

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	20,388	0.003%
21ST CENTURY FOX AMERICA	5.65	8/15/20	20,000	20,826	0.003%
3SBio			74,500	95,242	0.016%
58.com, ADR			5,073	275,007	0.046%
AAC Technologies Holdings			14,500	83,675	0.014%
Aalberts Industries			2,608	86,738	0.014%
ABB			14,041	268,128	0.045%
Abbott Laboratories			1,488	107,627	0.018%
ABBVIE INC	3.6	5/14/25	240,000	230,517	0.038%
ABBVIE INC	4.5	5/14/35	30,000	27,785	0.005%
Abcam			19,826	275,968	0.046%
Abn Amro			38,278	900,753	0.150%
Absa			17,792	199,692	0.033%
Acadia Realty Trust, REIT			2,369	56,287	0.009%
ACER 2018-1A A3 144A	3.21	9/11/23	115,000	114,849	0.019%
Acerinox			1,433	14,207	0.002%
Activision Blizzard			1,188	55,325	0.009%
Ado Properties			1,849	96,195	0.016%
Aedas Homes SAU			16,930	428,973	0.071%
AERCAP IRELAND CAP/GLOBA	3.3	1/23/23	150,000	142,313	0.024%
AERCAP IRELAND CAP/GLOBA	4.13	7/3/23	150,000	145,875	0.024%
AESOP 2015-1A A 144A	2.5	7/20/21	245,000	242,674	0.040%
AESOP 2016-2A A 144A	2.72	11/20/22	150,000	147,597	0.025%
AFIN 2015-4 A4	2.01	7/20/20	11,900	11,885	0.002%
AGCO			95	5,289	0.001%
Agilent Technologies			4,818	325,022	0.054%
AGILENT TECHNOLOGIES INC	3.88	7/15/23	65,000	65,341	0.011%
Ahlsell			71,752	421,958	0.070%
AHPT 2017-ATRM A 144A	3.39	12/15/36	150,000	148,681	0.025%
AHS HOSPITAL CORP	5.02	7/1/45	20,000	22,163	0.004%
AHT1 2018-ASHF A 144A	3.36	4/15/35	172,118	170,812	0.028%
AIA Group			231,400	1,922,198	0.320%
AIA GROUP LTD 144A	3.31	9/20/21	295,000	293,867	0.049%
Aida Engineering			8,500	55,666	0.009%
AIG GLOBAL FUNDING 144A	3.35	6/25/21	130,000	129,482	0.022%
AIG GLOBAL FUNDING 144A	2.15	7/2/20	25,000	24,573	0.004%
Air Arabia			233,797	64,926	0.011%
Airbus			1,321	125,944	0.021%
AIR LEASE CORP	3.5	1/15/22	75,000	73,922	0.012%
AIR LEASE CORP	2.5	3/1/21	85,000	82,779	0.014%
AIR LEASE CORP	3.63	4/1/27	45,000	39,860	0.007%
Air Liquide			8,367	1,038,979	0.173%
Airports of Thailand			98,400	194,171	0.032%
Air Products & Chemicals			2,240	358,512	0.060%
Aisin Seiki			2,700	92,815	0.015%
Aixtron			24,753	239,962	0.040%
Aker Solutions			1,099	5,043	0.001%
Akzo Nobel			2,023	162,921	0.027%
Alamos Gold			2,288	8,229	0.001%
Alaska Air Group			805	48,984	0.008%
ALBERTA	3.3	3/15/28	135,000	136,367	0.023%
ALBERTA	2.2	7/26/22	130,000	127,034	0.021%
Alexander & Baldwin, REIT			980	18,012	0.003%
ALEXANDRIA REAL ESTATE E	4	1/15/24	30,000	30,289	0.005%
Alexandria Real Estate, REIT			472	54,393	0.009%
Alexion Pharmaceuticals			2,112	205,624	0.034%
ALIBABA GROUP HOLDING	4	12/6/37	400,000	359,931	0.060%
Alibaba Group Holding, ADR			24,726	3,389,193	0.564%
Allegion			3,123	248,934	0.041%
Allianz			4,794	963,381	0.160%
Allied Properties Real Estate Investment			514	16,687	0.003%
ALLYA 2015-1 A4	1.75	5/15/20	11,030	11,024	0.002%
Alphabet Class A			571	596,672	0.099%
Alphabet Class C			3,704	3,835,899	0.639%
Al Rajhi Bank			10,437	243,227	0.041%

ALS Queensland			29,535	141,117	0.023%
Altice USA			11,183	184,743	0.031%
Altria Group			10,845	535,635	0.089%
ALTRIA GROUP INC	4.75	5/5/21	20,000	20,403	0.003%
Altus Group			5,300	91,892	0.015%
Alumina			19,291	31,248	0.005%
Amadeus IT			5,446	378,920	0.063%
Amazon.com			4,107	6,168,591	1.027%
AMAZON.COM INC	2.8	8/22/24	50,000	48,603	0.008%
AMAZON.COM INC	3.88	8/22/37	150,000	145,556	0.024%
Ambu			11,477	277,255	0.046%
AMCAR 2016-3 B	1.8	10/8/21	165,000	163,155	0.027%
Amcor			58,423	545,522	0.091%
AMER AIRLN 14-1 A PTT	3.7	10/1/26	27,221	26,288	0.004%
AMER AIRLN 15-1 A PTT	3.38	5/1/27	28,983	27,578	0.005%
American Airlines			1,977	63,481	0.011%
AMERICAN CAMPUS CMNTYS	3.35	10/1/20	10,000	9,959	0.002%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	230,000	215,474	0.036%
American Campus Communities, REIT			1,339	55,421	0.009%
American Electric Power			350	26,159	0.004%
AMERICAN EXPRESS CO	2.2	10/30/20	105,000	102,879	0.017%
AMERICAN EXPRESS CREDIT	2.2	3/3/20	95,000	93,984	0.016%
American International Group			17,069	672,689	0.112%
AMERICAN INTL GROUP	3.3	3/1/21	270,000	268,607	0.045%
AMERICAN INTL GROUP	2.3	7/16/19	15,000	14,971	0.002%
American Tower, REIT			157	24,836	0.004%
Ameriprise Financial			3,602	375,941	0.063%
AmorePacific			702	45,808	0.008%
Amplifon			15,599	251,860	0.042%
Ams			2,649	63,789	0.011%
ANALOG DEVICES INC	2.85	3/12/20	75,000	74,563	0.012%
Anglo American			3,971	88,794	0.015%
ANHEUSER-BUSCH CO/INBEV 144A	3.65	2/1/26	110,000	103,961	0.017%
ANHEUSER-BUSCH CO/INBEV 144A	4.9	2/1/46	90,000	83,621	0.014%
ANHEUSER-BUSCH INBEV FIN	2.65	2/1/21	37,000	36,375	0.006%
Anheuser-Busch InBev SA/NV			1,602	105,538	0.018%
Anhui Conch Cement			51,500	249,042	0.041%
Anhui Conch Cement			20,500	87,768	0.015%
Anthem			6,273	1,647,478	0.274%
ANTHEM INC	2.5	11/21/20	50,000	49,239	0.008%
ANTHEM INC	4.65	1/15/43	20,000	19,453	0.003%
ANTHEM INC	4.1	3/1/28	130,000	127,478	0.021%
Antofagasta			28,235	282,393	0.047%
AON PLC	3.88	12/15/25	25,000	24,285	0.004%
AON PLC	2.8	3/15/21	65,000	64,092	0.011%
Aperam			235	6,184	0.001%
APPALACHIAN POWER CO	4.45	6/1/45	40,000	39,503	0.007%
Apple			6,390	1,007,959	0.168%
APPLE INC	3.2	5/11/27	300,000	289,588	0.048%
APPLE INC	3.2	5/13/25	260,000	256,368	0.043%
Aptiv			2,811	173,073	0.029%
ARBYS 2015-1A A2 144A	4.97	10/30/45	97,000	98,942	0.016%
ArcelorMittal			1,730	35,812	0.006%
Aruhi			2,400	43,521	0.007%
Asahi Kasei			22,800	234,005	0.039%
Ascential			65,229	313,440	0.052%
Asics			7,500	95,255	0.016%
ASML Holding			3,719	582,618	0.097%
ASOS			1,926	55,913	0.009%
Astellas Pharma			43,300	553,228	0.092%
Astra International			608,500	348,605	0.058%
AstraZeneca			5,790	432,200	0.072%
AstraZeneca, ADR			9,514	361,342	0.060%
Atmos Energy			439	40,704	0.007%
AT&T			36,234	1,034,118	0.172%
AT&T INC	3	6/30/22	150,000	146,312	0.024%
Aumann			1,312	43,975	0.007%
Aurubis			304	15,064	0.003%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	105,000	104,549	0.017%
Australia & New Zealand Banking			17,088	295,258	0.049%
Autoliv			4,309	305,593	0.051%
Automatic Data Processing			182	23,864	0.004%

AUTOZONE INC	3.13	4/21/26	170,000	157,632	0.026%
AUTOZONE INC	3.75	6/1/27	70,000	67,133	0.011%
AvalonBay Communities, REIT			925	160,996	0.027%
Avanza Holding Bank			2,374	113,517	0.019%
Avery Dennison			100	8,983	0.001%
Aviva			40,659	194,594	0.032%
AVMT 2018-AVM A 144A	4.11	7/5/40	250,000	257,935	0.043%
AXA			17,217	371,576	0.062%
AXA Equitable Holdings			7,315	121,648	0.020%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	45,000	44,598	0.007%
Axis Bank			49,617	439,958	0.073%
Azul, ADR			4,647	128,675	0.021%
B2Gold			10,330	30,191	0.005%
Baidu, ADR			3,652	579,207	0.096%
BAIDU INC	3.88	9/29/23	210,000	209,364	0.035%
Baker Hughes A Ge			498	10,707	0.002%
Bakkavor			47,856	86,046	0.014%
Ball			11,201	515,022	0.086%
BALTIMORE GAS & ELECTRIC	3.35	7/1/23	225,000	224,276	0.037%
Banca Generali			3,320	69,020	0.011%
Banca Mediolanum			24,742	144,265	0.024%
Banco Bradesco, ADR			15,500	153,295	0.026%
BANCO BRADESCO SA-PREF			38,921	387,446	0.065%
Banco Santander Chile, ADR			12,568	375,783	0.063%
Banco Santander Mexico SA, ADR			3,313	20,408	0.003%
BANCO SANTANDER SA	3.85	4/12/23	200,000	194,304	0.032%
Bank Central Asia			421,600	762,443	0.127%
Bank of America			5,910	145,622	0.024%
BANK OF AMERICA CORP	4.45	3/3/26	50,000	49,431	0.008%
BANK OF AMERICA CORP	3.55	3/5/24	100,000	98,650	0.016%
BANK OF AMERICA CORP	2.65	4/1/19	105,000	104,886	0.017%
BANK OF AMERICA CORP	3.5	4/19/26	400,000	385,044	0.064%
BANK OF AMERICA CORP	4.24	4/24/38	120,000	114,354	0.019%
BANK OF AMERICA CORP	3.47	6/25/22	250,000	246,795	0.041%
BANK OF MONTREAL	3.1	4/13/21	215,000	214,904	0.036%
BANK OF NOVA SCOTIA	3.13	4/20/21	205,000	204,525	0.034%
Bank of the Ryukyus			3,000	30,971	0.005%
Baozun, ADR			3,440	100,482	0.017%
Barclays, ADR			4,884	36,825	0.006%
Barrick Gold			4,946	66,770	0.011%
BASF			5,771	401,972	0.067%
Bawag			5,665	233,622	0.039%
Bayer			13,650	949,342	0.158%
BAYER US FINANCE II LLC 144A	3.5	6/25/21	310,000	308,182	0.051%
BB Seguridade Participacoes			6,658	47,401	0.008%
BBVA BANCOMER SA TEXAS 144A	4.38	4/10/24	150,000	147,939	0.025%
BDO Unibank			22,505	55,969	0.009%
BECTON DICKINSON AND CO	3.7	6/6/27	280,000	264,693	0.044%
BECTON DICKINSON AND CO CVT 6.125000 A			2,361	135,808	0.023%
Becton, Dickinson & Company			11,277	2,540,934	0.423%
Beijing Enterprises Holdings			22,500	119,305	0.020%
Benefit One			5,700	175,404	0.029%
Benesse Holdings			4,800	122,105	0.020%
BERKSHIRE HATHAWAY ENERG	3.8	7/15/48	90,000	80,425	0.013%
BERKSHIRE HATHAWAY INC	2.75	3/15/23	35,000	34,280	0.006%
Bhp			11,806	249,473	0.042%
Bhp			22,300	539,014	0.090%
Bid			6,245	114,883	0.019%
BIM Birlesik Magazalar			10,590	174,073	0.029%
Biogen			843	253,676	0.042%
BIOGEN INC	3.63	9/15/22	90,000	90,204	0.015%
BioMerieux			345	22,756	0.004%
Black Knight			4,241	191,099	0.032%
Blackstone Hedge Fund Solutions			51,971	57,656,371	9.601%
BlueScope Steel			1,568	12,096	0.002%
BM&FBOVESPA			8,600	59,421	0.010%
BMW			3,908	316,959	0.053%
BMWLT 2017-2 A3	2.07	10/20/20	30,000	29,778	0.005%
BMW US CAPITAL LLC 144A	3.25	8/14/20	285,000	284,771	0.047%
BNP Paribas			26,702	1,205,884	0.201%
BOARDWALK PIPELINES LP	4.95	12/15/24	10,000	9,950	0.002%
Boeing			12,542	4,044,795	0.674%

Boliden			2,820	61,107	0.010%
Bombardier			24,808	36,889	0.006%
Booking Holdings			843	1,452,000	0.242%
Booz Allen Hamilton			4,242	191,187	0.032%
BORAL FINANCE PTY LTD 144A	3	11/1/22	10,000	9,656	0.002%
Boston Properties, REIT			512	57,626	0.010%
Boston Scientific			12,948	457,582	0.076%
BP			8,881	56,143	0.009%
BP, ADR			19,796	750,664	0.125%
BP CAPITAL MARKETS PLC	1.77	9/19/19	45,000	44,549	0.007%
BPCE SA 144A	4.5	3/15/25	400,000	387,022	0.064%
BPCE SA 144A	4	9/12/23	265,000	260,231	0.043%
Brenntag			1,688	73,680	0.012%
Bridgestone			5,100	195,666	0.033%
British American Tobacco			25,492	811,130	0.135%
BRITISH COLUMBIA	2	10/23/22	15,000	14,602	0.002%
Britvic			14,084	143,443	0.024%
BRIXMOR OPERATING PART	3.9	3/15/27	25,000	23,674	0.004%
BRIXMOR OPERATING PART	3.88	8/15/22	20,000	19,944	0.003%
BR Malls Participacoes			26,880	90,551	0.015%
Broadcom			2,071	526,614	0.088%
BROADCOM CRP / CAYMN FI	2.2	1/15/21	135,000	131,121	0.022%
BROADCOM CRP / CAYMN FI	3	1/15/22	110,000	105,677	0.018%
Brunello Cucinelli			2,324	80,189	0.013%
BTG Hotels			56,673	132,172	0.022%
BT Group			46,052	140,026	0.023%
Burberry			14,941	328,090	0.055%
Bureau Veritas			19,819	403,860	0.067%
BURLINGTN NORTH SANTA FE	3.05	9/1/22	65,000	64,491	0.011%
BX 2018-GW A 144A	3.26	5/15/35	55,000	53,811	0.009%
Cabot Oil & Gas			12,237	273,497	0.046%
CAE			5,100	93,729	0.016%
Cairn Energy			4,360	8,319	0.001%
Cairn Homes			70,451	86,352	0.014%
CaixaBank			93,296	337,866	0.056%
Calbee			3,900	121,814	0.020%
Cal-Maine Foods			156	6,599	0.001%
Calyxt			90	932	0.000%
Camden Property Trust, REIT			872	76,780	0.013%
Cameco			3,836	43,496	0.007%
Canada Goose Holdings			1,864	81,494	0.014%
Canadian Apartment Properties REIT			614	19,924	0.003%
CANADIAN NATL RESOURCES	2.95	1/15/23	175,000	167,537	0.028%
Canadian Natural Resources			511	12,330	0.002%
Canadian Natural Resources			6,241	150,585	0.025%
Canadian Pacific Railway			525	93,251	0.016%
Canadian Pacific Railway			701	124,385	0.021%
CapitaLand Commercial Trust			11,300	14,514	0.002%
CapitaLand Mall Trust			14,300	23,714	0.004%
CAPITAL ONE FINANCIAL CO	3.2	1/30/23	230,000	223,370	0.037%
CAPITAL ONE FINANCIAL CO	3.45	4/30/21	135,000	134,975	0.022%
Carel Industries			10,783	111,415	0.019%
CarMax			3,417	214,348	0.036%
CARMX 2015-4 A3	1.56	11/16/20	23,335	23,249	0.004%
CARMX 2017-4 A3	2.11	10/17/22	20,000	19,795	0.003%
CARMX 2018-2 A3	2.98	1/17/23	70,000	70,406	0.012%
CAS 2016-C07 2M1	3.81	5/25/29	8,621	8,630	0.001%
CAS 2018-C03 1M1	3.19	10/25/30	70,823	70,642	0.012%
CAS 2018-C05 1M1	3.23	1/25/31	278,607	277,947	0.046%
CA ST TXBLE BUILD AMERICA	7.63	3/1/40	35,000	49,833	0.008%
Catcher Technology			20,000	146,436	0.024%
CATERPILLAR FINL SERVICE	3.15	9/7/21	250,000	250,701	0.042%
CATHOLIC HEALTH INITIATI	2.95	11/1/22	25,000	24,225	0.004%
CA UNIV REVS BUILD AMERICA	5.77	5/15/43	15,000	18,048	0.003%
Cboe Global Markets			3,766	368,428	0.061%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	25,000	24,747	0.004%
CD 2016-CD2 A4	3.53	11/10/49	55,000	54,756	0.009%
Celgene			2,564	164,327	0.027%
CELGENE CORP	3.55	8/15/22	250,000	247,418	0.041%
Cellnex Telecom SAU			18,892	483,135	0.080%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	250,000	235,940	0.039%
Centamin			36,419	50,674	0.008%

Centene			1,728	199,238	0.033%
Centennial Resource Development			1,286	14,172	0.002%
Centerra Gold			1,123	4,820	0.001%
CENTRA HEALTH INC	4.7	1/1/48	385,000	392,141	0.065%
Central Japan Railway			1,500	316,481	0.053%
Ceridian HCM Holding			8,491	292,855	0.049%
CF Industries			462	20,102	0.003%
CGCMT 2015-GC33 A4	3.78	9/10/58	25,000	25,468	0.004%
CGCMT 2017-P7 AS	3.92	4/14/50	100,000	100,688	0.017%
CGGS 2018-WSS A 144A	3.36	2/15/37	125,000	122,972	0.020%
Challenger Ltd/Australia			35,962	240,428	0.040%
Charles Schwab			39,990	1,660,785	0.277%
CHARTER COMM OPT LLC/CAP	4.5	2/1/24	250,000	249,564	0.042%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	50,000	49,755	0.008%
Charter Hall Retail REIT			5,018	15,835	0.003%
Chevron			971	105,635	0.018%
China Longyuan Power			227,000	154,961	0.026%
China Mengniu Dairy			178,000	553,851	0.092%
China Overseas Land & Investment			30,000	103,434	0.017%
China Resources Beer Holdings			40,000	139,847	0.023%
Chow Sang Sang Holdings International			32,000	47,480	0.008%
Chubb			6,115	789,936	0.132%
Chugai Pharmaceutical			6,400	371,195	0.062%
Cia De Distribucion Integral Logista			11,099	277,719	0.046%
Cie Automotive			3,166	77,705	0.013%
Cigna			9,428	1,790,647	0.298%
CIGNA HOLDING CO	3.25	4/15/25	250,000	237,844	0.040%
Cineworld			62,747	210,679	0.035%
Cintas			290	48,717	0.008%
Cisco Systems			41,058	1,779,043	0.296%
CITIBANK NA	3.4	7/23/21	250,000	250,017	0.042%
Citigroup			394	20,512	0.003%
CITIGROUP INC	3.89	1/10/28	315,000	303,084	0.050%
CITIGROUP INC	4.08	4/23/29	100,000	97,628	0.016%
CITIGROUP INC	4.45	9/29/27	70,000	67,452	0.011%
CK Hutchison Holdings			58,260	559,192	0.093%
Clicks Group			7,123	94,696	0.016%
Close Brothers			2,470	45,330	0.008%
CMS Energy			297	14,746	0.002%
CMS ENERGY CORP	4.88	3/1/44	25,000	26,205	0.004%
CNA FINANCIAL CORP	5.88	8/15/20	25,000	25,897	0.004%
CNH 2017-C A3	2.08	2/15/23	40,000	39,485	0.007%
CNOOC			63,000	97,040	0.016%
Cobham			25,380	31,644	0.005%
Coca-Cola Bottlers Japan			3,100	92,445	0.015%
Coca-Cola European Partners			5,954	272,991	0.045%
Cochlear			1,191	145,932	0.024%
COLT 2018-1 A1 144A	2.93	2/25/48	55,149	54,513	0.009%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	40,000	39,906	0.007%
Comcast			17,817	606,669	0.101%
COMM 2014-CR20 A1	1.32	11/10/47	1,945	1,934	0.000%
COMM 2014-LC15 B	4.6	4/10/47	45,000	46,044	0.008%
COMM 2015-CR24 A5	3.7	8/10/48	40,000	40,461	0.007%
COMM 2015-LC21 A4	3.71	7/10/48	60,000	60,695	0.010%
COMM 2015-LC23 A4	3.77	10/10/48	100,000	101,503	0.017%
Commerzbank			22,318	148,194	0.025%
Compania de Minas Buenaventura, ADR			490	7,948	0.001%
Compass Group			10,878	228,926	0.038%
Computer Modelling			2,640	11,777	0.002%
Conagra Brands			17,606	376,064	0.063%
Concentradora Fibra Danhos			51,300	60,458	0.010%
Concho Resources			4,734	486,608	0.081%
CONCHO RESOURCES INC	3.75	10/1/27	25,000	23,500	0.004%
ConocoPhillips			5,218	325,342	0.054%
Constellation Brands			111	17,851	0.003%
Continental Resources			440	17,684	0.003%
ConvaTec			40,538	71,805	0.012%
COOPERAT RABOBANK UA/NY	3.13	4/26/21	250,000	249,031	0.041%
Cooper Companies			2,729	694,531	0.116%
Corbion			14,953	418,737	0.070%
Corning			32,103	969,832	0.161%
CoStar Group			107	36,095	0.006%

Country Garden Services Holdings			254,000	402,144	0.067%
Covestro			2,052	101,624	0.017%
CP ALL			331,000	697,569	0.116%
Credicorp			2,358	522,698	0.087%
CREDIT AGRICOLE LONDON 144A	3.75	4/24/23	250,000	244,174	0.041%
CREDIT SUISSE GROUP AG 144A	3	12/14/23	250,000	238,130	0.040%
Crew Energy			395	249	0.000%
CRH AMERICA FINANCE INC 144A	3.95	4/4/28	200,000	190,275	0.032%
Criteo, ADR			2,606	59,208	0.010%
Croda International			332	19,827	0.003%
Crown Castle International, REIT			4,398	477,755	0.080%
CROWN CASTLE INTL CORP	4.75	5/15/47	30,000	27,670	0.005%
CROWN CASTLE INTL CORP	3.7	6/15/26	40,000	37,857	0.006%
CROWN CASTLE TOWERS LLC 144A	3.72	7/15/23	125,000	124,611	0.021%
CSL			867	113,246	0.019%
CSPC Pharmaceutical			68,000	97,612	0.016%
CSX			2,329	144,701	0.024%
Ctrip.com International, ADR			11,063	299,365	0.050%
CubeSmart, REIT			1,293	37,096	0.006%
CVS Health			11,890	779,033	0.130%
CVS HEALTH CORP	3.13	3/9/20	385,000	384,479	0.064%
CVS HEALTH CORP	3.5	7/20/22	40,000	39,647	0.007%
CyberAgent			5,700	220,348	0.037%
Cyient			12,694	112,960	0.019%
Daiichi Sankyo			300	9,596	0.002%
Daikin Industries			2,000	212,511	0.035%
DAIMLER FINANCE NA LLC 144A	2.3	2/12/21	150,000	146,290	0.024%
Daio Paper			24,200	278,778	0.046%
Danaher			13,033	1,343,963	0.224%
DANAHER CORP	2.4	9/15/20	40,000	39,539	0.007%
Danske Bank			11,321	224,749	0.037%
Dassault Aviation			508	704,492	0.117%
DB HiTek			8,762	85,612	0.014%
DBS Group			18,000	313,017	0.052%
DCC			5,148	392,691	0.065%
DCP MIDSTREAM OPERATING	3.88	3/15/23	25,000	23,500	0.004%
DELPHI CORP	4.15	3/15/24	15,000	14,862	0.002%
Delta Air Lines			6,825	340,568	0.057%
DELTA AIRLINES 2015B	4.25	7/30/23	32,022	32,248	0.005%
DELTA AIR LINES INC	2.88	3/13/20	125,000	124,626	0.021%
DELTA AIR LINES INC	3.8	4/19/23	75,000	73,691	0.012%
DeNA			4,100	68,387	0.011%
Denka			1,800	50,663	0.008%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	15,000	15,477	0.003%
Derwent London			748	27,198	0.005%
Descartes Systems			3,610	95,274	0.016%
Detour Gold			842	7,111	0.001%
Diageo			9,562	341,692	0.057%
Diamondback Energy			451	41,808	0.007%
DIC			8,500	260,043	0.043%
Direct Line Insurance			103,546	420,909	0.070%
DIRTT Environmental Solutions			27,267	122,034	0.020%
Disco			1,400	162,776	0.027%
DISCOVER FINANCIAL SVS	3.85	11/21/22	95,000	94,345	0.016%
DISCOVER FINANCIAL SVS	3.75	3/4/25	15,000	14,362	0.002%
DISH Network			6,774	169,147	0.028%
Dish TV India			89,884	49,201	0.008%
Dixons Carphone			72,618	111,223	0.019%
DKSH Holding			2,438	168,561	0.028%
DNB			21,653	347,567	0.058%
DNKN 2015-1A A2II 144A	3.98	2/20/45	48,125	48,796	0.008%
Dollar General			3,430	370,714	0.062%
Dollar Tree			8,084	730,147	0.122%
DOMINION ENERGY INC	2.58	7/1/20	230,000	226,481	0.038%
Don Quijote Holdings			1,100	68,009	0.011%
Dormakaba Holding			121	73,201	0.012%
Douglas Emmett, REIT			2,632	89,830	0.015%
Douzzone Bizon			2,240	104,385	0.017%
DowDuPont			15,662	837,604	0.139%
Downer EDI			22,223	105,858	0.018%
DP World			6,801	116,191	0.019%
Draper Esprit			9,658	66,623	0.011%

Dril-Quip			203	6,096	0.001%
DRMT 2018-1A A1 144A	2.98	12/25/57	61,440	60,845	0.010%
DROT 2015-2 A 144A	2.99	5/22/28	16,593	16,555	0.003%
DTE ENERGY CO CVT 6.5% 10/19			70	3,645	0.001%
Dufry			1,034	98,460	0.016%
Duke Energy			12,528	1,081,166	0.180%
Duke Realty, REIT			400	10,360	0.002%
Dundee Precious Metals			2,080	5,485	0.001%
DXC TECHNOLOGY CO	2.88	3/27/20	45,000	44,829	0.007%
EastGroup Properties, REIT			293	26,877	0.004%
EATON VANCE CORP	3.63	6/15/23	15,000	15,069	0.003%
Ebiquity			22,386	18,527	0.003%
ECOLAB INC	3.25	12/1/27	265,000	254,919	0.042%
Edenred			3,278	120,725	0.020%
Edita Food Industries SAE, GDR			1,078	4,420	0.001%
Edita Food Industries SAE, GDR			4,959	20,326	0.003%
Eiken Chemical			6,100	133,443	0.022%
Elanco Animal Health			1,215	38,309	0.006%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	30,000	30,159	0.005%
Electric Power development			12,700	301,369	0.050%
Electronic Arts			2,535	200,037	0.033%
Elekta			31,461	373,572	0.062%
Element Fleet Management			33,365	168,878	0.028%
Eli Lilly			6,535	756,230	0.126%
Emaar Malls PJSC			85,594	41,617	0.007%
Emaar Properties			40,838	45,911	0.008%
Enbridge			396	12,308	0.002%
ENBRIDGE ENERGY PARTNERS	5.2	3/15/20	25,000	25,523	0.004%
ENBRIDGE INC	6	1/15/77	35,000	31,063	0.005%
Encana			1,290	7,456	0.001%
ENEL FINANCE INTL NV 144A	4.25	9/14/23	215,000	209,733	0.035%
Energias do Brasil			38,136	144,906	0.024%
Engie			38,176	548,511	0.091%
Eni			36,722	580,106	0.097%
ENI SPA 144A	4	9/12/23	295,000	290,427	0.048%
En-Japan			1,400	43,336	0.007%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	5,000	4,973	0.001%
Entergy			9,459	814,136	0.136%
EOG Resources			10,965	956,258	0.159%
E.ON			9,081	89,642	0.015%
EPAM Systems			3,263	378,541	0.063%
Equifax			4,426	412,193	0.069%
Equinor			8,304	176,146	0.029%
Equity Residential, REIT			2,645	174,596	0.029%
Erste Group Bank			24,814	822,772	0.137%
Escorts			10,221	103,218	0.017%
Essex Property Trust, REIT			437	107,157	0.018%
Essity			31,707	779,405	0.130%
Eurofins Scientific			338	126,237	0.021%
EUROPEAN INVESTMENT BANK	1.63	12/15/20	65,000	63,754	0.011%
Eutelsat Communications			10,176	200,479	0.033%
Evergy			10,370	588,705	0.098%
EVERSOURCE ENERGY	3.3	1/15/28	15,000	14,447	0.002%
Evolution Mining			30,292	78,802	0.013%
Exact Sciences			4,391	277,072	0.046%
EXELON GENERATION CO LLC	5.2	10/1/19	25,000	25,323	0.004%
EXELON GENERATION CO LLC	2.95	1/15/20	10,000	9,922	0.002%
EXPEDIA INC	5	2/15/26	235,000	240,839	0.040%
Experian			17,506	424,379	0.071%
EXPRESS SCRIPTS HOLDING	2.6	11/30/20	145,000	142,215	0.024%
ExxonMobil			601	40,982	0.007%
Ezaki Glico			5,100	258,930	0.043%
Facebook			27,022	3,542,314	0.590%
FamilyMart UNY Holdings			700	88,098	0.015%
FANNIE MAE	1.25	8/17/21	175,000	169,446	0.028%
FANUC			1,000	151,760	0.025%
Farfetch			2,640	46,754	0.008%
Fast Retailing			100	51,074	0.009%
FEDERAL HOME LOAN BANK	1.38	5/28/19	75,000	74,615	0.012%
FEDERAL HOME LOAN BANK	1	9/26/19	200,000	197,459	0.033%
FEDERAL REALTY INVESTMEN	2.55	1/15/21	60,000	59,355	0.010%
Federal Realty Investment Trust, REIT			575	67,873	0.011%

Ferrari			418	41,566	0.007%
FHMS 2014K 36 A1	2.78	4/25/23	13,845	13,816	0.002%
FHMS K068 A1	2.95	2/25/27	33,803	33,831	0.006%
FHMS K716 A1	2.41	1/25/21	4,128	4,104	0.001%
FIDELITY NATIONAL INFORM	4.25	5/15/28	135,000	133,698	0.022%
Fidelity National Information			6,275	643,501	0.107%
Fifth Third Bancorp			17,667	415,705	0.069%
FIFTH THIRD BANCORP	4.3	1/16/24	65,000	65,862	0.011%
FIFTH THIRD BANK	3.35	7/26/21	250,000	250,566	0.042%
FinecoBank Banca Fineco			15,708	158,045	0.026%
First Abu Dhabi Bank			142,983	548,852	0.091%
First derivatives			4,913	132,506	0.022%
FIRSTENERGY CORP	7.38	11/15/31	60,000	75,453	0.013%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	65,000	65,943	0.011%
First Industrial Realty, REIT			511	14,747	0.002%
First Majestic Silver			1,137	6,679	0.001%
First Quantum Minerals			2,332	18,858	0.003%
FirstRand			107,603	490,118	0.082%
First Republic Bank			4,156	361,156	0.060%
Fiserv			7,282	535,154	0.089%
Fisher & Paykel Healthcare			23,846	208,381	0.035%
FleetCor Technologies			3,954	734,337	0.122%
FLORIDA GAS TRANSMISSION 144A	3.88	7/15/22	20,000	20,064	0.003%
FLORIDA GAS TRANSMISSION 144A	4.35	7/15/25	215,000	218,100	0.036%
Flowserve			200	7,604	0.001%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.64	7/1/21	45,000	44,816	0.007%
Flybe			46,165	9,992	0.002%
FORDF 2017-2 B	2.34	9/15/22	105,000	103,575	0.017%
FORD MOTOR CREDIT CO LLC	3.47	4/5/21	200,000	194,090	0.032%
Fortescue Metals Group			9,131	26,925	0.004%
Fortive			4,341	293,712	0.049%
FORTIVE CORPORATION CVT 5.000000 A			104	94,417	0.016%
Fortuna Silver Mines			6,677	24,454	0.004%
Fortune Brands Home & Security			9,605	364,894	0.061%
Fosun International			62,000	90,355	0.015%
Franco-Nevada			5,370	376,553	0.063%
FREDDIE MAC	2.5	4/23/20	165,000	164,748	0.027%
Freeport-McMoRan			3,381	34,858	0.006%
Fresenius			7,947	384,111	0.064%
Fresnillo			3,075	33,788	0.006%
Fufeng			136,000	57,528	0.010%
FUJIFILM Holdings			2,500	96,911	0.016%
Fujikura			9,400	37,263	0.006%
Fujitec			18,900	202,853	0.034%
Fujitsu			2,100	130,906	0.022%
Fujitsu General			14,900	191,526	0.032%
Fukuoka Financial			3,900	79,067	0.013%
GALC 2017-1 A3 144A	2.06	6/22/20	82,776	82,404	0.014%
GALC 2018-1 A3 144A	2.6	6/15/21	40,000	39,786	0.007%
Galp Energia Sgps			17,221	271,159	0.045%
Gam Holding			7,130	28,114	0.005%
GATX CORP	2.6	3/30/20	205,000	203,583	0.034%
GE			98,978	749,263	0.125%
GEA Group			4,189	107,849	0.018%
Gecina			1,202	155,599	0.026%
GENERAL DYNAMICS CORP	2.88	5/11/20	260,000	260,115	0.043%
GENERAL ELEC CAP CORP	2.2	1/9/20	60,000	59,034	0.010%
GENERAL MOTORS CO	4	4/1/25	55,000	51,355	0.009%
GENERAL MOTORS FINL CO	3.1	1/15/19	45,000	44,998	0.007%
GENERAL MOTORS FINL CO	3.15	1/15/20	20,000	19,830	0.003%
Genus			3,419	93,189	0.016%
GEORGE WASHINGTON UNIVER	4.3	9/15/44	15,000	15,691	0.003%
Georgia Healthcare			21,115	54,714	0.009%
GEORGIA POWER CO	2	9/8/20	185,000	180,564	0.030%
Getinge			44,494	402,343	0.067%
GFMT 2018-1 A23 144A	3.5	11/25/57	76,704	75,577	0.013%
GILEAD SCIENCES INC	3.25	9/1/22	20,000	19,919	0.003%
GILEAD SCIENCES INC	1.85	9/20/19	45,000	44,636	0.007%
Gima TT			5,577	41,796	0.007%
GlaxoSmithKline			16,190	308,549	0.051%
GlaxoSmithKline, ADR			19,862	758,927	0.126%
Glencore			33,131	123,183	0.021%

Global Payments			3,940	406,332	0.068%
Globant			1,160	65,331	0.011%
GMALT 2018-2 A4	3.16	4/20/22	65,000	65,154	0.011%
GMCAR 2018-2 A3	2.81	12/16/22	115,000	114,553	0.019%
GMO Payment Gateway			4,200	178,823	0.030%
GN Store Nord			4,868	182,399	0.030%
Goldman Sachs			21	3,508	0.001%
GOLDMAN SACHS GROUP INC	3.5	1/23/25	300,000	284,284	0.047%
GOLDMAN SACHS GROUP INC	3.85	1/26/27	115,000	108,443	0.018%
GOLDMAN SACHS GROUP INC	3	4/26/22	125,000	120,916	0.020%
GOLDMAN SACHS GROUP INC	5.15	5/22/45	15,000	14,158	0.002%
GOLDMAN SACHS GROUP INC	2.75	9/15/20	115,000	113,798	0.019%
GOLDMAN SACHS GRP INC	6.75	10/1/37	10,000	11,364	0.002%
Goodman Group			2,874	21,529	0.004%
Grandvision			6,147	134,639	0.022%
Great Portland Estates			65,626	551,654	0.092%
Gree Electric Appliances Inc of Zhuhai			17,100	89,306	0.015%
Greene King			56,684	381,583	0.064%
Grifols			8,266	216,998	0.036%
Grifols, ADR			4,575	83,997	0.014%
Grupo Aeroportuario del Sureste, ADR			705	106,173	0.018%
Grupo Aval Acciones y Valores, ADR			14,350	84,665	0.014%
GSMS 2013-GC16 B	5.16	11/10/46	175,000	185,090	0.031%
GSMS 2014-GC24 A1	1.51	9/10/47	6,043	6,019	0.001%
GSMS 2015-GC32 A4	3.76	7/10/48	25,000	25,372	0.004%
GSMS 2018-GS9 A4	3.99	3/10/51	65,000	66,262	0.011%
GT Capital Holdings			3,864	71,620	0.012%
Guyana Goldfields			2,200	2,578	0.000%
HACKENSACK MERIDIAN HLTH	4.21	7/1/48	155,000	154,744	0.026%
Haier Electronics			59,000	145,114	0.024%
HALFMOON PARENT INC 144A	3.75	7/15/23	175,000	173,591	0.029%
Halliburton			240	6,379	0.001%
Hamamatsu Photonics KK			2,400	80,430	0.013%
Hang Lung Properties			12,000	22,809	0.004%
Hangzhou Hikvision Digital Technology			62,900	237,418	0.040%
Hanwa			5,300	136,160	0.023%
HARLEY-DAVIDSON FINL SER 144A	3.55	5/21/21	200,000	200,600	0.033%
Harris			1,155	155,521	0.026%
HARRIS CORPORATION	4.85	4/27/35	50,000	50,920	0.008%
HART 2018-A A3	2.79	7/15/22	55,000	54,957	0.009%
HCA Healthcare			9,251	1,151,287	0.192%
HDFC Bank			12,226	371,939	0.062%
Healius			50,830	79,839	0.013%
HEALTHCARE REALTY TRUST	3.63	1/15/28	30,000	28,184	0.005%
Healthcare Realty Trust, REIT			1,665	47,353	0.008%
Heidelberg Zement			1,578	96,728	0.016%
Heiwa Real Estate			5,200	82,579	0.014%
Helix Energy Solutions Group			568	3,073	0.001%
Hengan International Group			41,000	297,675	0.050%
HENKEL AG & CO KGAA PREF			82	8,957	0.001%
Hera			124,232	379,005	0.063%
Hexagon			2,272	105,029	0.017%
Hexaware Technologies			22,873	108,743	0.018%
Highland Gold Mining			3,868	7,024	0.001%
HIGH STREET FNDG TRUST I 144A	4.11	2/15/28	100,000	99,883	0.017%
Highwoods Properties, REIT			515	19,925	0.003%
Hikari Tsushin			1,900	296,981	0.049%
Hilton Worldwide Holdings			2,532	181,798	0.030%
Hindustan Zinc			3,393	13,473	0.002%
HIS			2,400	87,262	0.015%
Hitachi Metals			29,400	305,776	0.051%
HNGRY 2018-1A AI 144A	4.25	6/20/48	44,888	45,389	0.008%
HNGRY 2018-1A AII 144A	4.96	6/20/48	109,725	111,749	0.019%
Hochschild Mining			927	1,848	0.000%
HOF 2018-1 A1 144A	3.77	6/25/48	88,304	88,188	0.015%
Hologic			4,722	194,074	0.032%
Honda Motor			4,200	110,649	0.018%
Honeywell International			9,173	1,211,937	0.202%
Hongkong Land Holdings			26,800	168,951	0.028%
HONK 2018-1A A2 144A	4.74	4/20/48	24,875	25,322	0.004%
Hope Education			572,000	62,432	0.010%
Horiba			1,200	48,910	0.008%

Hoshino Resorts REIT			55	260,501	0.043%
Hoshizaki			3,800	230,579	0.038%
Host Hotels & Resorts, REIT			2,085	34,757	0.006%
Housing Development Finance			30,980	871,354	0.145%
HP ENTERPRISE CO 144A	2.1	10/4/19	50,000	49,458	0.008%
HSBC HOLDINGS PLC	5.1	4/5/21	20,000	20,644	0.003%
Huaneng Renewables			378,000	101,591	0.017%
Huazhu, ADR			5,812	166,398	0.028%
Hudbay Minerals			1,540	7,287	0.001%
Hudson Pacific Properties, REIT			1,229	35,715	0.006%
Hufvudstaden			1,855	28,708	0.005%
Hugo Boss			601	37,048	0.006%
Huhtamaki			2,384	73,769	0.012%
Humana			829	237,492	0.040%
HUMANA INC	2.63	10/1/19	25,000	24,925	0.004%
HYATT HOTELS CORP	3.38	7/15/23	30,000	29,220	0.005%
Hysan Development			5,000	23,777	0.004%
HYUNDAI CAPITAL AMERICA 144A	2.55	2/6/19	20,000	19,988	0.003%
HYUNDAI CAPITAL AMERICA 144A	3.45	3/12/21	170,000	168,695	0.028%
Hyundai Mobis			187	31,905	0.005%
IAC/InterActiveCorp			473	86,578	0.014%
Iberdrola			70,910	569,400	0.095%
Ibiden			2,900	40,754	0.007%
IDEC			3,200	54,545	0.009%
Iguatemi Empresa de Shopping Centers			11,490	123,212	0.021%
IHS Markit			103	4,941	0.001%
Iliad			1,514	212,479	0.035%
Illinois Tool Works			2,239	283,659	0.047%
Illumina			133	39,891	0.007%
Imcd			2,302	147,359	0.025%
Impala Platinum			2,681	6,839	0.001%
Incitec Pivot			46,678	107,898	0.018%
Independence			57,829	155,591	0.026%
INDIANA UNIV HEALTH INC	3.97	11/1/48	145,000	144,720	0.024%
Indra Sistemas			8,426	79,428	0.013%
Infineon Technologies			2,231	44,668	0.007%
Infosys			15,583	147,379	0.025%
Infosys, ADR			18,300	174,216	0.029%
ING Groep			31,144	335,004	0.056%
Inmobiliaria Colonial SocimiSA			25,267	235,539	0.039%
Innovent Biologics			31,283	96,480	0.016%
Inpex			8,400	74,431	0.012%
Instone Real Estate			6,069	115,638	0.019%
Integrated Diagnostics Holdings			18,622	77,557	0.013%
Intercontinental Exchange			14,551	1,096,127	0.183%
INTERCONTINENTALEXCHANGE	3.75	12/1/25	75,000	75,363	0.013%
INTERCONTINENTALEXCHANGE	3.45	9/21/23	275,000	276,381	0.046%
Intermediate Capital			17,111	204,104	0.034%
International Paper			9,198	371,231	0.062%
INTERNATIONAL PAPER CO	5	9/15/35	35,000	34,536	0.006%
INTERPUBLIC GROUP COS	3.5	10/1/20	30,000	29,943	0.005%
INTERPUBLIC GROUP COS	4	3/15/22	55,000	55,050	0.009%
Intertrust			6,163	103,464	0.017%
Intesa Sanpaolo			77,366	172,265	0.029%
INTL FLAVORS & FRAGRANCES CVT 6% 09/21			131	6,689	0.001%
Intuit			3,694	727,164	0.121%
Intuitive Surgical			2,003	959,277	0.160%
Investec			36,449	204,906	0.034%
IP			35,341	48,902	0.008%
IQE			198,775	164,914	0.027%
Istyle			6,700	49,887	0.008%
Isuzu Motors			8,600	120,633	0.020%
Italgas			81,885	469,573	0.078%
ITAU UNIBANCO HOLDING SA PREF			135,946	1,244,195	0.207%
ITC HOLDINGS CORP	2.7	11/15/22	95,000	91,412	0.015%
Jacobs Engineering Group			141	8,243	0.001%
Jagged Peak Energy			840	7,661	0.001%
Jamco			3,200	74,040	0.012%
Japan Post Holdings			15,900	183,582	0.031%
Japan Tobacco			20,900	496,607	0.083%
Jardine Matheson Holdings			4,100	285,478	0.048%
JBG SMITH Properties, REIT			1,333	46,402	0.008%

J.B. Hunt Transport Services			1,921	178,730	0.030%
JB HUNT TRANSPRT SVCS	2.4	3/15/19	5,000	5,000	0.001%
JCDecaux			12,551	352,623	0.059%
Jerónimo Martins			11,652	138,082	0.023%
JFE Holdings			3,700	58,935	0.010%
JGC			7,100	99,927	0.017%
JIMMY 2017-1A A2I 144A	3.61	7/30/47	24,688	24,618	0.004%
JINS			1,300	68,595	0.011%
JOBSOHIO BEV SYS LIQ PROFIT SR B	3.99	1/1/29	15,000	15,457	0.003%
JOHN DEERE CAPITAL CORP	2.35	1/8/21	75,000	73,868	0.012%
Johnson Matthey			17,306	617,922	0.103%
JPMBB 2014-C22 A1	1.45	9/15/47	172	171	0.000%
JPMBB 2015-C30 A5	3.82	7/15/48	65,000	66,225	0.011%
JPMBB 2015-C31 A3	3.8	8/15/48	50,000	50,887	0.008%
JPMorgan Chase			19,354	1,889,337	0.315%
JPMORGAN CHASE & CO	3.56	4/23/24	125,000	124,191	0.021%
JPMORGAN CHASE & CO	3.38	5/1/23	410,000	401,926	0.067%
JPMORGAN CHASE & CO	2.75	6/23/20	110,000	109,283	0.018%
JPMORGAN CHASE & CO	3.88	7/24/38	160,000	145,810	0.024%
Julius Baer			3,945	140,586	0.023%
Just Eat			22,092	165,210	0.028%
Kakaku.com			3,000	53,066	0.009%
Kansai Paint			9,300	178,628	0.030%
Kansas City Southern			5,930	566,019	0.094%
KANSAS CITY SOUTHERN	4.3	5/15/43	25,000	23,144	0.004%
KAZ Minerals			1,262	8,586	0.001%
KBC			7,356	473,277	0.079%
Kelt Exploration			1,160	3,943	0.001%
Kendrion			1,839	43,996	0.007%
KENTUCKY UTILITIES CO	4.38	10/1/45	65,000	66,278	0.011%
Kering			493	230,955	0.038%
KEY BANK NA	3.35	6/15/21	260,000	261,968	0.044%
KEYCORP	2.9	9/15/20	40,000	39,726	0.007%
Keyence			500	252,723	0.042%
Keysight Technologies			10,930	678,534	0.113%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	25,000	25,011	0.004%
KEYSIGHT TECHNOLOGIES	4.55	10/30/24	230,000	235,090	0.039%
Keywords Studios			7,099	96,899	0.016%
KFW	2.75	7/15/20	164,000	164,317	0.027%
KILROY REALTY LP	4.38	10/1/25	15,000	14,990	0.002%
KILROY REALTY LP	3.45	12/15/24	40,000	38,602	0.006%
KILROY REALTY LP	4.25	8/15/29	25,000	24,422	0.004%
Kilroy Realty, REIT			717	45,085	0.008%
Kimberly-Clark			13,579	1,547,191	0.258%
KIMCO REALTY CORP	3.4	11/1/22	20,000	19,697	0.003%
Kimco Realty, REIT			1,906	27,923	0.005%
Kingfisher			80,774	212,379	0.035%
Kirin Holdings			5,700	118,854	0.020%
Kirkland Lake Gold			4,309	112,365	0.019%
Knorr-Bremse			2,294	206,641	0.034%
Koito Manufacturing			3,000	154,781	0.026%
Kojamo			1,720	15,997	0.003%
Komatsu			3,400	73,066	0.012%
Komercni Banka			9,233	348,625	0.058%
Konecranes			12,825	388,821	0.065%
Koninklijke DSM			5,101	413,823	0.069%
Koninklijke Philips			20,024	702,032	0.117%
Koninklijke Volkerwessels			3,356	53,118	0.009%
Koninklijke Vopak			8,149	369,544	0.062%
Korean Reinsurance			5,753	44,632	0.007%
Kosmos Energy			2,750	11,193	0.002%
Kraft Heinz			3,941	169,621	0.028%
KRAFT HEINZ FOODS CO	4	6/15/23	300,000	298,571	0.050%
Kroger			9,973	274,258	0.046%
KT			4,885	140,419	0.023%
KT, ADR			8,568	121,837	0.020%
Kubota			9,800	139,294	0.023%
Kusuri no Aoki Holdings			600	37,900	0.006%
Kweichow Moutai			3,330	287,727	0.048%
L3 Technologies			30	5,210	0.001%
Laboratorios Farmaceuticos Rovi			6,461	129,464	0.022%
Labrador Iron Ore Royalty Corp			518	9,197	0.002%

L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	15,000	21,132	0.004%
Lam Research			74	10,077	0.002%
Largan Precision			8,000	834,760	0.139%
Las Vegas Sands			8,453	439,979	0.073%
LEENO Industrial			1,244	52,432	0.009%
Legrand			2,683	151,677	0.025%
Leonardo			7,862	69,266	0.012%
LG Household & Health Care			980	968,550	0.161%
Liberty Global			2,361	50,384	0.008%
Liberty Latin America			4,967	72,369	0.012%
LIBERTY MUTUAL GROUP INC 144A	4.25	6/15/23	10,000	10,061	0.002%
LIBERTY MUTUAL GROUP INC 144A	4.85	8/1/44	20,000	19,390	0.003%
Liberty SiriusXM			9,474	350,349	0.058%
Linde			170	26,527	0.004%
Linde			766	121,598	0.020%
LivaNova			2,690	246,054	0.041%
Live Nation Entertainment			3,941	194,094	0.032%
Lloyds Banking Group			695,513	458,469	0.076%
LM Ericsson			16,148	142,942	0.024%
LOCKHEED MARTIN CORP	4.7	5/15/46	75,000	77,660	0.013%
Lojas Renner			78,475	856,139	0.143%
Loma Negra Cia Industrial Argentina, ADR			5,935	66,057	0.011%
London Stock Exchange			2,573	133,489	0.022%
Lonking Holdings			284,000	73,378	0.012%
Lonza Group			480	124,778	0.021%
L'Oreal			1,553	355,364	0.059%
Lucara Diamond			4,319	4,682	0.001%
Lundin Mining			5,082	20,995	0.003%
Lundin Petroleum			436	10,889	0.002%
Luthai Textile			68,500	81,064	0.013%
LYB INTERNATIONAL FINANC	3.5	3/2/27	300,000	273,000	0.045%
Mabuchi Motor			5,500	168,481	0.028%
Macerich Company, REIT			1,960	84,829	0.014%
Machvision			7,000	84,923	0.014%
Macquarie Group			3,397	260,197	0.043%
Magna International			22,807	1,036,578	0.173%
Magnolia Oil & Gas			600	6,726	0.001%
Mail.Ru, GDR			17,382	409,534	0.068%
Majestic Wine			15,021	47,392	0.008%
Mando			2,561	66,452	0.011%
MAPLE ESCROW SUB 144A	3.55	5/25/21	265,000	263,981	0.044%
Marathon Petroleum			325	19,178	0.003%
MARCOPOLO SA-PREF			133,700	140,672	0.023%
MARCOPOLO SA RTS 2/19			3,183	706	0.000%
MarketAxess Holdings			1,194	252,304	0.042%
Marriott			4,684	508,495	0.085%
Marsh & McLennan			9,369	747,178	0.124%
MARSH & MCLENNAN COS INC	4.35	1/30/47	160,000	150,512	0.025%
MARSH & MCLENNAN COS INC	3.3	3/14/23	10,000	9,835	0.002%
MARSH & MCLENNAN COS INC	3.5	6/3/24	115,000	112,677	0.019%
Martin Marietta Materials			62	10,656	0.002%
Maruti Suzuki India			1,608	171,508	0.029%
MASSMUTUAL GLOBAL FUNDIN 144A	1.95	9/22/20	200,000	195,947	0.033%
MasterCard			12,329	2,325,866	0.387%
Maxim Integrated Products			14,479	736,257	0.123%
Mayora Indah			256,350	46,732	0.008%
McDonald's			8,200	1,456,074	0.242%
MCMLT 2018-1 A1 144A	3.25	5/25/62	138,848	137,110	0.023%
MD ST HHEFA UNI MD MED SYS SR B	4.67	7/1/36	20,000	21,058	0.004%
MEAD JOHNSON NUTRITION C	4.13	11/15/25	110,000	112,299	0.019%
Medtronic			16,341	1,486,377	0.248%
MEDTRONIC GLOBAL HLDINGS	1.7	3/28/19	130,000	129,734	0.022%
Meggitt			64,732	388,847	0.065%
Melrose Industries			59,053	123,368	0.021%
MercadoLibre			1,717	502,823	0.084%
Mercari			1,200	20,033	0.003%
Merck			1,356	139,577	0.023%
Merck			25,144	1,921,253	0.320%
METAWATER			3,000	80,161	0.013%
MET LIFE GLOB FUNDING I 144A	2.05	6/12/20	150,000	147,568	0.025%
METRO TRANS NY BUILD AMERICA	5.87	11/15/39	15,000	17,809	0.003%
MGM Growth Properties, REIT			9,326	246,300	0.041%

MGM Resorts International			10,362	251,382	0.042%
MIAMI DADE CO FL TRAN SALES SURTAX SER B	5.62	7/1/40	160,000	191,858	0.032%
Microchip Technology			69	4,962	0.001%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	40,000	39,405	0.007%
Micron Technology			700	22,211	0.004%
Microsoft			70,491	7,159,771	1.192%
MICROSOFT CORP	4.2	11/3/35	90,000	93,830	0.016%
MIDAMERICAN ENERGY HLDGS	5.15	11/15/43	25,000	26,655	0.004%
MID-ATLANTIC INTERSTATE 144A	4.1	5/15/28	110,000	110,797	0.018%
Midea			8,500	45,924	0.008%
Miraca Holdings			5,000	112,858	0.019%
MISSISSIPPI POWER CO	3.95	3/30/28	170,000	166,815	0.028%
Mitsubishi Corporation			9,400	257,716	0.043%
Mitsubishi Electric			77,400	853,536	0.142%
Mitsubishi Estate			2,600	40,907	0.007%
Mitsubishi Heavy Industries			2,500	89,706	0.015%
Mitsubishi Motors			44,800	243,967	0.041%
Mitsubishi UFJ Financial			120,700	592,354	0.099%
MITSUBISHI UFJ FIN GRP	3.54	7/26/21	300,000	301,135	0.050%
Mitsubishi UFJ Lease & Finance			34,100	163,442	0.027%
Mitsui Fudosan			10,300	228,783	0.038%
Mitsui Fudosan Logistics Park			59	166,944	0.028%
Mitsui Mining & Smelting			6,800	140,408	0.023%
Miura			14,800	336,173	0.056%
MMAF 2017-B A3 144A	2.21	10/17/22	100,000	98,455	0.016%
Modec			3,700	76,426	0.013%
Moncler			6,144	204,458	0.034%
Mondi			422	8,789	0.001%
Money Forward			2,100	64,500	0.011%
Morgan Stanley			23,597	935,621	0.156%
MORGAN STANLEY	3.13	1/23/23	485,000	473,996	0.079%
MORGAN STANLEY	4.3	1/27/45	45,000	42,391	0.007%
MORGAN STANLEY	4.1	5/22/23	200,000	200,370	0.033%
MORGAN STANLEY	3.97	7/22/38	135,000	124,043	0.021%
Mori Hills REIT Investment			78	98,194	0.016%
Motorola Solutions			190	21,858	0.004%
Mr Price			4,685	80,042	0.013%
MSBAM 2013-C9 A4	3.1	5/15/46	20,000	19,811	0.003%
MSBAM 2014-C17 B	4.46	8/15/47	20,000	20,313	0.003%
MSBAM 2015-C24 AS	4.04	5/15/48	35,000	35,527	0.006%
MSBAM 2015-C27 A4	3.75	12/15/47	85,000	86,026	0.014%
MSBAM 2015-C27 AS	4.07	12/15/47	155,000	158,865	0.026%
MSBAM 2016-C30 A5	2.86	9/15/49	25,000	23,738	0.004%
M&T BANK CORPORATION	3.55	7/26/23	345,000	347,707	0.058%
Mueller Water Products			594	5,405	0.001%
Multiplan Empreendimentos Imobiliarios			12,627	79,122	0.013%
Munich Re			2,846	620,710	0.103%
MUNI ELEC AUTH GA TXB BABS	6.66	4/1/57	130,000	142,683	0.024%
Murata Manufacturing			2,500	336,875	0.056%
Musashi Seimitsu Industry			9,500	132,955	0.022%
Nanya Technology			21,000	37,607	0.006%
NAROT 2015-B A4	1.79	1/17/22	25,000	24,808	0.004%
Nasdaq			3,001	244,792	0.041%
Naspers			4,135	827,895	0.138%
National Bank of Canada			9,565	392,703	0.065%
National Grid			65,071	636,610	0.106%
NATIONAL RURAL UTIL COOP	2.9	3/15/21	145,000	144,082	0.024%
NATIONAL RURAL UTIL COOP	2.35	6/15/20	10,000	9,928	0.002%
National Storage REIT			7,958	9,839	0.002%
Naturgy Energy			5,787	147,631	0.025%
NAVER			5,147	564,090	0.094%
NBC UNIVERSAL MEDIA LLC	5.15	4/30/20	40,000	41,128	0.007%
Nestle			32,382	2,628,215	0.438%
Netcompany			2,799	94,654	0.016%
Netflix			3,225	863,204	0.144%
New Gold			1,610	1,218	0.000%
NEW YORK LIFE GLOBAL FDG 144A	1.5	10/24/19	75,000	74,267	0.012%
NEW YORK LIFE GLOBAL FDG 144A	3.25	8/6/21	135,000	135,200	0.023%
Next			2,142	109,064	0.018%
NEXTDC			21,281	91,691	0.015%
NextEra Energy			11,091	1,927,838	0.321%
NEXTERA ENERGY CAPITAL	3.34	9/1/20	250,000	249,320	0.042%

NEXTERA ENERGY INC CVT 6.123000			5,382	309,338	0.052%
NGK Spark Plug			3,900	77,200	0.013%
Nidec			600	67,888	0.011%
Nielsen Holdings			22,513	525,228	0.087%
Nifco			6,300	149,050	0.025%
Nikkiso			6,400	53,660	0.009%
Nintendo			300	79,662	0.013%
Nippon Accommodations Fund			7	33,810	0.006%
Nippon Ceramic			4,800	102,717	0.017%
Nippon Kanzai			3,000	52,159	0.009%
Nippon Paint Holdings			2,300	78,365	0.013%
Nippon Prologis REIT			9	18,994	0.003%
Nippon Seiki			13,200	225,794	0.038%
Nippon Shokubai			2,200	140,246	0.023%
Nippon Soda			3,200	78,030	0.013%
Nippon Steel & Sumitomo Metal			2,000	34,362	0.006%
Nippon Telegraph & Telephone			33,000	1,346,377	0.224%
NiSource			19,452	493,108	0.082%
NISOURCE FINANCE CORP	3.95	3/30/48	105,000	92,230	0.015%
NISOURCE FINANCE CORP	3.49	5/15/27	215,000	205,989	0.034%
NISSAN MOTOR ACCEPTANCE 144A	3.65	9/21/21	110,000	109,688	0.018%
Nitto Boseki			2,700	43,956	0.007%
NMDC			8,402	11,646	0.002%
Noble Energy			290	5,440	0.001%
NOF			3,300	112,355	0.019%
Nordea Bank Abp			69,210	582,623	0.097%
Norfolk Southern			183	27,366	0.005%
Norma			2,406	119,280	0.020%
Norsk Hydro			5,301	24,019	0.004%
Northern Star Resources			16,287	106,314	0.018%
Northern Trust			136	11,368	0.002%
NORTHERN TRUST CORP	3.95	10/30/25	25,000	25,452	0.004%
Northrop Grumman			7,925	1,940,833	0.323%
Norwegian Cruise Line Holdings			774	32,810	0.005%
Novartis			24,743	2,119,096	0.353%
Novo Nordisk			12,294	564,627	0.094%
NTPC Limited			147,853	314,750	0.052%
NTT DOCOMO			10,000	224,692	0.037%
Nucor			1,067	55,281	0.009%
NUCOR CORP	3.95	5/1/28	130,000	129,633	0.022%
NVIDIA			1,555	207,593	0.035%
NXP Semiconductors			12,375	906,840	0.151%
NY ST DORM AUTH INC TX BUILD AMER	5.63	3/15/39	15,000	17,807	0.003%
Obara Group			2,500	89,046	0.015%
Ocado			11,900	119,947	0.020%
Occidental Petroleum			9,740	597,841	0.100%
OCCIDENTAL PETROLEUM COR	3.4	4/15/26	75,000	73,497	0.012%
OdontoPrev			28,900	102,388	0.017%
Oil States International			200	2,856	0.000%
OMNICOM GROUP INC	3.65	11/1/24	50,000	48,294	0.008%
OMNICOM GROUP INC	3.6	4/15/26	50,000	47,241	0.008%
Omron			3,600	130,507	0.022%
ONTARIO	2.55	2/12/21	115,000	114,518	0.019%
oOh media			29,252	70,532	0.012%
Oppl Lighting			31,668	129,144	0.022%
ORACLE CORP	2.25	10/8/19	25,000	24,909	0.004%
ORACLE CORP	2.4	9/15/23	300,000	287,343	0.048%
Orange			12,194	197,613	0.033%
OREILLY AUTOMOTIVE INC	3.8	9/1/22	125,000	125,429	0.021%
OREILLY AUTOMOTIVE INC	3.6	9/1/27	145,000	138,569	0.023%
Orion Engineered Carbons			210	5,309	0.001%
Orora			4,586	9,928	0.002%
Osisko Gold Royalties			1,117	9,794	0.002%
Osstem Implant			2,168	104,232	0.017%
OTP Bank			5,798	234,315	0.039%
Outsourcing			700	6,695	0.001%
Oxford Instruments			8,152	94,310	0.016%
OZ Minerals			2,663	16,510	0.003%
PACCAR			9,721	555,458	0.092%
PACCAR FINANCIAL CORP	3.1	5/10/21	175,000	175,236	0.029%
PACKAGING CORP OF AMERIC	2.45	12/15/20	50,000	49,101	0.008%
PACKAGING CORP OF AMERIC	3.65	9/15/24	15,000	14,579	0.002%

Paddy Power Betfair			1,336	109,719	0.018%
PALTAC			2,700	127,334	0.021%
PANAMA	6.7	1/26/36	25,000	30,625	0.005%
Panasonic			23,100	207,517	0.035%
Paramount, REIT			1,230	15,449	0.003%
PayPal Holdings			17,190	1,445,507	0.241%
Pebblebrook Hotel Trust, REIT			499	14,127	0.002%
PEMEX PROJ FDG MASTER TR	6.63	6/15/35	20,000	17,560	0.003%
Pendal			12,086	67,935	0.011%
PENSKE TRUCK LEASING/PTL 144A	2.5	6/15/19	20,000	19,932	0.003%
PENSKE TRUCK LEASING/PTL 144A	3.2	7/15/20	65,000	64,605	0.011%
Pentair			228	8,614	0.001%
PepsiCo			3,509	387,674	0.065%
Perrigo			1,296	50,220	0.008%
Persimmon			8,056	198,385	0.033%
Persol Holdings			12,200	180,968	0.030%
Petra Diamonds			23,082	11,134	0.002%
PETROLEOS MEXICANOS	3.5	1/30/23	125,000	113,438	0.019%
PETROLEOS MEXICANOS	6.38	2/4/21	20,000	20,270	0.003%
PETROLEOS MEXICANOS	6	3/5/20	13,000	13,254	0.002%
PETROLEOS MEXICANOS	5.5	6/27/44	210,000	159,743	0.027%
Petronet LNG			27,620	88,416	0.015%
Pfizer			86,681	3,783,626	0.630%
PG&E			10,947	259,991	0.043%
PHILA PA CITY SVC AGR REV TXBL REF	3.96	4/15/26	5,000	5,004	0.001%
Philip Morris International			13,634	910,206	0.152%
Phillips 66			191	16,455	0.003%
Pigeon			1,800	76,775	0.013%
Ping An Insurance			88,500	780,748	0.130%
Pioneer Natural Resources			84	11,048	0.002%
Piovan			6,890	62,712	0.010%
Pivotal Software			11,180	182,793	0.030%
Plains Gp Holdings			637	12,804	0.002%
Plastic Omnium			9,955	229,764	0.038%
Playtech			98,769	484,810	0.081%
PLMRS 2018-2A A1A 144A	3.36	7/16/31	250,000	246,612	0.041%
PLNT 2018-1A A2I 144A	4.26	9/5/48	204,488	205,338	0.034%
PNC Financial Services Group			11,599	1,356,039	0.226%
PNC FUNDING CORP	3.3	3/8/22	20,000	19,957	0.003%
POLAND	3.25	4/6/26	55,000	53,953	0.009%
Pola Orbis Holdings			5,800	156,299	0.026%
PORT AUTH NY & NJ SER 182	5.31	8/1/46	20,000	21,593	0.004%
POSCO			291	63,651	0.011%
Power Grid Corp of India			52,180	147,255	0.025%
PPG Industries			329	33,634	0.006%
PRES & FELLOWS OF HARVAR	3.62	10/1/37	25,000	24,824	0.004%
President Chain Store			24,000	241,800	0.040%
Press Kogyo			8,200	40,282	0.007%
PRICELINE GROUP INC/THE	3.65	3/15/25	30,000	29,001	0.005%
PRICOA GLOBAL FUNDING 1 144A	3.45	9/1/23	270,000	269,901	0.045%
PRINCIPAL FINANCIAL GROUP	3.4	5/15/25	35,000	33,990	0.006%
PRINCIPAL FINANCIAL GROUP	3.3	9/15/22	25,000	24,607	0.004%
Procter & Gamble			5,123	470,906	0.078%
PROGRESS ENERGY INC	7.05	3/15/19	150,000	151,201	0.025%
Progressive			718	43,317	0.007%
Prologis, REIT			9,870	579,566	0.097%
PROVINCE OF QUEBEC	2.88	10/16/24	50,000	49,811	0.008%
PROV OF NEW BRUNSWICK	3.63	2/24/28	250,000	257,236	0.043%
Prudential			69,948	1,249,024	0.208%
Prudential Financial			3,795	309,482	0.052%
PRVDNC HLTH & SVC OBL GR	4.38	10/1/23	25,000	26,043	0.004%
Prysmian			25,934	504,599	0.084%
PS Business Parks, REIT			153	20,043	0.003%
PSP Swiss Property			1,902	187,574	0.031%
Publicis Groupe			2,134	121,759	0.020%
Public Storage, REIT			1,225	247,952	0.041%
Quaker Chemical			70	12,440	0.002%
Qualcomm			12,377	704,375	0.117%
QUALCOMM INC	3	5/20/22	80,000	78,714	0.013%
Quintis			23,792	0	0.000%
QVC INC	4.85	4/1/24	20,000	19,125	0.003%
Raia Drogasil			35,182	518,221	0.086%

Rakuten			6,400	42,935	0.007%
Randgold Resources			1,512	126,913	0.021%
Rathbone Brothers			2,261	67,473	0.011%
Raymond James Financial			2,572	191,383	0.032%
Rayonier, REIT			700	19,383	0.003%
Reckitt Benckiser			5,363	410,679	0.068%
Recruit Holdings			14,900	359,965	0.060%
Red Electrica			15,630	348,553	0.058%
Red Hat			386	67,797	0.011%
REGENCY CENTERS LP	4.13	3/15/28	35,000	34,495	0.006%
Regency Centers, REIT			1,221	71,648	0.012%
Regis Resources			11,209	38,174	0.006%
REINSURANCE GRP OF AMER	5	6/1/21	20,000	20,726	0.003%
REI - SECURITY LENDING COLLATERAL			241,861	2,418,614	0.403%
Reliance Steel & Aluminum			155	11,031	0.002%
RELX			19,517	402,449	0.067%
RELX CAPITAL INC	3.5	3/16/23	45,000	44,494	0.007%
Renesas Electronics			30,900	140,346	0.023%
Renishaw			1,619	87,656	0.015%
Republic Services			4,090	294,848	0.049%
REPUBLIC SERVICES INC	3.38	11/15/27	230,000	220,247	0.037%
REPUBLIC SERVICES INC	5.5	9/15/19	25,000	25,408	0.004%
Restaurant Brands International			4,492	234,932	0.039%
RETL 2018-RVP A 144A	3.56	3/15/33	42,264	42,179	0.007%
Rio Tinto			4,466	213,888	0.036%
Rio Tinto			1,921	106,320	0.018%
Roche Holding			9,430	2,341,081	0.390%
Rolls-Royce			19,210	202,378	0.034%
Roper Technologies			3,026	806,490	0.134%
ROPER TECHNOLOGIES INC	3	12/15/20	50,000	49,532	0.008%
ROPER TECHNOLOGIES INC	3.8	12/15/26	50,000	48,181	0.008%
Ross Stores			12,776	1,062,963	0.177%
Rotork			25,422	80,274	0.013%
Round One			7,500	76,959	0.013%
ROYAL BK SCOTLND GRP PLC	4.52	6/25/24	300,000	294,062	0.049%
Royal Caribbean Cruises			1,687	164,972	0.027%
Royal Dutch Shell			26,228	784,151	0.131%
Royal Dutch Shell, ADR			7,100	425,574	0.071%
Royal Gold			42	3,597	0.001%
RPM			528	31,036	0.005%
Rsa Insurance			15,528	101,906	0.017%
Ryanair Holdings, ADR			1,276	91,030	0.015%
SABINE PASS LIQUEFACTION	4.2	3/15/28	50,000	47,438	0.008%
SACI Falabella			26,971	197,099	0.033%
Saipem			12,097	45,332	0.008%
Sakata INX			13,600	149,474	0.025%
Sakata Seed			2,000	61,254	0.010%
Salesforce.com			7,036	963,721	0.160%
Salzgitter			279	8,142	0.001%
Sampo			4,097	181,578	0.030%
Samsonite International			36,300	103,122	0.017%
Samsung Electronics			65,996	2,297,434	0.383%
SAMSUNG ELECTRONICS-PREF			9,648	275,679	0.046%
Sanderson Farms			90	8,936	0.001%
Sandfire Resources			1,577	7,426	0.001%
Sandstorm Gold			470	2,176	0.000%
Sandvik			650	9,313	0.002%
Sanlam			85,406	473,080	0.079%
Sanofi			9,476	822,043	0.137%
SANTANDER UK PLC	2.35	9/10/19	25,000	24,861	0.004%
Sanwa Holdings			13,200	149,872	0.025%
Saracen Mineral Holdings			26,713	55,228	0.009%
Sarana Menara Nusantara			2,055,600	98,671	0.016%
SARTORIUS AG-VORZUG PREF			209	26,012	0.004%
SBA TOWER TRUST 144A	2.9	10/15/19	25,000	24,836	0.004%
Sberbank of Russia, ADR			76,332	835,924	0.139%
Scentre			68,168	187,405	0.031%
Schlumberger			972	35,070	0.006%
Schneider Electric			10,809	733,189	0.122%
Scout24 Holding			13,733	630,074	0.105%
SCRT 2016-1 M1 144A	3	9/25/55	15,000	14,445	0.002%
SC ST PUB SVC AUTH TXBL REV SER D	2.39	12/1/23	50,000	47,447	0.008%

Sea, ADR			3,989	45,155	0.008%
SEB			1,589	205,362	0.034%
Sega Sammy Holdings			12,700	177,048	0.029%
Semafo			5,830	12,598	0.002%
Sembcorp Industries			25,200	46,950	0.008%
Sempra Energy			17,806	1,926,431	0.321%
SEMPRA ENERGY	2.4	2/1/20	235,000	232,213	0.039%
SEMPRA ENERGY CVT 6.00% A 1/21			1,287	123,750	0.021%
SEMPRA ENERGY CVT 6.75% B 7/21			1,295	122,522	0.020%
SEMT 2018-CH1 A11 144A	3.5	2/25/48	79,500	79,234	0.013%
SEMT 2018-CH2 A3 144A	4	6/25/48	106,049	106,930	0.018%
SEMT 2018-CH4 A11 144A	4	10/25/48	230,935	233,305	0.039%
Sensirion Holding			1,561	67,270	0.011%
Seria			2,600	88,420	0.015%
ServiceNow			3,480	619,614	0.103%
Seven Generations Energy			20,808	169,793	0.028%
Seven & i Holdings			13,500	586,644	0.098%
SGL Carbon			7,694	53,661	0.009%
Shaftesbury			2,066	21,870	0.004%
SHELL INTERNATIONAL FIN	3.25	5/11/25	75,000	73,913	0.012%
Sherwin-Williams			299	117,645	0.020%
Shimadzu			4,600	90,711	0.015%
Shimano			800	112,774	0.019%
Shire			3,154	183,524	0.031%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	300,000	284,525	0.047%
Shire, ADR			1,164	202,583	0.034%
Shop Apotheke Europe			1,684	72,571	0.012%
Shopify			1,846	255,279	0.043%
Shoptite Holdings			29,669	391,916	0.065%
Shurgard Self Storage Europe Sarl			415	11,531	0.002%
Siemens			7,495	836,455	0.139%
Siemens Healthineers			3,088	129,037	0.021%
Silergy			9,000	132,441	0.022%
Silvercorp Metals			1,560	3,257	0.001%
Simcorp			3,354	230,021	0.038%
SIMON PROPERTY GROUP LP	3.38	10/1/24	45,000	44,116	0.007%
Simon Property Group, REIT			918	154,215	0.026%
Sinbon Electronics			29,299	78,924	0.013%
Sinopec Engineering			149,000	122,302	0.020%
Sinotrans			210,000	91,108	0.015%
SITC International Holdings			145,000	136,675	0.023%
SL Green Realty, REIT			1,264	99,957	0.017%
SLM Corporation			20,251	168,286	0.028%
SMB 2016-A A2A 144A	2.7	5/15/31	205,627	205,571	0.034%
SMB 2017-A A2A 144A	2.88	9/15/34	353,000	345,259	0.057%
SMB 2018-B A2A 144A	3.6	1/15/37	100,000	101,262	0.017%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	315,000	315,477	0.053%
SMC			700	210,751	0.035%
SMCP SAS			9,081	140,078	0.023%
SM Investments			27,231	475,065	0.079%
Smith & Nephew			11,689	218,802	0.036%
Smiths Group			7,165	124,735	0.021%
SMS			9,800	155,162	0.026%
Softbank			6,500	425,745	0.071%
Softbank			27,100	335,768	0.056%
Solasto			22,200	222,936	0.037%
Sompo Holdings			4,200	142,674	0.024%
SONIC 2018-1A A2I 144A	4.03	2/20/48	49,958	49,342	0.008%
Sony			3,000	144,629	0.024%
Sophos			23,315	112,419	0.019%
South32			186,845	444,470	0.074%
Southern Company			23,893	1,049,381	0.175%
Southern Copper			4,715	145,081	0.024%
SPECTRA ENERGY PARTNERS	3.38	10/15/26	40,000	37,356	0.006%
SPECTRA ENERGY PARTNERS	4.75	3/15/24	170,000	174,175	0.029%
S&P Global			671	114,030	0.019%
Spie			5,345	70,963	0.012%
Spin Master			6,558	184,414	0.031%
Spirax Sarco Engineering			1,236	98,380	0.016%
Splunk			6,892	722,626	0.120%
Sprott Physical Gold Trust Fund			23,550	242,801	0.040%
SRFC 2014-2A A 144A	2.05	6/20/31	9,664	9,653	0.002%

SRFC 2015-3A A 144A	2.58	9/20/32	19,675	19,476	0.003%
SSAB			3,218	11,098	0.002%
SS&C Technologies Holdings			4,896	220,859	0.037%
SSE			4,399	60,748	0.010%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	76,848	76,520	0.013%
Standard Chartered			24,149	187,678	0.031%
Stanley Electric			15,300	428,011	0.071%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	215,000	217,204	0.036%
State Street			2,103	132,636	0.022%
STATE STREET CORP	3.1	5/15/23	25,000	24,565	0.004%
STATE STREET CORP	2.55	8/18/20	65,000	64,430	0.011%
Steadfast			51,508	99,831	0.017%
Steel Dynamics			891	26,766	0.004%
StoneCo			13,594	250,673	0.042%
Stora Enso			16,284	188,792	0.031%
Storebrand			28,615	204,134	0.034%
Stroeer SE & Co KGaA			2,240	108,569	0.018%
Stryker			8,564	1,342,407	0.224%
Sumitomo Corporation			40,600	576,064	0.096%
Sumitomo Densetsu			5,700	94,728	0.016%
Sumitomo Electric Industries			8,000	105,947	0.018%
Sumitomo Metal Mining			8,300	222,270	0.037%
SUMITOMO MITSUI FINL GRP	3.75	7/19/23	340,000	342,975	0.057%
Sumitomo Mitsui Trust Holdings			5,600	203,935	0.034%
Sumitomo Rubber Industries			6,300	74,169	0.012%
Sumitomo Seika Chemicals			3,400	130,147	0.022%
Suncor Energy			521	14,572	0.002%
Suncorp Group			16,018	142,556	0.024%
Sun Hung Kai Properties			3,583	51,135	0.009%
Sun Life Financial			9,550	316,818	0.053%
Sunny Optical Technology			14,100	125,406	0.021%
Sunstone Hotel Investors, REIT			3,569	46,433	0.008%
Suntory Beverage & Food			2,900	130,942	0.022%
SUNTRUST BANK	3.5	8/2/22	350,000	349,097	0.058%
Suofeiya Home Collection			50,231	123,084	0.020%
Suzano Papel E Celulose			7,300	71,796	0.012%
Suzuki Motor			11,000	554,526	0.092%
Svenska Handelsbanken			29,272	325,671	0.054%
SVENSKA HANDELSBANKEN AB	3.35	5/24/21	100,000	100,000	0.017%
Symantec			39,684	749,829	0.125%
Symrise			162	12,003	0.002%
SYNCT 2017-2 A	2.62	10/15/25	50,000	49,321	0.008%
SYNGENTA FINANCE NV 144A	3.7	4/24/20	205,000	203,668	0.034%
Synopsys			6,501	547,644	0.091%
Tableau Software			1,340	160,800	0.027%
Taiwan Semiconductor Manufacturing			360,000	2,614,045	0.435%
Taiwan Union Technology			54,000	158,087	0.026%
Takeaway.com Holding BV			3,914	264,497	0.044%
Takeda Pharmaceutical			13,400	454,186	0.076%
TAL Education, ADR			2,104	56,135	0.009%
Tarkett			2,739	54,964	0.009%
TD Ameritrade Holding			17,624	862,871	0.144%
TEACHERS INSUR & ANNUITY 144A	4.27	5/15/47	130,000	123,359	0.021%
TeamLease Services			2,578	105,182	0.018%
Tecan			996	193,857	0.032%
TechnoPro Holdings			1,700	69,840	0.012%
Teck Resources			2,743	59,084	0.010%
Tecnicas Reunidas			1,892	46,224	0.008%
Teco Electric & Machinery			59,000	33,575	0.006%
TE Connectivity			4,705	355,839	0.059%
Ted Baker			4,691	92,700	0.015%
Teladoc Health			4,562	226,138	0.038%
Telecom Italia			207,017	99,290	0.017%
Telefonica			21,737	182,969	0.030%
Telefonica Deutschland Holding			135,348	532,720	0.089%
Telstra			19,028	38,187	0.006%
Tenaris			1,127	12,113	0.002%
Tenaris, ADR			4,253	90,674	0.015%
Tencent Holdings			79,100	3,170,357	0.528%
Tencent Holdings, ADR			4,793	189,180	0.032%
TENCENT HOLDINGS LTD 144A	2.99	1/19/23	200,000	194,467	0.032%
Ternium, ADR			561	15,203	0.003%

Terreno Realty, REIT			1,407	49,484	0.008%
Terumo			1,500	84,608	0.014%
Terveystalo			10,215	93,737	0.016%
Tesla			1,512	503,194	0.084%
TEVA PHARMACEUTICALS NE	1.7	7/19/19	140,000	137,900	0.023%
TEVA PHARM FIN IV BV	3.65	11/10/21	35,000	32,863	0.005%
Texas Instruments			20,892	1,974,294	0.329%
Thales			5,487	641,196	0.107%
Thermo Fisher Scientific			6,307	1,411,444	0.235%
THK			9,600	179,346	0.030%
THOMSON REUTERS CORP	3.35	5/15/26	10,000	9,306	0.002%
Thule			5,867	107,380	0.018%
TIME WARNER CABLE INC	5	2/1/20	10,000	10,137	0.002%
TIME WARNER CABLE INC	8.75	2/14/19	10,000	10,063	0.002%
TIME WARNER CABLE INC	6.55	5/1/37	13,000	13,405	0.002%
TIME WARNER CABLE INC	6.75	6/15/39	13,000	13,175	0.002%
TIME WARNER CABLE INC	4	9/1/21	10,000	9,939	0.002%
TIPS	0.13	1/15/22	929,267	901,679	0.150%
TIPS	0.13	1/15/23	114,707	110,782	0.018%
TIPS	0.63	1/15/24	1,634,385	1,608,848	0.268%
TIPS	0.25	1/15/25	1,867,693	1,788,316	0.298%
TIPS	2	1/15/26	197,489	210,757	0.035%
TIPS	0.63	1/15/26	1,599,613	1,558,373	0.260%
TIPS	0.38	1/15/27	421,373	400,436	0.067%
TIPS	1.75	1/15/28	35,006	37,183	0.006%
TIPS	0.5	1/15/28	520,909	497,387	0.083%
TIPS	2.5	1/15/29	1,203,763	1,370,785	0.228%
TIPS	2.13	2/15/40	224,642	264,130	0.044%
TIPS	2.13	2/15/41	43,881	51,917	0.009%
TIPS	0.75	2/15/42	94,009	85,475	0.014%
TIPS	0.63	2/15/43	791,180	694,755	0.116%
TIPS	1.38	2/15/44	61,849	64,052	0.011%
TIPS	0.75	2/15/45	119,204	106,855	0.018%
TIPS	1	2/15/46	592,020	562,974	0.094%
TIPS	1	2/15/48	64,607	61,477	0.010%
TIPS	0.13	4/15/19	33,348	32,864	0.005%
TIPS	0.13	4/15/21	84,292	81,974	0.014%
TIPS	0.13	4/15/22	2,059,611	1,992,996	0.332%
TIPS	1.88	7/15/19	214,371	213,634	0.036%
TIPS	1.25	7/15/20	2,111,577	2,106,628	0.351%
TIPS	0.63	7/15/21	1,856,943	1,836,633	0.306%
TIPS	0.13	7/15/22	2,407,200	2,337,993	0.389%
TIPS	0.38	7/15/23	52,160	51,002	0.008%
TIPS	0.13	7/15/24	80,409	77,142	0.013%
TIPS	0.38	7/15/27	111,649	106,119	0.018%
T-Mobile US			10,649	677,383	0.113%
Tokio Marine Holdings			7,100	337,312	0.056%
Tokyo Electron			1,500	168,862	0.028%
Topy Industries			400	8,192	0.001%
Toro			180	10,058	0.002%
TORONTO-DOMINION BANK	3.5	7/19/23	235,000	236,183	0.039%
Torrent Pharmaceuticals			4,647	117,806	0.020%
Tosoh			2,700	35,022	0.006%
Total			35,871	1,892,022	0.315%
Total, ADR			28,196	1,471,267	0.245%
Toyota Motor			13,200	764,103	0.127%
TOYOTA MOTOR CORP	3.18	7/20/21	295,000	296,479	0.049%
TOYOTA MOTOR CREDIT CORP	2.95	4/13/21	250,000	249,902	0.042%
TPMT 2015-5 A1B 144A	2.75	5/25/55	63,051	62,097	0.010%
TPMT 2017-6 A1 144A	2.75	10/25/57	108,095	105,539	0.018%
TPMT 2018-1 A1 144A	3	1/25/58	86,321	84,727	0.014%
TransCanada			35,724	1,275,347	0.212%
TransCanada			3,800	135,694	0.023%
TRANS-CANADA PIPELINES	2.5	8/1/22	20,000	19,243	0.003%
Transmissora Alianca de Energia Eletrica			16,387	99,631	0.017%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	15,000	14,650	0.002%
TravelSky Technology			54,000	138,400	0.023%
Travis Perkins			2,943	40,122	0.007%
TRINITY HEALTH CREDIT GR	4.13	12/1/45	25,000	23,945	0.004%
TRP Dynamic Global Bd - I			1,279,478	12,142,248	2.022%
TRP Emerg Markets Local Currency Bd			2,968,900	17,932,158	2.986%
TRP Inst Emerging Markets Bd - Inst			3,227,359	25,947,964	4.321%

TRP Inst Floating Rate - Inst			859,917	8,229,404	1.370%
TRP Inst Frontier Markets Eq - Inst			368,916	3,165,299	0.527%
TRP Institutional High Yield - Inst			1,199,832	9,838,619	1.638%
TRP International Bond - I			1,916,651	16,559,869	2.758%
TRP International Bond (USD Hgd) - I			322,481	3,047,444	0.507%
TRP Treasury Reserve	2.47		2,434,804	2,434,804	0.405%
TRP Ultra Short-Term Bond - I			5,003,825	25,019,123	4.166%
Tsingtao Brewery			24,000	96,864	0.016%
TuanChe, ADR			1,890	12,758	0.002%
Tullow Oil			2,236	5,084	0.001%
Twenty-First Century Fox			14,111	674,224	0.112%
Tyman			22,380	67,136	0.011%
Tyson Foods			38,532	2,057,609	0.343%
Ubisoft Entertainment			745	60,019	0.010%
UBS			69,994	873,052	0.145%
UBS AG LONDON 144A	4.5	6/26/48	220,000	228,406	0.038%
Ulta Beauty			86	21,056	0.004%
Umicore			5,469	218,241	0.036%
Unibail-Rodamco-Westfield			1,118	173,005	0.029%
Unilever			15,239	800,091	0.133%
UNILEVER CAPITAL CORP	3	3/7/22	150,000	149,190	0.025%
Union Pacific			363	50,177	0.008%
UNION PACIFIC CORP	2.25	2/15/19	25,000	24,994	0.004%
UNION PACIFIC CORP	4.75	9/15/41	10,000	10,380	0.002%
Uni-President Enterprises			95,910	217,587	0.036%
UNITE			2,387	24,542	0.004%
UNITED AIR 2014-1 B PTT	4.75	4/11/22	3,398	3,432	0.001%
UNITED AIR 2014-2 A PTT	3.75	9/3/26	4,147	4,096	0.001%
United Continental			2,216	185,546	0.031%
UnitedHealth Group			10,584	2,636,686	0.439%
UNITEDHEALTH GROUP INC	3.75	7/15/25	40,000	40,400	0.007%
UNITED MEXICAN STATES	4.75	3/8/44	30,000	27,345	0.005%
United Overseas Bank			20,700	374,463	0.062%
UNITED OVERSEAS BANK LTD 144A	3.2	4/23/21	200,000	199,954	0.033%
UNITED TECHNOLOGIES CORP	3.35	8/16/21	145,000	144,496	0.024%
UNIV CA REV TAX GEN SR AJ	4.6	5/15/31	25,000	26,841	0.004%
Universal Robina			89,460	215,561	0.036%
Urban Edge Properties, REIT			2,569	42,697	0.007%
U.S. Bancorp			2,850	130,245	0.022%
U S TREASURY BILL	2.02	1/17/19	411,500	411,106	0.068%
US TREASURY N/B	2.25	11/15/24	420,000	412,913	0.069%
US TREASURY N/B	2.25	11/15/25	980,000	958,563	0.160%
US TREASURY N/B	2.25	11/15/27	35,000	33,819	0.006%
US TREASURY N/B	3.13	11/15/28	75,000	77,836	0.013%
US TREASURY N/B	3.13	11/15/41	4,182,000	4,286,550	0.714%
US TREASURY N/B	2.75	11/15/42	65,000	62,238	0.010%
US TREASURY N/B	3	11/15/44	395,000	394,877	0.066%
US TREASURY N/B	3	11/15/45	435,000	435,068	0.072%
US TREASURY N/B	2	11/30/22	885,000	869,098	0.145%
US TREASURY N/B	1.63	2/15/26	35,000	32,769	0.005%
US TREASURY N/B	2.75	2/15/28	3,095,000	3,111,926	0.518%
US TREASURY N/B	3.5	2/15/39	3,245,000	3,554,796	0.592%
US TREASURY N/B	3.13	2/15/43	20,000	20,444	0.003%
US TREASURY N/B	2.5	2/15/45	145,000	131,565	0.022%
US TREASURY N/B	3	2/15/47	220,000	220,069	0.037%
US TREASURY N/B	3	2/15/48	910,000	908,009	0.151%
US TREASURY N/B	1.88	3/31/22	80,000	78,513	0.013%
US TREASURY N/B	3	5/15/45	235,000	235,073	0.039%
US TREASURY N/B	3	5/15/47	100,000	99,891	0.017%
US TREASURY N/B	1.75	6/30/22	110,000	107,336	0.018%
US TREASURY N/B	2.75	7/31/23	600,000	606,375	0.101%
US TREASURY N/B	2.13	8/15/21	10,000	9,908	0.002%
US TREASURY N/B	1.5	8/15/26	1,160,000	1,070,100	0.178%
US TREASURY N/B	5.5	8/15/28	400,000	494,313	0.082%
US TREASURY N/B	3.88	8/15/40	215,000	247,216	0.041%
US TREASURY N/B	3.63	8/15/43	195,000	216,115	0.036%
US TREASURY N/B	3.13	8/15/44	610,000	623,439	0.104%
US TREASURY N/B	2.88	8/15/45	570,000	556,463	0.093%
US TREASURY N/B	2.75	8/15/47	6,550,000	6,223,523	1.036%
US TREASURY N/B	3	8/15/48	250,000	249,727	0.042%
US TREASURY N/B	2.75	8/31/23	370,000	374,163	0.062%
US TREASURY N/B	1.88	9/30/22	25,000	24,457	0.004%

US TREASURY N/B	2.88	9/30/23	123,000	124,999	0.021%
UT			6,500	111,586	0.019%
Vale			5,365	70,331	0.012%
Valero Energy			476	35,686	0.006%
Valmont Industries			44	4,882	0.001%
Van Lanschot Kempen			4,048	91,917	0.015%
Varroc Engineering			5,401	55,976	0.009%
Varta			2,730	78,192	0.013%
VA ST CMWLTH UNIV HLTH SYS TXBL A	4.96	1/1/44	25,000	27,376	0.005%
VENTAS REALTY LP/CAP CRP	3.25	8/15/22	20,000	19,719	0.003%
Ventas, REIT			3,710	217,369	0.036%
Veoneer			2,587	66,146	0.011%
Verizon Communications			28,078	1,578,545	0.263%
VERIZON COMMUNICATIONS	2.63	8/15/26	230,000	208,613	0.035%
VERIZON COMMUNICATIONS	5.15	9/15/23	25,000	26,630	0.004%
Vertex Pharmaceuticals			3,769	624,561	0.104%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	83,967	83,854	0.014%
Victrix			8,429	245,972	0.041%
Vidrala			103	8,717	0.001%
Visa			18,256	2,408,697	0.401%
VISA INC	4.15	12/14/35	90,000	93,067	0.015%
VISA INC	2.15	9/15/22	90,000	86,793	0.014%
Vivo Energy			38,439	61,085	0.010%
VMware			3,975	545,092	0.091%
Vodafone			60,171	116,990	0.019%
Vodafone, ADR			19,164	369,482	0.062%
VODAFONE GROUP PLC	3.75	1/16/24	180,000	177,415	0.030%
Voestalpine			273	8,142	0.001%
Vornado Realty Trust, REIT			1,310	81,259	0.014%
Vostok New Ventures			13,681	93,087	0.016%
VT Holdings			26,500	98,575	0.016%
Vulcan Materials			118	11,658	0.002%
VZOT 2017-1A C 144A	2.65	9/20/21	200,000	198,710	0.033%
Wal-Mart			4,322	402,594	0.067%
Wal-Mart de Mexico			137,693	350,193	0.058%
WALMART INC	3.4	6/26/23	300,000	303,137	0.050%
Walt Disney			2,248	246,493	0.041%
WANDisco			9,421	57,963	0.010%
Wartsila			857	13,680	0.002%
Waste Connections			1,570	116,573	0.019%
Weingarten Realty Investors, REIT			623	15,457	0.003%
Welcia Holdings			1,600	72,321	0.012%
WellCare Health Plans			772	182,261	0.030%
Wells Fargo			56,844	2,619,372	0.436%
WELLS FARGO BANK NA	3.33	7/23/21	250,000	249,766	0.042%
WELLS FARGO & COMPANY	3.07	1/24/23	465,000	452,786	0.075%
WELLS FARGO & COMPANY	3.5	3/8/22	95,000	94,537	0.016%
WEN 2015-1A A2II 144A	4.08	6/15/45	96,750	96,686	0.016%
Western Areas			6,068	8,542	0.001%
WESTERN GAS PARTNERS	4	7/1/22	20,000	19,770	0.003%
WESTERN GAS PARTNERS LP	5.45	4/1/44	25,000	21,760	0.004%
WESTPAC BANKING CORP	2.15	3/6/20	110,000	108,839	0.018%
Weyerhaeuser, REIT			9,708	212,217	0.035%
WFCM 2015-C30 A4	3.66	9/15/58	41,000	41,304	0.007%
WFCM 2015-C31 A4	3.7	11/15/48	100,000	100,921	0.017%
WFCM 2015-NXS2 A5	3.77	7/15/58	75,000	76,084	0.013%
William Hill			30,971	61,197	0.010%
WILLIS NORTH AMERICA INC	3.6	5/15/24	40,000	38,826	0.006%
WILLIS NORTH AMERICA INC	4.5	9/15/28	160,000	155,986	0.026%
Willis Towers Watson			7,287	1,106,604	0.184%
Wilmar International			70,600	161,677	0.027%
Wirecard			2,217	334,218	0.056%
WISCONSIN GEN FUND ANN APPR TXBL SER A	3.95	5/1/36	110,000	110,068	0.018%
Wise Talent Information Technology			43,600	161,098	0.027%
Wix.com			1,740	157,192	0.026%
WOART 2016-A A3	1.77	9/15/21	38,949	38,670	0.006%
WOART 2018-A A2	2.19	5/17/21	59,394	59,182	0.010%
WOLS 2018-A B	3.06	5/15/23	260,000	259,759	0.043%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	67,000	61,164	0.010%
Workday			2,710	432,733	0.072%
Worldpay			2,328	177,929	0.030%
WorleyParsons			24,915	200,114	0.033%

Worthington Industries	324	11,288	0.002%
WPP	31,061	338,037	0.056%
WPX Energy	700	7,945	0.001%
Wynn Resorts	182	18,002	0.003%
X5 Retail Group, GDR	4,884	121,173	0.020%
Xaar	20,426	37,764	0.006%
XCEL Energy	180	8,869	0.001%
Xilinx	906	77,164	0.013%
Xylem	326	21,751	0.004%
Yahoo! Japan	65,900	163,941	0.027%
Yandex	5,554	151,902	0.025%
Yara International	2,895	111,600	0.019%
Yellow Hat	3,800	90,750	0.015%
Yes Bank	137,093	356,953	0.059%
YouGov	21,438	107,935	0.018%
Yum! Brands	5,265	483,959	0.081%
Yume No Machi Souzou linkai	4,600	53,534	0.009%
Yumeshin Holdings	5,700	40,980	0.007%
YY, ADR	3,382	202,447	0.034%
Zalando	14,413	372,410	0.062%
Zenkoku Hoshu	3,300	103,489	0.017%
Zimmer Biomet Holdings	3,862	400,567	0.067%
Zoetis	375	32,078	0.005%
Zojirushi	8,900	78,134	0.013%
ZOZO	7,400	135,576	0.023%
Zurich Insurance Group	4,608	1,373,594	0.229%
Zur Rose	1,049	95,967	0.016%
Miscellaneous Securities ‡		69,912	
Total Investments in Securities		587,834,474	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
JP MORGAN CHASE BANK	AUD	3,512,000	USD	(2,471,746)	01/03/2019	2,086	0.000%
JP MORGAN CHASE BANK	CHF	3,180,000	USD	(3,227,158)	01/03/2019	9,058	0.002%
JP MORGAN CHASE BANK	DKK	4,140,000	USD	(634,327)	01/03/2019	1,157	0.000%
JP MORGAN CHASE BANK	GBP	4,996,000	USD	(6,363,905)	01/03/2019	4,970	0.001%
JP MORGAN CHASE BANK	HKD	9,780,000	USD	(1,249,106)	01/03/2019	(31)	0.000%
JP MORGAN CHASE BANK	ILS	397,000	USD	(106,266)	01/03/2019	(67)	0.000%
JP MORGAN CHASE BANK	NOK	2,341,000	USD	(270,436)	01/03/2019	348	0.000%
JP MORGAN CHASE BANK	NZD	120,000	USD	(80,435)	01/03/2019	113	0.000%
JP MORGAN CHASE BANK	SEK	8,891,000	USD	(1,003,216)	01/03/2019	200	0.000%
JP MORGAN CHASE BANK	SGD	664,000	USD	(487,268)	01/03/2019	(58)	0.000%
JP MORGAN CHASE BANK	USD	2,565,361	AUD	(3,512,000)	01/03/2019	91,530	0.015%
JP MORGAN CHASE BANK	USD	3,192,338	CHF	(3,180,000)	01/03/2019	(43,878)	-0.007%
JP MORGAN CHASE BANK	USD	630,045	DKK	(4,140,000)	01/03/2019	(5,439)	-0.001%
JP MORGAN CHASE BANK	USD	11,543,826	EUR	(10,163,000)	01/03/2019	(103,437)	-0.017%
JP MORGAN CHASE BANK	USD	6,387,591	GBP	(4,996,000)	01/03/2019	18,716	0.003%
JP MORGAN CHASE BANK	USD	1,250,648	HKD	(9,780,000)	01/03/2019	1,573	0.000%
JP MORGAN CHASE BANK	USD	106,717	ILS	(397,000)	01/03/2019	518	0.000%
JP MORGAN CHASE BANK	USD	272,602	NOK	(2,341,000)	01/03/2019	1,818	0.000%
JP MORGAN CHASE BANK	USD	82,442	NZD	(120,000)	01/03/2019	1,893	0.000%
JP MORGAN CHASE BANK	USD	979,888	SEK	(8,891,000)	01/03/2019	(23,528)	-0.004%
JP MORGAN CHASE BANK	USD	484,117	SGD	(664,000)	01/03/2019	(3,093)	-0.001%
JP MORGAN CHASE BANK	JPY	1,037,420,000	USD	(9,454,383)	01/04/2019	13,701	0.002%
JP MORGAN CHASE BANK	USD	9,164,585	JPY	(1,037,420,000)	01/04/2019	(303,499)	-0.051%
JP MORGAN CHASE BANK	USD	138,903	AUD	(197,200)	02/04/2019	(94)	0.000%
JP MORGAN CHASE BANK	USD	2,452,826	AUD	(3,483,000)	02/04/2019	(2,179)	0.000%
JP MORGAN CHASE BANK	USD	3,023,008	CHF	(2,970,000)	02/04/2019	(8,435)	-0.001%
JP MORGAN CHASE BANK	USD	34,376	DKK	(223,900)	02/04/2019	(92)	0.000%
JP MORGAN CHASE BANK	USD	611,958	DKK	(3,983,000)	02/04/2019	(1,207)	0.000%
JP MORGAN CHASE BANK	USD	5,921,071	GBP	(4,641,000)	02/04/2019	(4,856)	-0.001%
JP MORGAN CHASE BANK	USD	67,537	HKD	(528,400)	02/04/2019	(14)	0.000%
JP MORGAN CHASE BANK	USD	1,268,196	HKD	(9,921,000)	02/04/2019	(113)	0.000%
JP MORGAN CHASE BANK	USD	98,985	ILS	(369,000)	02/04/2019	16	0.000%
JP MORGAN CHASE BANK	USD	5,831	ILS	(21,900)	02/04/2019	(43)	0.000%
JP MORGAN CHASE BANK	USD	494,650	JPY	(54,501,000)	02/04/2019	(3,981)	-0.001%
JP MORGAN CHASE BANK	USD	8,594,705	JPY	(940,748,000)	02/04/2019	(12,219)	-0.002%
JP MORGAN CHASE BANK	USD	14,951	NOK	(130,300)	02/04/2019	(143)	0.000%
JP MORGAN CHASE BANK	USD	255,312	NOK	(2,207,000)	02/04/2019	(357)	0.000%
JP MORGAN CHASE BANK	USD	4,423	NZD	(6,600)	02/04/2019	(10)	0.000%
JP MORGAN CHASE BANK	USD	81,151	NZD	(121,000)	02/04/2019	(116)	0.000%
JP MORGAN CHASE BANK	USD	53,575	SEK	(479,400)	02/04/2019	(672)	0.000%
JP MORGAN CHASE BANK	USD	949,123	SEK	(8,390,000)	02/04/2019	(266)	0.000%

JP MORGAN CHASE BANK	USD	481,691	SGD	(656,000)	02/04/2019	14	0.000%
JP MORGAN CHASE BANK	USD	26,200	SGD	(35,800)	02/04/2019	(86)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	85,077	JPY	(9,641,000)	01/18/2019	(3,010)	-0.001%
CITIBANK N A	EUR	10,163,000	USD	(11,616,309)	01/03/2019	30,954	0.005%
CITIBANK N A	USD	10,877,655	EUR	(9,492,000)	02/04/2019	(30,450)	-0.005%
GOLDMAN SACHS & CO	USD	629,636	EUR	(549,100)	02/04/2019	(1,384)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	174,074	CHF	(171,000)	02/04/2019	(463)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	347,307	GBP	(273,000)	02/04/2019	(1,277)	0.000%

Total Forward Currency Exchange Contracts

(375,833)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 1/19 P2300	2,300.00	1/18/2019	(2,500)	(21,375)	(0.004%)
SPX 1/19 P2400	2,400.00	1/18/2019	(2,500)	(53,625)	(0.009%)
SPX 1/19 P2425	2,425.00	1/18/2019	(2,500)	(66,500)	(0.011%)
SPX 1/19 P2600	2,600.00	1/18/2019	(2,500)	(263,000)	(0.044%)
SPX 2/19 P2200	2,200.00	2/15/2019	(2,500)	(32,500)	(0.005%)
SPX 3/19 C2800	2,800.00	3/15/2019	(2,500)	(17,500)	(0.003%)
SPX 3/19 C2900	2,900.00	3/15/2019	(3,000)	(7,275)	(0.001%)
SPX 3/19 P2050	2,050.00	3/15/2019	(2,500)	(26,000)	(0.004%)

Total Options

(487,775)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 3/19	481	3/15/2019	32,443,450	(2,131,273)	5.402%
FVH9 5YR US NOTE FUT MAR 19	16	3/29/2019	1,835,000	31,118	0.306%
MSCI EAFE FUT 3/19	(47)	3/15/2019	(4,032,600)	83,408	(0.672%)
S&P500 EMINI FUT 3/19	(116)	3/15/2019	(14,530,160)	(346,125)	(2.420%)
TUH9 2YR US NOTE FUT MAR 19	9	3/29/2019	1,910,813	12,503	0.318%
WNH9 ULTRA US BOND FUT MAR 19	(2)	3/20/2019	(321,313)	(16,421)	(0.054%)

Total Futures Contracts

(2,366,790)

NET ASSETS

600,527,275

NET ASSET VALUE PER SHARE

Global Allocation Fund Shares

11.52

(\$543,011,984 / 47,120,764 Shares Outstanding)

Global Allocation Fund - Advisor Class Shares

11.48

(\$10,569,331 / 920,977 Shares Outstanding)

Global Allocation Fund - I Class Shares

11.54

(\$46,945,960 / 4,067,018 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 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 Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanese Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UAG Ukrainian Hryvnia
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 Icelandic Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Colombian 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.