HCA Healthcare			7,364	1,024,480	0.158%
HDFC Bank			12,226	338,120	0.052%
HD Supply Holdings			2,120	90,715	0.014%
HEALTHCARE REALTY TRUST	3.63	1/15/28	30,000	27,908	0.004%
Healthcare Realty Trust, REIT			1,665	48,718	0.008%
Heidelberg Zement			1,578	123,254	0.019%
Heiwa Real Estate			2,000	35,355	0.005%
Hengan International Group			37,500	344,627	0.053%
HENKEL AG & CO KGAA PREF			82	9,615	0.001%
Hera			116,110	361,077	0.056%
Hexagon			2,563	150,055	0.023%
Hexaware Technologies			20,096	118,010	0.018%
Highland Gold Mining			3,868	7,368	0.001%

HIGH STREET FNDG TRUST I 144A	4.11	2/15/28	100,000	97,244	0.015%
Highwoods Properties, REIT			515	24,339	0.004%
Hikari Tsushin			1,800	355,741	0.055%
Hilton Worldwide Holdings			2,323	187,652	0.029%
Hindustan Zinc			3,393	13,599	0.002%
HIS			1,900	63,527	0.010%
Hitachi Metals			33,500	414,829	0.064%
HNGRY 2018-1A AI 144A	4.25	6/20/48	45,000	44,945	0.007%
HNGRY 2018-1A All 144A	4.96	6/20/48	110,000	110,048	0.017%
Hochschild Mining			927	1,971	0.000%
HOF 2018-1 A1 144A	3.77	6/25/48	95,035	95,036	0.015%
Hologic			8,454	346,445	0.053%
Home Depot			4,813	997,013	0.154%
Honda Motor			4,200	126,488	0.020%
Honeywell International			10,184	1,694,618	0.261%
Hongkong Land Holdings			29,200	193,402	0.030%
HONK 2018-1A A2 144A	4.74	4/20/48	24,938	24,784	0.004%
Horiba			1,100	58,304	0.009%
Hoshino Resorts REIT			52	255,924	0.039%
Hoshizaki			2,400	248,411	0.038%
Host Hotels & Resorts, REIT			2,085	43,994	0.007%
Housing Development Finance			26,939	650,412	0.100%
HOWARD HUGHES MEDICAL IN	3.5	9/1/23	20,000	20,120	0.003%
HP ENTERPRISE CO 144A	2.1	10/4/19	50,000	49,546	0.008%
HSBC HOLDINGS PLC	5.1	4/5/21	20,000	20,770	0.003%
Huaneng Renewables			272,000	81,107	0.013%
Huazhu, ADR			5,112	165,118	0.025%
Hudbay Minerals			1,540	7,797	0.001%
Hudson Pacific Properties, REIT			1,229	40,213	0.006%
Hufvudstaden			1,855	28,220	0.004%
Huhtamaki			2,095	67,110	0.010%
Humana			698	236,287	0.036%
HUMANA INC	2.63	10/1/19	25,000	24,823	0.004%
HYATT HOTELS CORP	3.38	7/15/23	30,000	29,322	0.005%
Hysan Development			5,000	25,250	0.004%
HYUNDAI CAPITAL AMERICA 144A	2.55	2/6/19	20,000	19,972	0.003%
HYUNDAI CAPITAL AMERICA 144A	3.45	3/12/21	170,000	167,955	0.026%
Hyundai Mobis			357	73,355	0.011%
IAC/InterActiveCorp			10	2,167	0.000%
Iberdrola			35,673	262,013	0.040%
IDEC			3,000	65,774	0.010%
Iguatemi Empresa de Shopping Centers			12,090	92,743	0.014%
IHS Markit			103	5,558	0.001%
Iliad			1,455	190,057	0.029%
Illinois Tool Works			496	69,996	0.011%
Illumina			23	8,442	0.001%
Imcd			2,022	157,368	0.024%
Impala Platinum			2,681	5,178	0.001%
Incitec Pivot			57,721	165,963	0.026%
Independence			55,611	187,318	0.029%
INDIANA UNIV HEALTH INC	3.97	11/1/48	145,000	143,239	0.022%
Indra Sistemas			13,364	153,084	0.024%
Infineon Technologies			2,585	58,824	0.009%
Infosys			15,024	151,270	0.023%
Infosys, ADR			17,600	178,992	0.028%
ING Groep			26,301	341,363	0.053%
Inmobiliaria Colonial SocimiSA			23,725	246,038	0.038%
Inpex			9,900	123,696	0.019%
Instone Real Estate			5,212	147,415	0.023%
Integrated Diagnostics Holdings			16,361	68,829	0.011%
Intercontinental Exchange			13,586	1,017,456	0.157%
INTERCONTINENTALEXCHANGE	3.75	12/1/25	75,000	74,892	0.012%
INTERCONTINENTALEXCHANGE	3.45	9/21/23	275,000	273,551	0.042%
Intermediate Capital			15,033	213,219	0.033%
International Paper			23,089	1,134,824	0.175%
INTERNATIONAL PAPER CO	5	9/15/35	35,000	35,368	0.005%
INTERPUBLIC GROUP COS	3.5	10/1/20	30,000	29,998	0.005%
INTERPUBLIC GROUP COS	4	3/15/22	55,000	54,848	0.008%
Intertrust			4,904	90,745	0.014%
Intesa Sanpaolo			71,258	181,560	0.028%
INTL FLAVORS & FRAGRANCES CVT 6% 09/21			131	7,112	0.001%
Intuit			4,430	1,007,382	0.155%

Intuitive Surgical			1,730	993,020	0.153%
Investec			31,262	219,308	0.034%
IP			31,050	52,184	0.008%
IQE			179,943	193,449	0.030%
Istyle			6,700	79,410	0.012%
Isuzu Motors			8,600	135,575	0.021%
Italgas			77,404	419,897	0.065%
ITAU UNIBANCO HOLDING SA PREF			85,464	933,881	0.144%
ITC HOLDINGS CORP	2.7	11/15/22	95,000	90,816	0.014%
Jacobs Engineering Group			141	10,787	0.002%
Jagged Peak Energy			840	11,617	0.002%
Jamco			3,200	90,356	0.014%
Japan Tobacco			21,400	558,825	0.086%
Jardine Matheson Holdings			4,500	282,317	0.044%
JBG SMITH Properties, REIT			1,333	49,094	0.008%
JB HUNT TRANSPRT SVCS	2.4	3/15/19	5,000	4,986	0.001%
JCDecaux			9,189	336,255	0.052%
Jeronimo Martins			8,816	129,945	0.020%
JFE Holdings			5,600	128,464	0.020%
JGC			6,000	137,586	0.021%
JIMMY 2017-1A A2I 144A	3.61	7/30/47	24,750	24,432	0.004%
JINS			1,300	69,313	0.011%
JOBSOHIO BEV SYS LIQ PROFIT SR B	3.99	1/1/29	15,000	15,069	0.002%
JOHN DEERE CAPITAL CORP	2.35	1/8/21	75,000	73,723	0.011%
Johnson Controls International			12,501	437,535	0.067%
Johnson & Johnson			2,423	334,786	0.052%
Johnson Matthey			15,872	736,516	0.114%
JPMBB 2014-C22 A1	1.45	9/15/47	828	826	0.000%
JPMBB 2015-C30 A5	3.82	7/15/48	65,000	65,694	0.010%
JPMBB 2015-C31 A3	3.8	8/15/48	50,000	50,417	0.008%
JPMorgan Chase			30,489	3,440,379	0.531%
JPMORGAN CHASE & CO	3.56	4/23/24	125,000	123,783	0.019%
JPMORGAN CHASE & CO	3.38	5/1/23	410,000	401,292	0.062%
JPMORGAN CHASE & CO	2.75	6/23/20	110,000	109,154	0.017%
JPMORGAN CHASE & CO	3.88	7/24/38	160,000	148,937	0.023%
Julius Baer			3,841	191,958	0.030%
Just Eat			19,410	169,404	0.026%
Kakaku.com			2,400	46,891	0.007%
Kansai Paint			10,200	187,987	0.029%
Kansas City Southern			4,758	538,986	0.083%
KANSAS CITY SOUTHERN	4.3	5/15/43	25,000	23,177	0.004%
KAZ Minerals			1,262	8,990	0.001%
KBC			5,006	372,238	0.057%
Kelt Exploration			1,160	7,553	0.001%
Kendrion			1,616	56,287	0.009%
KENTUCKY UTILITIES CO	4.38	10/1/45	65,000	65,390	0.010%
Kering			424	227,414	0.035%
KEY BANK NA	3.35	6/15/21	260,000	259,787	0.040%
KEYCORP	2.9	9/15/20	40,000	39,729	0.006%
Keyence			500	290,444	0.045%
Keysight Technologies			11,308	749,494	0.116%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	25,000	24,967	0.004%
KEYSIGHT TECHNOLOGIES	4.55	10/30/24	230,000	231,619	0.036%
Keywords Studios			5,714	145,458	0.022%
KFW	2.75	7/15/20	164,000	163,276	0.025%
KILROY REALTY LP	4.38	10/1/25	15,000	14,912	0.002%
KILROY REALTY LP	3.45	12/15/24	40,000	38,215	0.006%
KILROY REALTY LP	4.25	8/15/29	25,000	24,291	0.004%
Kilroy Realty, REIT			1,036	74,271	0.011%
Kimberly-Clark			7,926	900,711	0.139%
KIMCO REALTY CORP	3.4	11/1/22	20,000	19,643	0.003%
Kimco Realty, REIT			2,606	43,624	0.007%
Kingfisher			106,266	359,311	0.055%
Kirin Holdings			4,500	115,416	0.018%
Kirkland Lake Gold			4,309	81,666	0.013%
Koito Manufacturing			3,800	249,534	0.038%
Kojamo			1,720	18,802	0.003%
Komatsu			3,400	103,465	0.016%
Komercni Banka			8,630	353,092	0.054%
Konecranes			11,841	452,561	0.070%
Koninklijke DSM			1,776	188,102	0.029%
Koninklijke Philips			16,558	754,738	0.116%

Koninklijke Volkerwessels			2,975	62,524	0.010%
Koninklijke Vopak			7,642	376,492	0.058%
Korean Reinsurance			5,055	47,627	0.007%
Kosmos Energy			2,750	25,713	0.004%
Kraft Heinz			4,426	243,917	0.038%
KRAFT HEINZ FOODS CO	4	6/15/23	300,000	300,930	0.046%
KT			4,885	140,077	0.022%
KT, ADR			8,568	127,235	0.020%
KT&G			1,155	108,275	0.017%
Kubota			9,800	166,494	0.026%
Kusuri no Aoki Holdings			700	55,742	0.009%
Kweichow Moutai			2,630	279,070	0.043%
L3 Technologies			81	17,222	0.003%
Laboratorios Farmaceuticos Rovi			3,998	73,411	0.011%
Labrador Iron Ore Royalty Corp			518	11,277	0.002%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	15,000	20,707	0.003%
Lam Research			1,806	273,970	0.042%
Largan Precision			7,000	831,609	0.128%
Las Vegas Sands			7,623	452,273	0.070%
LEENO Industrial			1,093	64,983	0.010%
Legrand			2,483	181,051	0.028%
Lennar			3,519	164,302	0.025%
Leonardo			7,862	94,495	0.015%
LG Household & Health Care			806	926,995	0.143%
Liberty Global			2,361	68,304	0.011%
Liberty Latin America			5,467	112,784	0.017%
LIBERTY MUTUAL GROUP INC 144A	4.25	6/15/23	10,000	10,073	0.002%
LIBERTY MUTUAL GROUP INC 144A	4.85	8/1/44	20,000	19,970	0.003%
Liberty SiriusXM			8,308	360,983	0.056%
Lindab International			7,621	56,985	0.009%
Linde			510	120,440	0.019%
LivaNova			2,619	324,677	0.050%
Lloyds Banking Group			640,660	492,726	0.076%
LM Ericsson			14,780	130,815	0.020%
LOCKHEED MARTIN CORP	4.7	5/15/46	75,000	79,946	0.012%
Lojas Renner			80,575	617,697	0.095%
Loma Negra Cia Industrial Argentina, ADR			5,135	45,393	0.007%
London Stock Exchange			2,720	162,539	0.025%
Lonking Holdings			261,000	84,030	0.013%
Lonza Group			174	59,525	0.009%
L'Oreal			1,400	337,522	0.052%
Lucara Diamond			4,319	7,223	0.001%
Lundin Mining			7,095	37,572	0.006%
Lundin Petroleum			436	16,619	0.003%
Luthai Textile			60,200	71,519	0.011%
LYB INTERNATIONAL FINANC	3.5	3/2/27	300,000	280,875	0.043%
Mabuchi Motor			5,400	217,830	0.034%
Macerich Company, REIT			1,770	97,863	0.015%
Macquarie Group			3,216	292,555	0.045%
Magna International			21,937	1,152,351	0.178%
Magnit, GDR			1,634	23,180	0.004%
Magnolia Oil & Gas			600	9,006	0.001%
Mail.Ru, GDR			15,689	422,559	0.065%
Majestic Wine			13,197	67,136	0.010%
Mando			2,250	69,965	0.011%
MAPLE ESCROW SUB 144A	3.55	5/25/21	265,000	264,381	0.041%
MARCOPOLO SA-PREF			117,500	99,504	0.015%
MarketAxess Holdings			1,139	203,300	0.031%
Marriott			4,698	620,277	0.096%
Marsh & McLennan			9,742	805,858	0.124%
MARSH & MCLENNAN COS INC	4.35	1/30/47	160,000	153,450	0.024%
MARSH & MCLENNAN COS INC	3.3	3/14/23	10,000	9,770	0.002%
MARSH & MCLENNAN COS INC	3.5	6/3/24	115,000	112,661	0.017%
Martin Marietta Materials			62	11,281	0.002%
Maruti Suzuki India			1,441	145,555	0.022%
MASSMUTUAL GLOBAL FUNDIN 144A	1.95	9/22/20	200,000	195,209	0.030%
MasterCard			10,549	2,348,313	0.362%
Maxim Integrated Products			11,720	660,891	0.102%
Mayora Indah			472,025	86,124	0.013%
McDonald's			4,519	755,984	0.117%
MCMLT 2018-1 A1 144A	3.25	5/25/62	145,268	143,461	0.022%
MD ST HHEFA UNI MD MED SYS SR B	4.67	7/1/36	20,000	20,482	0.003%

MEAD JOHNSON NUTRITION C	4.13	11/15/25	110,000	111,291	0.017%
Medtronic			13,987	1,375,901	0.212%
MEDTRONIC GLOBAL HLDINGS	1.7	3/28/19	130,000	129,327	0.020%
Meggitt			66,069	487,784	0.075%
Melrose Industries			48,706	126,782	0.020%
MercadoLibre			1,435	488,574	0.075%
Mercari			1,600	52,838	0.008%
Merck			1,477	152,605	0.024%
Merck			26,555	1,883,812	0.291%
METAWATER			2,300	66,086	0.010%
MetLife			16,280	760,602	0.117%
MET LIFE GLOB FUNDING I 144A	2.05	6/12/20	150,000	147,167	0.023%
METRO TRANS NY BUILD AMERICA	5.87	11/15/39	15,000	17,897	0.003%
MGM Growth Properties, REIT			8,036	236,982	0.037%
MGM Resorts International			14,951	417,282	0.064%
MIAMI DADE CO FL TRAN SALES SURTAX SER B	5.62	7/1/40	160,000	186,429	0.029%
Microchip Technology			717	56,578	0.009%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	40,000	39,937	0.006%
Micron Technology			4,565	206,475	0.032%
Microsoft			62,666	7,167,110	1.105%
MICROSOFT CORP	4.2	11/3/35	90,000	93,801	0.014%
MIDAMERICAN ENERGY HLDGS	5.15	11/15/43	25,000	27,292	0.004%
MID-ATLANTIC INTERSTATE 144A	4.1	5/15/28	110,000	109,186	0.017%
Midea			6,000	35,137	0.005%
Miraca Holdings			6,400	166,490	0.026%
MISSISSIPPI POWER CO	3.95	3/30/28	170,000	166,521	0.026%
Mitsubishi Corporation			8,200	252,582	0.039%
Mitsubishi Electric			76,800	1,052,108	0.162%
Mitsubishi Estate			2,600	44,148	0.007%
Mitsubishi Heavy Industries			2,500	96,544	0.015%
Mitsubishi Motors			48,500	342,628	0.053%
Mitsubishi UFJ Financial			116,000	720,673	0.111%
MITSUBISHI UFJ FIN GRP	3.54	7/26/21	300,000	299,607	0.046%
Mitsubishi UFJ Lease & Finance			32,800	193,046	0.030%
Mitsui Fudosan			10,300	243,604	0.038%
Mitsui Fudosan Logistics Park			56	157,240	0.024%
Mitsui Mining & Smelting			6,200	179,451	0.028%
Miura			14,600	452,334	0.070%
MMAF 2017-B A3 144A	2.21	10/17/22	100,000	98,324	0.015%
Modec			3,500	114,510	0.018%
Moncler			8,946	384,923	0.059%
Mondi			422	11,554	0.002%
Money Forward			2,100	93,356	0.014%
Morgan Stanley			20,802	968,749	0.149%
MORGAN STANLEY	3.13	1/23/23	485,000	472,553	0.073%
MORGAN STANLEY	4.3	1/27/45	45,000	43,368	0.007%
MORGAN STANLEY	4.1	5/22/23	200,000	200,704	0.031%
MORGAN STANLEY	3.97	7/22/38	135,000	126,370	0.019%
Mori Hills REIT Investment			90	114,389	0.018%
Motorola Solutions			153	19,911	0.003%
Mr Price			3,720	59,994	0.009%
MSBAM 2013-C9 A4	3.1	5/15/46	20,000	19,646	0.003%
MSBAM 2014-C17 B	4.46	8/15/47	20,000	20,113	0.003%
MSBAM 2015-C24 AS	4.04	5/15/48	35,000	35,055	0.005%
MSBAM 2015-C27 A4	3.75	12/15/47	85,000	85,157	0.013%
MSBAM 2015-C27 AS	4.07	12/15/47	155,000	155,823	0.024%
MSBAM 2016-C30 A5	2.86	9/15/49	25,000	23,379	0.004%
M&T BANK CORPORATION	3.55	7/26/23	345,000	342,796	0.053%
Mueller Water Products			594	6,837	0.001%
Multiplan Empreendimentos Imobiliarios			14,427	67,124	0.010%
Munich Re			2,634	581,815	0.090%
MUNI ELEC AUTH GA TXB BABS	6.66	4/1/57	130,000	153,863	0.024%
Murata Manufacturing			1,500	230,484	0.036%
Musashi Seimitsu Industry			8,200	133,677	0.021%
Nakanishi			2,300	47,859	0.007%
NAROT 2015-B A4	1.79	1/17/22	25,000	24,811	0.004%
Nasdaq			2,771	237,752	0.037%
Naspers			2,917	628,173	0.097%
National Bank of Canada			9,665	482,708	0.074%
National Grid			59,365	613,171	0.095%
NATIONAL RURAL UTIL COOP	2.9	3/15/21	145,000	144,004	0.022%
NATIONAL RURAL UTIL COOP	2.35	6/15/20	10,000	9,846	0.002%

National Storage REIT			7,958	9,612	0.001%
Naturgy Energy			7,885	214,945	0.033%
NAVER			929	599,632	0.092%
NBC UNIVERSAL MEDIA LLC	5.15	4/30/20	40,000	41,225	0.006%
Nestle			33,464	2,785,431	0.430%
Netcompany			2,460	88,691	0.014%
Netflix			3,572	1,336,392	0.206%
New Gold			1,610	1,277	0.000%
NEW YORK LIFE GLOBAL FDG 144A	1.5	10/24/19	75,000	73,793	0.011%
NEW YORK LIFE GLOBAL FDG 144A	3.25	8/6/21	135,000	134,840	0.021%
Next			2,142	153,295	0.024%
NEXTDC			17,906	84,063	0.013%
NextEra Energy			10,843	1,817,287	0.280%
NEXTERA ENERGY CAPITAL	3.34	9/1/20	250,000	250,544	0.039%
NEXTERA ENERGY INC CVT 6.123000			4,582	261,247	0.040%
NGK Spark Plug			3,600	104,939	0.016%
Nidec			600	86,277	0.013%
Nielsen Holdings			19,508	539,591	0.083%
Nifco			6,100	164,020	0.025%
Nikkiso			5,100	66,726	0.010%
Nintendo			300	109,150	0.017%
Nippon Accommodations Fund			8	35,625	0.005%
Nippon Ceramic			4,200	111,801	0.017%
Nippon Kanzai			3,300	62,392	0.010%
Nippon Paint Holdings			2,300	85,850	0.013%
Nippon Prologis REIT			9	17,828	0.003%
Nippon Seiki			12,300	233,140	0.036%
Nippon Shokubai			2,300	178,709	0.028%
Nippon Soda			3,000	92,273	0.014%
Nippon Telegraph & Telephone			32,800	1,480,275	0.228%
NiSource			17,223	429,197	0.066%
NISOURCE FINANCE CORP	3.95	3/30/48	105,000	93,777	0.014%
NISOURCE FINANCE CORP	3.49	5/15/27	215,000	203,247	0.031%
NISSAN MOTOR ACCEPTANCE 144A	3.65	9/21/21	110,000	110,273	0.017%
Nitto Boseki			2,400	56,125	0.009%
NMDC			8,402	13,130	0.002%
Noble Energy			290	9,045	0.001%
NOF			3,100	104,628	0.016%
Nordea Bank			58,170	632,924	0.098%
Norfolk Southern			98	17,689	0.003%
Norma			2,114	135,032	0.021%
Norsk Hydro			5,301	31,789	0.005%
Northern Star Resources			13,331	80,033	0.012%
Northern Trust			196	20,017	0.003%
NORTHERN TRUST CORP	3.95	10/30/25	25,000	25,271	0.004%
Northrop Grumman			8,123	2,577,997	0.398%
Norwegian Cruise Line Holdings			3,092	177,574	0.027%
Novartis			22,018	1,895,275	0.292%
Novo Nordisk			11,396	536,353	0.083%
NTPC Limited			141,066	326,743	0.050%
NTT DOCOMO			10,000	268,776	0.041%
Nucor			1,127	71,508	0.011%
NUCOR CORP	3.95	5/1/28	130,000	129,958	0.020%
NVIDIA			3,732	1,048,767	0.162%
NXP Semiconductors			10,423	891,167	0.137%
NY ST DORM AUTH INC TX BUILD AMER	5.63	3/15/39	15,000	17,419	0.003%
Obara Group			2,300	110,890	0.017%
Ocado			10,455	122,483	0.019%
Occidental Petroleum			2,458	201,974	0.031%
OCCIDENTAL PETROLEUM COR	3.4	4/15/26	75,000	73,368	0.011%
OceanaGold			2,279	6,881	0.001%
OdontoPrev			22,500	71,313	0.011%
Oil States International			200	6,640	0.001%
OMNICOM GROUP INC	3.65	11/1/24	50,000	48,678	0.008%
OMNICOM GROUP INC	3.6	4/15/26	50,000	47,446	0.007%
Omron			3,600	152,128	0.023%
ONTARIO	2.55	2/12/21	115,000	113,425	0.017%
oOh media			25,701	95,205	0.015%
Oppl Lighting			29,568	125,045	0.019%
ORACLE CORP	2.25	10/8/19	25,000	24,875	0.004%
ORACLE CORP	2.4	9/15/23	300,000	285,820	0.044%
O'Reilly Automotive			13	4,515	0.001%

OREILLY AUTOMOTIVE INC	3.8	9/1/22	125,000	125,331	0.019%
OREILLY AUTOMOTIVE INC	3.6	9/1/27	145,000	137,507	0.021%
Oriflame Holding			1,923	49,147	0.008%
Orion Engineered Carbons			210	6,741	0.001%
Orora			4,586	10,998	0.002%
Osisko Gold Royalties			1,117	8,475	0.001%
Osstem Implant			1,792	78,392	0.012%
OTP Bank			4,554	168,765	0.026%
Oxford Instruments			6,747	87,214	0.013%
OZ Minerals			2,663	17,952	0.003%
PACCAR			3,072	209,480	0.032%
PACCAR FINANCIAL CORP	3.1	5/10/21	175,000	174,203	0.027%
Pacific Textiles			4,000	3,409	0.001%
PACKAGING CORP OF AMERIC	2.45	12/15/20	50,000	49,006	0.008%
PACKAGING CORP OF AMERIC	3.65	9/15/24	15,000	14,751	0.002%
Paddy Power Betfair			1,174	100,091	0.015%
PALTAC			2,500	136,663	0.021%
PANAMA	6.7	1/26/36	25,000	31,350	0.005%
Panasonic			22,300	258,484	0.040%
Paramount, REIT			1,230	18,561	0.003%
PayPal Holdings			12,653	1,111,440	0.171%
Pebblebrook Hotel Trust, REIT			599	21,786	0.003%
PEMEX PROJ FDG MASTER TR	6.63	6/15/35	20,000	19,970	0.003%
Pendal			10,619	67,436	0.010%
PENSKE TRUCK LEASING/PTL 144A	2.5	6/15/19	20,000	19,919	0.003%
PENSKE TRUCK LEASING/PTL 144A	3.2	7/15/20	65,000	64,593	0.010%
Pentair			228	9,884	0.002%
PepsiCo			2,825	315,835	0.049%
Persimmon			7,563	232,846	0.036%
Persol Holdings			10,000	234,706	0.036%
Petra Diamonds			23,082	11,338	0.002%
PETROLEOS MEXICANOS	3.5	1/30/23	125,000	118,813	0.018%
PETROLEOS MEXICANOS	6.38	2/4/21	20,000	21,020	0.003%
PETROLEOS MEXICANOS	6	3/5/20	13,000	13,400	0.002%
PETROLEOS MEXICANOS	5.5	6/27/44	210,000	178,269	0.027%
Petronet LNG			27,620	85,496	0.013%
Pfizer			62,652	2,761,074	0.426%
PG&E			6,419	295,338	0.046%
PHILA PA CITY SVC AGR REV TXBL REF	3.96	4/15/26	5,000	4,948	0.001%
Philip Morris International			14,771	1,204,427	0.186%
Phillips 66			5,946	670,233	0.103%
Pigeon			1,800	101,438	0.016%
Ping An Insurance			89,500	906,654	0.140%
Ping An Insurance			8,200	81,612	0.013%
Pioneer Natural Resources			84	14,632	0.002%
Pivotal Software			4,773	93,455	0.014%
Plains Gp Holdings			637	15,626	0.002%
Plastic Omnium			9,304	350,809	0.054%
Playtech			91,466	580,507	0.090%
PLMRS 2018-2A A1A 144A	3.36	7/16/31	250,000	249,599	0.038%
PLNT 2018-1A A2I 144A	4.26	9/5/48	205,000	204,580	0.032%
PNC Financial Services Group			7,772	1,058,469	0.163%
PNC FUNDING CORP	3.3	3/8/22	20,000	19,903	0.003%
POLAND	3.25	4/6/26	55,000	53,474	0.008%
Pola Orbis Holdings			5,500	200,877	0.031%
PORT AUTH NY & NJ SER 182	5.31	8/1/46	20,000	21,432	0.003%
POSCO			226	59,991	0.009%
Power Grid Corp of India			75,258	195,649	0.030%
PPG Industries			329	35,904	0.006%
Praxair			170	27,324	0.004%
PRES & FELLOWS OF HARVAR	3.62	10/1/37	25,000	24,392	0.004%
President Chain Store			22,000	258,296	0.040%
Press Kogyo			7,200	38,014	0.006%
PRICELINE GROUP INC/THE	3.65	3/15/25	30,000	29,418	0.005%
PRICOA GLOBAL FUNDING 1 144A	3.45	9/1/23	270,000	267,990	0.041%
Primary Health Care Limited			67,998	149,440	0.023%
PRINCIPAL FINANCIAL GROUP	3.4	5/15/25	35,000	33,801	0.005%
PRINCIPAL FINANCIAL GROUP	3.3	9/15/22	25,000	24,648	0.004%
PROGRESS ENERGY INC	7.05	3/15/19	150,000	152,863	0.024%
Progressive			1,425	101,232	0.016%
Prologis, REIT			6,577	445,855	0.069%
PROVINCE OF QUEBEC	2.88	10/16/24	50,000	48,808	0.008%

PROV OF NEW BRUNSWICK	3.63	2/24/28	250,000	250,810	0.039%
Prudential			66,410	1,522,660	0.235%
Prudential Financial			1,124	113,884	0.018%
PRVDNC HLTH & SVC OBL GR	4.38	10/1/23	25,000	25,842	0.004%
Prysmian			24,872	577,474	0.089%
PS Business Parks, REIT			153	19,445	0.003%
PSP Swiss Property			2,225	215,701	0.033%
Publicis Groupe			2,365	141,238	0.022%
Public Storage, REIT			513	103,436	0.016%
Qualcomm			8,780	632,423	0.098%
QUALCOMM INC	3	5/20/22	80,000	78,762	0.012%
Quintis			23,792	0	0.000%
QVC INC	4.85	4/1/24	20,000	19,795	0.003%
Raia Drogasil			29,482	528,895	0.082%
Randgold Resources			1,653	116,915	0.018%
Rathbone Brothers			1,986	62,099	0.010%
Raymond James Financial			3,268	300,819	0.046%
Rayonier, REIT			700	23,667	0.004%
Reckitt Benckiser			5,211	476,028	0.073%
Recruit Holdings			14,600	487,662	0.075%
Red Electrica			14,608	305,388	0.047%
Red Hat			2,018	275,013	0.042%
REGENCY CENTERS LP	4.13	3/15/28	35,000	34,491	0.005%
Regency Centers, REIT			1,679	108,581	0.017%
Regis Resources			6,268	16,863	0.003%
REINSURANCE GRP OF AMER	5	6/1/21	20,000	20,722	0.003%
REI - SECURITY LENDING COLLATERAL			309,832	3,098,316	0.478%
Reliance Steel & Aluminum			155	13,220	0.002%
RELX CAPITAL INC	3.5	3/16/23	45,000	44,438	0.007%
Renesas Electronics			22,700	142,126	0.022%
Renishaw			1,198	73,948	0.011%
Republic Services			283	20,563	0.003%
REPUBLIC SERVICES INC	3.38	11/15/27	230,000	219,035	0.034%
REPUBLIC SERVICES INC	5.5	9/15/19	25,000	25,584	0.004%
Restaurant Brands International			3,366	199,536	0.031%
RETL 2018-RVP A 144A	3.26	3/15/33	51,301	51,494	0.008%
Rexel			10,033	150,701	0.023%
Rio Tinto			3,930	198,236	0.031%
Rio Tinto			1,750	99,527	0.015%
Roche Holding			8,765	2,119,513	0.327%
Rolls-Royce			21,745	279,760	0.043%
ROPER INDUSTRIES INC	2.05	10/1/18	5,000	5,000	0.001%
Roper Technologies			2,666	789,696	0.122%
ROPER TECHNOLOGIES INC	3	12/15/20	50,000	49,554	0.008%
ROPER TECHNOLOGIES INC	3.8	12/15/26	50,000	48,609	0.007%
Ross Stores			12,333	1,222,200	0.189%
Rotork			15,947	68,640	0.011%
Round One			5,300	70,205	0.011%
Roxgold			3,750	2,381	0.000%
ROYAL BK SCOTLND GRP PLC	4.52	6/25/24	300,000	299,892	0.046%
Royal Caribbean Cruises			1,609	209,073	0.032%
Royal Dutch Shell			19,514	683,122	0.105%
Royal Dutch Shell, ADR			5,950	422,034	0.065%
Royal Gold			225	17,339	0.003%
RPM			588	38,185	0.006%
Rsa Insurance			14,345	107,476	0.017%
Ryanair Holdings, ADR			1,576	151,359	0.023%
SABINE PASS LIQUEFACTION	4.2	3/15/28	50,000	48,500	0.007%
SACI Falabella			22,921	186,425	0.029%
Saipem			12,821	78,773	0.012%
Sakata INX			12,700	161,093	0.025%
Sakata Seed			1,600	57,602	0.009%
Salesforce.com			8,230	1,308,817	0.202%
Sampo			4,383	226,816	0.035%
Samsonite International			33,900	125,392	0.019%
Samsung Electronics			57,977	2,426,389	0.374%
SAMSUNG ELECTRONICS-PREF			8,061	274,938	0.042%
Sanderson Farms			90	9,303	0.001%
Sandfire Resources			1,577	8,460	0.001%
Sandstorm Gold			470	1,750	0.000%
Sandvik			650	11,508	0.002%
Sanlam			63,237	353,283	0.054%

Sanofi			8,641	772,049	0.119%
SANTANDER UK PLC	2.35	9/10/19	25,000	24,838	0.004%
Sanwa Holdings			12,300	146,459	0.023%
SAP			2,465	303,105	0.047%
Saracen Mineral Holdings			26,713	36,036	0.006%
Sarana Menara Nusantara			2,055,600	67,296	0.010%
SBA TOWER TRUST 144A	2.9	10/15/19	25,000	24,806	0.004%
Sberbank of Russia, ADR			60,936	770,504	0.119%
Scentre			68,168	195,899	0.030%
Schlumberger			553	33,689	0.005%
Schneider Electric			10,928	877,484	0.135%
Scout24 Holding			14,350	668,379	0.103%
SCRT 2016-1 M1 144A	3	9/25/55	15,000	14,430	0.002%
SC ST PUB SVC AUTH TXBL REV SER D	2.39	12/1/23	50,000	46,472	0.007%
Sea, ADR			6,320	87,406	0.013%
SEB			1,528	259,893	0.040%
Sega Sammy Holdings			8,100	119,437	0.018%
Semafo			5,830	13,721	0.002%
Sembcorp Industries			21,500	48,560	0.007%
Sempra Energy			14,949	1,700,449	0.262%
SEMPRA ENERGY	2.4	2/1/20	235,000	232,345	0.036%
SEMPRA ENERGY CVT 6.00% A 1/21			1,287	129,463	0.020%
SEMPRA ENERGY CVT 6.75% B 7/21			1,195	120,833	0.019%
SEMT 2018-CH1 A11 144A	3.5	2/25/48	84,284	83,990	0.013%
SEMT 2018-CH2 A3 144A	4	6/25/48	113,448	113,510	0.018%
SEMT 2018-CH4 A11 144A	4	10/25/48	250,000	251,543	0.039%
Sensirion Holding			1,371	92,920	0.014%
Sentinel Energy Services			601	6,172	0.001%
Seria			2,600	91,858	0.014%
ServiceNow			3,150	616,235	0.095%
Seven Generations Energy			17,708	211,128	0.033%
Seven & i Holdings			14,000	624,189	0.096%
SGL Carbon			411	4,495	0.001%
Shaftesbury			2,066	24,412	0.004%
SHELL INTERNATIONAL FIN	3.25	5/11/25	75,000	73,494	0.011%
Sherwin-Williams			355	161,600	0.025%
Shimadzu			2,600	81,478	0.013%
Shimano			800	128,999	0.020%
Shire			4,444	268,490	0.041%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	300,000	283,026	0.044%
Shire, ADR			1,233	223,506	0.034%
Shop Apotheke Europe			1,479	74,382	0.011%
Shopify			1,728	284,020	0.044%
Shoprite Holdings			29,921	405,156	0.062%
Sichuan Swellfun			17,750	105,562	0.016%
Siemens			7,465	954,501	0.147%
Siemens Healthineers			4,589	201,625	0.031%
Silergy			8,000	144,105	0.022%
Silvercorp Metals			1,560	3,817	0.001%
Simcorp			3,354	290,140	0.045%
SIMON PROPERTY GROUP LP	3.38	10/1/24	45,000	44,063	0.007%
Simon Property Group, REIT			1,011	178,694	0.028%
Sims Metal Management			830	7,586	0.001%
Sinbon Electronics			25,299	70,547	0.011%
Sino Biopharmaceutical			24,000	22,323	0.003%
Sinopec Engineering			139,000	158,773	0.024%
Sinotrans			184,000	74,835	0.012%
SITC International Holdings			127,000	102,645	0.016%
SL Green Realty, REIT			1,448	141,223	0.022%
SLM Corporation			17,164	191,379	0.030%
SMB 2015-A A2A 144A	2.49	6/15/27	77,637	76,773	0.012%
SMB 2016-A A2A 144A	2.7	5/15/31	223,548	219,217	0.034%
SMB 2017-A A2A 144A	2.88	9/15/34	353,000	344,917	0.053%
SMB 2018-B A2A 144A	3.6	1/15/37	100,000	99,455	0.015%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	315,000	314,975	0.049%
SMC			700	224,050	0.035%
SMCP SAS			6,842	190,592	0.029%
SM Investments			22,851	382,190	0.059%
Smith & Nephew			10,573	192,902	0.030%
Smiths Group			5,796	112,850	0.017%
SMS			9,800	194,741	0.030%
Softbank			6,500	649,347	0.100%

Solasto			22,200	288,935	0.045%
Sompo Holdings			4,100	174,697	0.027%
SONIC 2018-1A A21 144A	4.03	2/20/48	50,000	49,154	0.008%
Sony			3,000	182,363	0.028%
Sophos			19,550	124,399	0.019%
South32			176,228	495,256	0.076%
Southern Company			19,791	862,888	0.133%
Southern Copper			3,715	160,265	0.025%
Southwest Airlines			10,746	671,088	0.104%
SPECTRA ENERGY PARTNERS	3.38	10/15/26	40,000	37,472	0.006%
SPECTRA ENERGY PARTNERS	4.75	3/15/24	170,000	175,296	0.027%
S&P Global			724	141,462	0.022%
Spie			4,696	93,521	0.014%
Spin Master			6,158	244,194	0.038%
Spirax Sarco Engineering			1,086	103,173	0.016%
Splunk			3,410	412,303	0.064%
SRFC 2014-2A A 144A	2.05	6/20/31	10,931	10,906	0.002%
SRFC 2015-3A A 144A	2.58	9/20/32	21,874	21,545	0.003%
SRT 2017-A A3 144A	2.22	1/20/21	50,000	49,503	0.008%
SS&C Technologies Holdings			5,149	292,618	0.045%
SSE			3,979	59,422	0.009%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	79,747	79,700	0.012%
Standard Chartered			21,928	181,679	0.028%
Stanley Black & Decker			2,414	353,506	0.055%
STANLEY BLACK & DECKER I	2.45	11/17/18	80,000	79,989	0.012%
Stanley Electric			10,200	348,714	0.054%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	215,000	214,800	0.033%
State Street			11,348	950,735	0.147%
STATE STREET CORP	3.1	5/15/23	25,000	24,446	0.004%
STATE STREET CORP	2.55	8/18/20	65,000	64,504	0.010%
Steadfast			32,223	66,302	0.010%
Steel Dynamics			891	40,264	0.006%
S&T Motiv			850	23,099	0.004%
Stora Enso			11,784	225,029	0.035%
Storebrand			27,906	249,308	0.038%
Stroeer SE & Co KGaA			2,110	120,540	0.019%
Stryker			8,223	1,461,063	0.225%
Sumitomo Corporation			47,700	794,932	0.123%
Sumitomo Densetsu			5,700	93,692	0.014%
Sumitomo Electric Industries			8,000	125,533	0.019%
Sumitomo Metal Mining			8,300	291,034	0.045%
SUMITOMO MITSUI FINL GRP	3.75	7/19/23	340,000	338,300	0.052%
Sumitomo Mitsui Trust Holdings			5,400	222,191	0.034%
Sumitomo Rubber Industries			15,600	234,254	0.036%
Sumitomo Seika Chemicals			3,200	179,696	0.028%
Suncor Energy			521	20,157	0.003%
Suncorp Group			17,678	184,708	0.028%
Sun Hung Kai Properties			3,583	51,997	0.008%
Sun Life Financial			8,350	331,957	0.051%
Sunny Optical Technology			12,100	139,695	0.022%
Sunstone Hotel Investors, REIT			3,569	58,389	0.009%
Suntory Beverage & Food			2,900	122,862	0.019%
SUNTRUST BANK	3.5	8/2/22	350,000	348,784	0.054%
Suofeiya Home Collection			52,931	168,145	0.026%
Suzuki Motor			11,000	630,422	0.097%
Svenska Handelsbanken			26,737	337,197	0.052%
SVENSKA HANDELSBANKEN AB	3.35	5/24/21	100,000	99,714	0.015%
Symantec			35,955	765,122	0.118%
Symrise			162	14,771	0.002%
Synchrony Financial			12,137	377,218	0.058%
SYNCT 2017-2 A	2.62	10/15/25	50,000	48,467	0.007%
SYNGENTA FINANCE NV 144A	3.7	4/24/20	205,000	204,765	0.032%
Synopsys			6,058	597,379	0.092%
Tableau Software			1,883	210,406	0.032%
Tahoe Resources			1,740	4,855	0.001%
Taiwan Semiconductor Manufacturing			331,000	2,824,599	0.436%
Taiwan Union Technology			48,000	159,594	0.025%
Takeaway.com Holding BV			3,359	217,232	0.034%
Takeda Pharmaceutical			10,700	457,511	0.071%
TAL Education, ADR			4,455	114,538	0.018%
Tarkett			2,406	61,587	0.009%
Taubman Centers, REIT			203	12,145	0.002%

TD Ameritrade Holding			15,762	832,706	0.128%
TEACHERS INSUR & ANNUITY 144A	4.27	5/15/47	130,000	125,211	0.019%
TeamLease Services			2,265	78,853	0.012%
Tecan			929	219,923	0.034%
TechnipFMC			460	14,375	0.002%
TechnoPro Holdings			1,700	105,516	0.016%
Teck Resources			3,443	82,976	0.013%
Tecnicas Reunidas			1,791	55,002	0.008%
Teco Electric & Machinery			52,000	37,715	0.006%
TE Connectivity			4,187	368,163	0.057%
Ted Baker			2,898	87,340	0.013%
Teladoc Health			2,899	250,329	0.039%
Telecom Italia			169,837	91,109	0.014%
Telefonica			20,021	157,932	0.024%
Telefonica Deutschland Holding			136,071	574,807	0.089%
Telstra			16,453	37,906	0.006%
Tenaris			1,127	18,874	0.003%
Tenaris, ADR			3,553	119,097	0.018%
Tencent Holdings			69,800	2,849,992	0.440%
TENCENT HOLDINGS LTD 144A	2.99	1/19/23	200,000	193,791	0.030%
Ternium, ADR			561	16,993	0.003%
Terreno Realty, REIT			1,407	53,044	0.008%
Terumo			1,700	100,613	0.016%
Terveystalo			8,975	83,302	0.013%
Tesla			2,808	743,474	0.115%
TEVA PHARMACEUTICALS NE	1.7	7/19/19	140,000	137,858	0.021%
TEVA PHARM FIN IV BV	3.65	11/10/21	35,000	33,985	0.005%
Texas Instruments			11,286	1,210,875	0.187%
Textron			3,747	267,798	0.041%
Thales			5,335	758,000	0.117%
Thermo Fisher Scientific			4,495	1,097,140	0.169%
THK			9,000	229,016	0.035%
THOMSON REUTERS CORP	3.35	5/15/26	10,000	9,226	0.001%
Thule			4,907	118,540	0.018%
TIME WARNER CABLE INC	5	2/1/20	10,000	10,204	0.002%
TIME WARNER CABLE INC	8.75	2/14/19	10,000	10,207	0.002%
TIME WARNER CABLE INC	6.55	5/1/37	13,000	14,102	0.002%
TIME WARNER CABLE INC	6.75	6/15/39	13,000	14,166	0.002%
TIME WARNER CABLE INC	4	9/1/21	10,000	10,037	0.002%
TIPS	2.13	1/15/19	175,360	175,798	0.027%
TIPS	1.13	1/15/21	178,562	179,594	0.028%
TIPS	0.13	1/15/22	2,500,296	2,438,179	0.376%
TIPS	0.13	1/15/23	918,624	889,343	0.137%
TIPS	0.63	1/15/24	2,678,499	2,642,507	0.408%
TIPS	2.38	1/15/25	351,610	383,255	0.059%
TIPS	0.25	1/15/25	1,655,537	1,588,798	0.245%
TIPS	2	1/15/26	196,804	211,718	0.033%
TIPS	0.63	1/15/26	264,084	258,514	0.040%
TIPS	0.38	1/15/27	419,908	401,078	0.062%
TIPS	1.75	1/15/28	299,525	320,725	0.049%
TIPS	0.5	1/15/28	519,100	498,499	0.077%
TIPS	2.5	1/15/29	1,199,583	1,379,333	0.213%
TIPS	2.13	2/15/40	160,900	194,588	0.030%
TIPS	2.13	2/15/41	43,729	53,247	0.008%
TIPS	0.75	2/15/42	93,683	88,003	0.014%
TIPS	0.63	2/15/43	960,512	873,766	0.135%
TIPS	0.75	2/15/45	231,157	215,120	0.033%
TIPS	1	2/15/46	664,731	656,734	0.101%
TIPS	0.88	2/15/47	86,650	82,953	0.013%
TIPS	1	2/15/48	64,382	63,638	0.010%
TIPS	0.13	4/15/19	331,786	329,764	0.051%
TIPS	0.13	4/15/20	1,673,044	1,651,608	0.255%
TIPS	0.13	4/15/21	916,024	897,418	0.138%
TIPS	0.13	4/15/22	793,441	771,002	0.119%
TIPS	0.63	4/15/23	778,464	768,612	0.119%
TIPS	3.88	4/15/29	51,354	66,150	0.010%
TIPS	3.38	4/15/32	67,580	87,822	0.014%
TIPS	1.88	7/15/19	983,157	995,292	0.154%
TIPS	0.13	7/15/22	1,279,953	1,248,954	0.193%
TIPS	0.38	7/15/25	462,261	447,671	0.069%
TIPS	0.13	7/15/26	877,861	828,207	0.128%
TIPS	0.38	7/15/27	515,100	492,403	0.076%

T-Mobile US			9,538	669,377	0.103%
Tokio Marine Holdings			6,900	342,541	0.053%
Tokyo Electron			1,900	261,859	0.040%
Topy Industries			400	11,776	0.002%
Toro			180	10,795	0.002%
TORONTO-DOMINION BANK	3.5	7/19/23	235,000	234,950	0.036%
Torrent Pharmaceuticals			4,083	93,211	0.014%
Tosoh			2,700	41,585	0.006%
Total			35,841	2,330,408	0.359%
Total, ADR			34,755	2,237,874	0.345%
Tourmaline Oil			725	12,764	0.002%
Toyota Motor			13,200	822,397	0.127%
TOYOTA MOTOR CORP	3.18	7/20/21	295,000	295,403	0.046%
TOYOTA MOTOR CREDIT CORP	2.95	4/13/21	250,000	248,848	0.038%
TPMT 2015-5 A1B 144A	2.75	5/25/55	67,496	66,404	0.010%
TPMT 2017-6 A1 144A	2.75	10/25/57	113,598	110,774	0.017%
TPMT 2018-1 A1 144A	3	1/25/58	89,871	88,181	0.014%
TransCanada			27,913	1,129,360	0.174%
TransCanada			3,800	153,748	0.024%
TRANS-CANADA PIPELINES	2.5	8/1/22	20,000	19,152	0.003%
Transmissora Alianca de Energia Eletrica			14,387	71,248	0.011%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	15,000	14,739	0.002%
TravelSky Technology			40,000	104,005	0.016%
Trelleborg			11,921	242,574	0.037%
TRINITY HEALTH CREDIT GR	4.13	12/1/45	25,000	24,069	0.004%
TRP Dynamic Global Bd - I			1,313,852	12,731,228	1.964%
TRP Emerg Markets Local Currency Bd			3,322,820	20,003,376	3.085%
TRP Inst Emerging Markets Bd - Inst			3,254,047	27,236,370	4.201%
TRP Inst Floating Rate - Inst			1,275,280	12,740,048	1.965%
TRP Inst Frontier Markets Eq - Inst			362,635	3,368,877	0.520%
TRP Inst International Bd - Inst			2,147,490	18,189,244	2.805%
TRP Institutional High Yield - Inst			1,209,111	10,507,176	1.621%
TRP International Bond (USD Hgd) - I			301,529	2,997,197	0.462%
TRP Treasury Reserve	2.09		38,107,151	38,107,151	5.877%
Tsingtao Brewery			24,000	112,583	0.017%
Tullow Oil			2,236	7,627	0.001%
Twenty-First Century Fox			13,611	623,656	0.096%
Tyman			19,663	89,527	0.014%
Tyson Foods			47,627	2,835,235	0.437%
UBS			71,764	1,133,055	0.175%
UBS AG LONDON 144A	4.5	6/26/48	220,000	228,154	0.035%
Ulta Beauty			62	17,491	0.003%
Ultimate Software Group			677	218,123	0.034%
Umicore			5,087	284,152	0.044%
Unibail-Rodamco-Westfield			1,309	263,694	0.041%
UniCredit			17,369	260,617	0.040%
Unilever			13,788	757,436	0.117%
UNILEVER CAPITAL CORP	3	3/7/22	150,000	148,487	0.023%
Union Pacific			154	25,076	0.004%
UNION PACIFIC CORP	2.25	2/15/19	25,000	24,952	0.004%
UNION PACIFIC CORP	4.75	9/15/41	10,000	10,402	0.002%
Uni-President Enterprises			84,910	221,531	0.034%
UNITE			2,387	27,765	0.004%
UNITED AIR 2014-1 B PTT	4.75	4/11/22	3,624	3,639	0.001%
UNITED AIR 2014-2 A PTT	3.75	9/3/26	4,147	4,103	0.001%
United Continental			1,034	92,088	0.014%
UnitedHealth Group			9,020	2,399,681	0.370%
UNITEDHEALTH GROUP INC	3.75	7/15/25	40,000	40,064	0.006%
UNITED MEXICAN STATES	4.75	3/8/44	30,000	28,740	0.004%
United Overseas Bank			20,900	413,161	0.064%
UNITED OVERSEAS BANK LTD 144A	3.2	4/23/21	200,000	198,430	0.031%
UNITED TECHNOLOGIES CORP	3.35	8/16/21	145,000	144,866	0.022%
UNIV CA REV TAX GEN SR AJ	4.6	5/15/31	25,000	26,508	0.004%
Universal Robina			74,970	200,303	0.031%
Urban Edge Properties, REIT			3,267	72,135	0.011%
U.S. Bancorp			16,990	897,242	0.138%
US TREASURY N/B	2.63	11/15/20	375,000	373,301	0.058%
US TREASURY N/B	2.25	11/15/24	420,000	402,609	0.062%
US TREASURY N/B	2.25	11/15/25	980,000	931,766	0.144%
US TREASURY N/B	2.25	11/15/27	35,000	32,763	0.005%
US TREASURY N/B	3.13	11/15/41	4,182,000	4,138,873	0.638%
US TREASURY N/B	2.75	11/15/42	65,000	60,135	0.009%

US TREASURY N/B	3	11/15/44	395,000	381,175	0.059%
US TREASURY N/B	3	11/15/45	435,000	419,367	0.065%
US TREASURY N/B	1.63	11/30/20	100,000	97,453	0.015%
US TREASURY N/B	1.75	11/30/21	150,000	144,844	0.022%
US TREASURY N/B	2	11/30/22	885,000	852,642	0.132%
US TREASURY N/B	1.88	1/31/22	160,000	154,800	0.024%
US TREASURY N/B	2	2/15/22	520,000	505,050	0.078%
US TREASURY N/B	1.63	2/15/26	35,000	31,768	0.005%
US TREASURY N/B	2.25	2/15/27	515,000	484,905	0.075%
US TREASURY N/B	2.75	2/15/28	3,175,000	3,096,617	0.478%
US TREASURY N/B	3.5	2/15/39	4,095,000	4,312,547	0.665%
US TREASURY N/B	3.13	2/15/43	20,000	19,753	0.003%
US TREASURY N/B	2.5	2/15/45	145,000	126,943	0.020%
US TREASURY N/B	3	2/15/47	220,000	211,922	0.033%
US TREASURY N/B	3	2/15/48	910,000	875,591	0.135%
US TREASURY N/B	2.63	2/28/23	3,665,000	3,618,615	0.558%
US TREASURY N/B	1.88	3/31/22	80,000	77,263	0.012%
US TREASURY N/B	1.38	4/30/21	60,000	57,788	0.009%
US TREASURY N/B	3	5/15/45	235,000	226,665	0.035%
US TREASURY N/B	2.5	5/15/46	200,000	174,344	0.027%
US TREASURY N/B	3	5/15/47	100,000	96,281	0.015%
US TREASURY N/B	1.75	5/31/22	665,000	638,192	0.098%
US TREASURY N/B	1.5	6/15/20	655,000	640,979	0.099%
US TREASURY N/B	1.13	6/30/21	135,000	128,798	0.020%
US TREASURY N/B	1.75	6/30/22	110,000	105,480	0.016%
US TREASURY N/B	2.13	8/15/21	10,000	9,792	0.002%
US TREASURY N/B	1.5	8/15/26	1,160,000	1,036,025	0.160%
US TREASURY N/B	5.5	8/15/28	400,000	482,875	0.074%
US TREASURY N/B	3.88	8/15/40	215,000	238,684	0.037%
US TREASURY N/B	3.63	8/15/43	195,000	209,168	0.032%
US TREASURY N/B	3.13	8/15/44	610,000	602,089	0.093%
US TREASURY N/B	2.88	8/15/45	570,000	536,513	0.083%
US TREASURY N/B	2.25	8/15/46	785,000	647,870	0.100%
US TREASURY N/B	2.75	8/15/47	6,800,000	6,225,188	0.960%
US TREASURY N/B	3	8/15/48	300,000	288,609	0.045%
US TREASURY N/B	1.13	8/31/21	65,000	61,821	0.010%
US TREASURY N/B	1.13	9/30/21	100,000	94,969	0.015%
US TREASURY N/B	1.88	9/30/22	25,000	24,012	0.004%
UT			3,300	117,748	0.018%
Vale			7,003	103,609	0.016%
Valero Energy			4,099	466,261	0.072%
Valmont Industries			44	6,094	0.001%
Van Lanschot Kempen			3,557	93,901	0.014%
Varroc Engineering			5,038	61,229	0.009%
Varta			2,399	78,873	0.012%
VA ST CMWLTH UNIV HLTH SYS TXBL A	4.96	1/1/44	25,000	27,454	0.004%
VENTAS REALTY LP/CAP CRP	3.25	8/15/22	20,000	19,659	0.003%
Veoneer			1,397	77,163	0.012%
Verizon Communications			27,409	1,463,367	0.226%
VERIZON COMMUNICATIONS	2.63	8/15/26	230,000	208,478	0.032%
VERIZON COMMUNICATIONS	5.15	9/15/23	25,000	26,736	0.004%
Vertex Pharmaceuticals			3,393	653,967	0.101%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	90,166	90,013	0.014%
Victrex			7,884	342,836	0.053%
Vidrala			99	9,277	0.001%
Visa			15,628	2,345,607	0.362%
VISA INC	4.15	12/14/35	90,000	92,797	0.014%
VISA INC	2.15	9/15/22	90,000	86,141	0.013%
Vivo Energy			38,439	64,840	0.010%
VMware			2,929	457,100	0.070%
Vodafone			73,800	158,126	0.024%
Vodafone, ADR			26,875	583,188	0.090%
VODAFONE GROUP PLC	3.75	1/16/24	180,000	177,974	0.027%
Voestalpine			273	12,471	0.002%
Vornado Realty Trust, REIT			1,466	107,018	0.017%
Vostok New Ventures			12,020	93,453	0.014%
VT Holdings			24,900	109,980	0.017%
Vulcan Materials			741	82,399	0.013%
VZOT 2017-1A C 144A	2.65	9/20/21	200,000	197,129	0.030%
Wal-Mart de Mexico			113,193	343,378	0.053%
WALMART INC	3.4	6/26/23	300,000	301,215	0.046%
Walt Disney			370	43,268	0.007%

WANdisco				8,278	69,119	0.011%
Waste Connections				1,470	117,262	0.018%
Weingarten Realty Investors, REIT				623	18,540	0.003%
Welcia Holdings				1,600	90,689	0.014%
WellCare Health Plans				266	85,250	0.013%
Wells Fargo				44,148	2,320,419	0.358%
WELLS FARGO BANK NA	3.33	7/23/21		250,000	249,666	0.039%
WELLS FARGO & COMPANY	3.07	1/24/23		465,000	453,117	0.070%
WELLS FARGO & COMPANY	3.5	3/8/22		95,000	94,861	0.015%
WEN 2015-1A A2II 144A	4.08	6/15/45		97,000	97,038	0.015%
Western Areas				6,068	11,666	0.002%
WESTERN GAS PARTNERS	4	7/1/22		20,000	19,926	0.003%
WESTERN GAS PARTNERS LP	5.45	4/1/44		25,000	23,501	0.004%
WESTPAC BANKING CORP	2.15	3/6/20		110,000	108,455	0.017%
Weyerhaeuser, REIT				1,366	44,081	0.007%
WFCM 2015-C30 A4	3.66	9/15/58		41,000	40,834	0.006%
WFCM 2015-C31 A4	3.7	11/15/48		100,000	99,647	0.015%
WFCM 2015-NXS2 A5	3.77	7/15/58		75,000	75,245	0.012%
William Hill				41,289	135,676	0.021%
WILLIS NORTH AMERICA INC	3.6	5/15/24		40,000	38,840	0.006%
WILLIS NORTH AMERICA INC	4.5	9/15/28		160,000	159,439	0.025%
Willis Towers Watson				6,727	948,103	0.146%
Wilmar International				67,200	158,225	0.024%
Wirecard				2,331	504,310	0.078%
WISCONSIN GEN FUND ANN APPR TXBL SER A	3.95	5/1/36		110,000	108,647	0.017%
Wise Talent Information Technology				49,400	146,212	0.023%
Wix.com				1,540	184,338	0.028%
WOART 2016-A A3	1.77	9/15/21		48,762	48,453	0.007%
WOART 2018-A A2	2.19	5/17/21		76,481	76,250	0.012%
WOLS 2018-A B	3.06	5/15/23		260,000	258,137	0.040%
Wolters Kluwer				8,953	558,129	0.086%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28		67,000	62,841	0.010%
Workday				1,766	257,801	0.040%
Worldpay				2,005	203,046	0.031%
WorleyParsons				17,521	258,784	0.040%
Worthington Industries				524	22,721	0.004%
WPP				28,419	416,186	0.064%
WPX Energy				700	14,084	0.002%
Wynn Resorts				713	90,594	0.014%
X5 Retail Group, GDR				4,139	93,647	0.014%
Xaar				17,946	38,413	0.006%
Xilinx				746	59,807	0.009%
Yahoo! Japan				65,400	234,861	0.036%
Yamato				1,800	55,267	0.009%
Yandex				4,154	136,625	0.021%
Yara International				3,072	150,768	0.023%
Yellow Hat				3,100	82,890	0.013%
Yes Bank				99,550	253,040	0.039%
YouGov				18,835	115,372	0.018%
Yum! Brands				5,032	457,459	0.071%
Yume No Machi Souzou linkai				3,000	96,580	0.015%
Yumeshin Holdings				5,700	56,933	0.009%
YY, ADR				3,176	237,946	0.037%
Zalando				8,374	325,399	0.050%
Zenkoku Hoshu				3,300	131,866	0.020%
Zimmer Biomet Holdings				1,741	228,889	0.035%
Zoetis				299	27,376	0.004%
Zojirushi				12,700	179,555	0.028%
ZOZO				7,400	223,847	0.035%
Zurich Insurance Group				4,807	1,515,673	0.234%
Zur Rose				704	91,336	0.014%
Miscellaneous Securities ‡					70,880	
Total Investments in Securities					647,665,893	

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

Forwards Contracts	Currency Bought		Currency Sold		Deliver	Settlement	Unrealized G/L	% of Net Assets
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	94,528	JPY	(10,475,000)		10/15/2018	2,218	0.000%
JP MORGAN SECURITIES LLC	USD	2,690,213	AUD	(3,719,000)		10/02/2018	1,851	0.000%
JP MORGAN SECURITIES LLC	USD	3,238,273	CHF	(3,123,000)		10/02/2018	54,916	0.008%
JP MORGAN SECURITIES LLC	USD	683,416	DKK	(4,370,000)		10/02/2018	2,803	0.000%
JP MORGAN SECURITIES LLC	USD	12,673,058	EUR	(10,869,000)		10/02/2018	49,551	0.008%
JP MORGAN SECURITIES LLC	USD	6,736,372	GBP	(5,176,000)		10/02/2018	(11,294)	-0.002%
JP MORGAN SECURITIES LLC	USD	1,284,188	HKD	(10,075,000)		10/02/2018	(2,880)	0.000%

JP MORGAN SECURITIES LLC	USD	116,314	ILS	(418,000)	10/02/2018	1,358	0.000%
JP MORGAN SECURITIES LLC	USD	9,366,657	JPY	(1,036,474,000)	10/02/2018	241,655	0.037%
JP MORGAN SECURITIES LLC	USD	288,437	NOK	(2,410,000)	10/02/2018	(7,726)	-0.001%
JP MORGAN SECURITIES LLC	USD	86,226	NZD	(130,000)	10/02/2018	53	0.000%
JP MORGAN SECURITIES LLC	USD	1,041,697	SEK	(9,495,000)	10/02/2018	(27,028)	-0.004%
JP MORGAN SECURITIES LLC	USD	488,611	SGD	(669,000)	10/02/2018	(810)	0.000%
BNP PARIBAS SECURITIES CORP	ILS	418,000	USD	(114,898)	10/02/2018	58	0.000%
BNP PARIBAS SECURITIES CORP	USD	115,466	ILS	(419,000)	11/02/2018	(65)	0.000%
GOLDMAN SACHS & CO	NOK	2,410,000	USD	(296,007)	10/02/2018	156	0.000%
GOLDMAN SACHS & CO	USD	304,370	NOK	(2,475,000)	11/02/2018	(169)	0.000%
CITIBANK N A	JPY	1,036,474,000	USD	(9,126,140)	10/02/2018	(1,138)	0.000%
CITIBANK N A	USD	9,435,749	JPY	(1,069,241,000)	11/02/2018	592	0.000%
STATE STREET BANK & TRUST	AUD	3,719,000	USD	(2,688,753)	10/02/2018	(391)	0.000%
STATE STREET BANK & TRUST	CHF	3,123,000	USD	(3,197,142)	10/02/2018	(13,785)	-0.002%
STATE STREET BANK & TRUST	DKK	4,370,000	USD	(680,645)	10/02/2018	(32)	0.000%
STATE STREET BANK & TRUST	EUR	10,869,000	USD	(12,617,931)	10/02/2018	5,577	0.001%
STATE STREET BANK & TRUST	GBP	5,176,000	USD	(6,748,935)	10/02/2018	(1,268)	0.000%
STATE STREET BANK & TRUST	HKD	10,075,000	USD	(1,287,518)	10/02/2018	(450)	0.000%
STATE STREET BANK & TRUST	NZD	130,000	USD	(86,142)	10/02/2018	31	0.000%
STATE STREET BANK & TRUST	SEK	9,495,000	USD	(1,067,233)	10/02/2018	1,492	0.000%
STATE STREET BANK & TRUST	SGD	669,000	USD	(489,701)	10/02/2018	(281)	0.000%
STATE STREET BANK & TRUST	USD	2,609,019	AUD	(3,608,000)	11/02/2018	317	0.000%
STATE STREET BANK & TRUST	USD	3,206,023	CHF	(3,123,000)	11/02/2018	13,630	0.002%
STATE STREET BANK & TRUST	USD	651,193	DKK	(4,170,000)	11/02/2018	(8)	0.000%
STATE STREET BANK & TRUST	USD	12,518,211	EUR	(10,757,000)	11/02/2018	(6,343)	-0.001%
STATE STREET BANK & TRUST	USD	6,819,554	GBP	(5,223,000)	11/02/2018	1,036	0.000%
STATE STREET BANK & TRUST	USD	1,265,411	HKD	(9,898,000)	11/02/2018	366	0.000%
STATE STREET BANK & TRUST	USD	82,182	NZD	(124,000)	11/02/2018	(28)	0.000%
STATE STREET BANK & TRUST	USD	1,066,883	SEK	(9,468,000)	11/02/2018	(1,560)	0.000%
STATE STREET BANK & TRUST	USD	490,036	SGD	(669,000)	11/02/2018	272	0.000%

Total Forward Currency Exchange Contracts

302,676

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
AMS 10/18 C82	82.00	10/19/2018	(100)	(75)	0.000%
EBS 11/18 C39	39.00	11/16/2018	(200)	(77)	0.000%
HO 12/18 C120	120.00	12/21/2018	(100)	(513)	0.000%
SPX 10/18 P2700	2,700.00	10/19/2018	(5,000)	(14,625)	(0.002%)
SPX 10/18 P2800	2,800.00	10/19/2018	(5,000)	(28,750)	(0.004%)
SPX 10/18 P2850	2,850.00	10/19/2018	(5,000)	(47,250)	(0.007%)
SPX 10/18 P2875	2,875.00	10/19/2018	(5,000)	(65,000)	(0.010%)
SPX 10/18 P2900	2,900.00	10/19/2018	(5,000)	(91,750)	(0.014%)
TYZ8C 120 CALL OPT 10YR FUT DEC 18	120.00	11/23/2018	(3,400,000)	(6,906)	(0.001%)
TYZ8P 118 PUT OPT 10YR FUT DEC 18	118.00	11/23/2018	(3,400,000)	(10,625)	(0.002%)
WDI 10/18 C210	210.00	10/19/2018	(100)	(145)	0.000%

Total Options

(265,715)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
EMIN RUSSELL 2000 FUT 12/18	399	12/21/2018	33,930,960	(377,015)	5.233%
FVZ8 5YR US NOTE FUT DEC 18	(16)	12/31/2018	(1,799,625)	(1,398)	(0.278%)
MSCI EAFE FUT 12/18	(47)	12/21/2018	(4,642,425)	(60,371)	(0.716%)
S&P500 EMINI FUT 12/18	(107)	12/21/2018	(15,616,650)	(85,370)	(2.409%)
TUZ8 2YR US NOTE FUT DEC 18	9	12/31/2018	1,896,609	(6,427)	0.293%
TYZ8 UST 10YR FUT DEC 18	(14)	12/19/2018	(1,662,938)	18,684	(0.256%)
USZ8 UST 30YR FUT DEC 18	2	12/19/2018	281,000	435	0.043%
WNZ8 ULTRA US BOND FUT DEC 18	2	12/19/2018	308,563	809	0.048%

Total Futures Contracts

(510,653)

NET ASSETS

648,373,244

NET ASSET VALUE PER SHARE

Global Allocation Fund Shares

12.83

(\$578,816,026 / 45,112,431 Shares Outstanding)

Global Allocation Fund - Advisor Class Shares

12.76

(\$12,651,531 / 985,725 Shares Outstanding)

Global Allocation Fund - I Class Shares

12.86

(\$56,905,687 / 4,422,651 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	EEL	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYP	Guyanese Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	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.